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

2025

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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
- [X] 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 1388
ALBUQUERQUE, NM 87185-1388

2b Employer Identification Number (EIN)
85-0097942

2c Plan Sponsor's telephone number
505-844-4813

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.	10/13/2026	ISAAC ROMERO
	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 1388
ALBUQUERQUE, NM 87185-1388

3b Administrator's EIN: 85-0097942

3c Administrator's telephone number: 505-844-4813

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**	12979
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)**	3118
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	2729
b	Retired or separated participants receiving benefits	**6b**	7686
c	Other retired or separated participants entitled to future benefits	**6c**	1038
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	11453
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1266
f	Total. Add lines **6d** and **6e**.	**6f**	12719
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 Characteristic 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 Characteristic 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 2025 Form M-1 annual report. If the plan was not required to file the 2025 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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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	651	01/01/2025	12/31/2025

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	12412526
5	Current value of plan's interest under this contract in separate accounts at year end	5	13520558

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	12524106
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	599113		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	599113
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	13123219
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	649408		
	(2) Administration charge made by carrier	7e(2)	61285		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	710693
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	12412526

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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **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 2025

2 Assets:

a Market value	**2a**	5557400505
b Actuarial value	**2b**	5556424716

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	8742	4098398996	4098398996
b For terminated vested participants	1119	126465414	126465414
c For active participants	3118	1493098926	1572036801
d Total	12979	5717963336	5796901211

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**	5.37 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	97063387
b Expected plan-related expenses	**6b**	13570000
c Target normal cost	**6c**	110633387

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

09/16/2026
Date

BRIAN P. LEVINE
Type or print name of actuary

26-06424
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	703667355
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	140126956
9	Amount remaining (line 7 minus line 8)	0	563540399
10	Interest on line 9 using prior year's actual return of 1.87 %	0	10538205
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		83660158
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 5.14 %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		1564445
c	Total available at beginning of current plan year to add to prefunding balance		85224603
d	Portion of (c) to be added to prefunding balance		85224603
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	659303207

Part III Funding Percentages

14	Funding target attainment percentage	14	84.47 %
15	Adjusted funding target attainment percentage	15	84.47 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	91.70 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/28/2026	95288000	0			
			Totals ► 18(b)	95288000	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	88928169

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: 5.07 %	2nd segment: 5.31 %	3rd segment: 5.50 %	☐ 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**	110633387
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	899779702	89152232
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**	199785619

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	155696616	155696616

36 Additional cash requirement (line 34 minus line 35)	**36**	44089003
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	88928169

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

a Total (excess, if any, of line 37 over line 36)	**38a**	44839166
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	44839166
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.**	**2025** **This Form is Open to Public Inspection.**

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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

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

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

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

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

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	2815067	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	1791626	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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	1550419	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

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	1539672	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NTESS, LLC

85-0097942

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
35 50	EMPLOYER	1315513	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIDELITY INSTITUTIONAL ASSET MGT

20-2159373

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1262733	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NORTHERN TRUST CORPORATION

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 21 52 59	TRUSTEE	956544	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

AON HEWITT INVESTMENT CONSULTING

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11	NONE	210000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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	128130	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)

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	21839	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 [ ]

(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

2025

This Form is Open to Public Inspection.

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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	13140410

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	380148

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	38516483

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	116227030

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	552855261

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	588422557

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	557252354

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

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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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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)	106370000	95288000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	102278178	177536115
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	12619239	16224023
(2) U.S. Government securities	1c(2)	538229809	559746472
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	69549140	24477825
(B) All other	1c(3)(B)	3133714109	3414258461
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	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)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1876865707	1852793987
(10) Value of interest in pooled separate accounts	1c(10)	12930812	13520558
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	12524106	12412526
(15) Other	1c(15)	304289970	224933550

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
1e Buildings and other property used in plan operation	1e		
1f Total assets (add all amounts in lines 1a through 1e)	1f	6200747527	6391191517
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h	1958618	1948311
1i Acquisition indebtedness	1i		
1j Other liabilities	1j	641440088	598608892
1k Total liabilities (add all amounts in lines 1g through1j)	1k	643398706	600557203
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	5557348821	5790634314

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)	95288000	
(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)		95288000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	509007	
(B) U.S. Government securities	2b(1)(B)	8048443	
(C) Corporate debt instruments	2b(1)(C)	175473235	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	4351846	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		188382531
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	79305	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	4763275	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		4842580
(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)	90310394	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		90310394

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		255191794
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-82521
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		7564971
d Total income. Add all **income** amounts in column (b) and enter total	2d		641497749
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	386087943	
(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)		386087943
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)	229069	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	10546877	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)	210000	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	11138367	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		22124313
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		408212256
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		233285493
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 587854.

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

2025

This Form is Open to Public Inspection.

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
NTESS RETIREMENT INCOME PLAN

B Three-digit plan number (PN) ▶ 006

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

D Employer Identification Number (EIN)
85-0097942

Part I Distributions

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

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

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

EIN(s): 22-1211670 36-1561860

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

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

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:
Public Equity: 21.00 % Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: 78.00 %
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, 2025 and 2024
With Independent Auditor's Report

MITCHELL TITUS
ACHIEVING EXCELLENCE TOGETHER

NTESS RETIREMENT INCOME PLAN
For the Years Ended December 31, 2025 and 2024

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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

We have performed audits of the financial statements of the NTESS Retirement Income Plan (the Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2025 and 2024, the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

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

Management has obtained certifications from qualified institutions as of December 31, 2025 and 2024, and for the years then ended, stating that the certified investment information, as described in Note 4 to the financial statements, is complete and accurate.

Opinion

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

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

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MITCHELL TITUS

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

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

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

In performing an audit in accordance with GAAS, we:

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

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

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

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

MITCHELL TITUS

Other Matter—Supplemental Schedules Required by ERISA

The supplemental schedules of assets (held at end of year) as of December 31, 2025, and acquisitions and dispositions and reportable transactions for the year then ended are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

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

In our opinion:

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

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

Mitchell & Titus, LLP

August 31, 2026

NTESS RETIREMENT INCOME PLAN
Statements of Net Assets Available for Benefits
As of December 31, 2025 and 2024

	2025	2024
ASSETS		
Assets held in insurance company pooled separate accounts, at fair value		
Short-Term Fund	$ 13,140,410	$ 7,433,298
Conservative Stock Fund	380,148	5,497,515
	13,520,558	12,930,812
Assets held in unallocated insurance contract, at contract value	12,412,526	12,524,106
Investments		
Common stocks	-	31,376,457
Fixed income	4,010,701,103	3,752,347,740
Derivatives	17,386,385	18,437,133
Cash and cash equivalents	16,224,023	12,619,239
Common/collective trusts	1,852,793,987	1,876,865,707
Total investments	5,923,038,582	5,717,101,194
Investments held as collateral on securities on loan	195,328,820	274,998,155
Receivables		
Contributions from employer	95,288,000	106,370,000
Accrued income	49,307,830	48,102,566
Due from broker for sale of securities	128,228,285	54,015,534
Receivable for foreign currency forward contracts	-	160,078
Total assets	6,391,191,517	6,200,747,527
LIABILITIES		
Administrative expenses payable	1,948,311	1,958,618
Collateral of securities on loan	195,328,820	274,998,155
Due to brokers for securities purchased	399,152,913	365,353,713
Payable for foreign currency forward contracts	462,370	-
Derivatives	3,664,789	1,088,220
Total liabilities	600,557,203	643,398,706
Net assets available for benefits	$ 5,790,634,314	$ 5,557,348,821

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, 2025 and 2024

	2025	2024
ADDITIONS		
Investment income		
Interest and dividend income	$ 200,790,082	$ 199,768,521
Net appreciation/(depreciation) in fair value of investments	345,419,667	(91,914,433)
Total investment income	546,209,750	107,854,088
Plan Sponsor contributions	95,288,000	106,370,000
Total additions	641,497,750	214,224,088
DEDUCTIONS		
Benefit payments	386,087,943	376,422,343
Administrative expenses	22,124,314	15,568,825
Total deductions	408,212,256	391,991,168
Changes in net assets	233,285,493	(177,767,080)
Net assets available for benefits		
Beginning of year	5,557,348,821	5,735,115,901
End of year	$ 5,790,634,314	$ 5,557,348,821

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 2025 and 2024. The Plan Sponsor may, at its discretion, contribute amounts in excess of the minimum required contribution.

The Plan Sponsor made contributions of $95,288,000 and $106,370,000 for the years ended December 31, 2025 and 2024, 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 3.74% for the year ended December 31, 2025, and 2.81% for the year ended December 31, 2024, were $122,888 and $168,638 at December 31, 2025 and 2024, respectively.

NOTE 1 DESCRIPTION OF THE PLAN *(continued)*

Benefit Payments

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

Plan Termination

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

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

NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Payment of Benefits

Benefits are recorded when paid.

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

Use of Estimates

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

Investment Contracts

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

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

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

Plan Investments

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

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

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

Derivative Instruments

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

The fair values of these instruments are recorded as investments of the Plan. Changes in the fair value of the derivative instruments are reflected in investment income as net appreciation and (depreciation) on the statements of changes in net assets available for benefits of the Plan. As of December 31, 2025 and 2024, 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, 2025 and 2024, as indicated below:

	2025		2024	
	Notional Amount	Amount Included in Fair Value of Asset	Notional Amount	Amount Included in Fair Value of Asset
CASH AND CASH EQUIVALENTS				
Foreign currency forward contracts				
Contracts – receivable	-	$ -	17,423,616	$ 160,078
Contracts – payable	23,255,639	(462,370)	-	-
Net (payable)/receivable		$ (462,370)		$ 160,078
DERIVATIVE ASSETS				
Futures contracts	(1,660)	$ -	(1,085)	$ -
Options contracts	(1,200,000)	-	(4,100,000)	-
Swaps contracts	497,015,000	17,386,385	526,670,000	18,437,133
Derivative assets		17,386,385		18,437,133
DERIVATIVE LIABILITIES				
Futures contracts	2,395	-	2,427	-
Options contracts	(27,800,000)	(21,869)	(21,500,000)	(128,605)
Swaps contracts	187,165,814	(3,642,920)	59,717,965	(959,614)
Derivative liabilities		(3,664,789)		(1,088,220)
Net derivatives		$ 13,721,596		$ 17,348,914

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

Derivative Instruments *(continued)*

Derivative instruments investment income/(loss) for the years ended December 31, 2025 and 2024, was as follows:

	2025	2024
Futures contracts	$ 1,155,966	$ (5,426,438)
Swaps contracts	1,357,596	(640,544)
Forwards contracts	(826,791)	469,474
Options contracts	1,096,536	1,522,408
Derivatives net gain/(loss)	$ 2,783,307	$ (4,075,100)

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, 2025, 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 31, 2026, 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 on the next page) 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 2023) for the year ended December 31, 2024, (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, 2024, was as follows:

	December 31, 2024
Vested benefits of participants currently receiving payments	$ 3,830,689,727
Other vested benefits	1,426,218,757
Non-vested benefits	73,235,435
Total	$ 5,330,143,919

The net change in the actuarial present value of accumulated plan benefits for the year ended December 31, 2024, is the result of the following:

Change in actuarial assumptions and methods	$ 10,584,237
Interest accumulation	318,702,006
Benefits accrued	92,579,011
Benefits paid	(376,205,469)
Net decrease	45,659,785
Actuarial present value of accumulated plan benefits	
Beginning of year	5,284,484,134
End of year	$ 5,330,143,919

NOTE 4 INVESTMENTS

Investment information disclosed in the accompanying financial statements and supplemental schedules, for investments held at December 31, 2025 and 2024, and net appreciation in fair value of investments, interest, and dividends for the years ended December 31, 2025 and 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:

	2025	2024
Short-term fund	$ 13,140,410	$ 7,433,297
Conservative stock fund	380,148	5,497,515
Fixed dollar account	12,412,526	12,524,106
Equity		
U.S. equity securities	-	31,376,457
Fixed income		
U.S. Government debt securities	458,109,608	432,901,395
Corporate debt securities	3,438,736,286	3,203,263,249
Other fixed income	113,855,209	116,183,096
Derivatives	17,386,385	18,437,133
Common/collective trusts	1,852,793,987	1,876,865,707
Cash and cash equivalents	16,224,023	12,619,239
Total investments	$ 5,923,038,582	$ 5,717,101,194

Investment income for the years ended December 31, 2025 and 2024, was as follows:

	2025	2024
Investment income		
Net appreciation/depreciation in the fair value of investments	$ 345,419,667	$ (91,914,433)
Dividend income	4,842,581	14,655,839
Interest income	188,382,531	177,026,031
Other investment income	7,564,971	8,086,651
Total investment income of the Plan	$ 546,209,750	$ 107,854,088

NOTE 4 INVESTMENTS *(continued)*

In 2025 and 2024, 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, 2025 and 2024, was invested in a commingled fixed-income fund. Non-cash collateral received on loaned securities as of December 31, 2025 and 2024, 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, 2025 and 2024, loaned securities had a fair value of $190,308,488 and $268,557,333, 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
2025	$ 195,328,820	$ 195,328,820	$ 190,308,488	$ 5,020,332
2024	$ 274,998,155	$ 274,998,155	$ 268,557,333	$ 6,440,822

Cash received as collateral for securities loaned at December 31, 2025 and 2024, totaled $72,191,107 and $53,388,927, 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, 2025 and 2024, totaled $123,137,712 and $221,609,228, respectively. These securities were held in a separate account at December 31, 2025 and 2024, 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, 2025 and 2024.

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 $16,224,023 and $12,619,239 is not reflected in the fair value measurement tables at December 31, 2025 and 2024, 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, 2025, were as follows:

	Level 1	Level 2	Level 3	Total
Pooled separate accounts	$ -	$ 13,520,558	$ -	$ 13,520,558
Assets held in unallocated insurance contract	-	-	12,412,526	12,412,526
Equities				-
U.S. equity securities	-	-	-	-
International equity securities	-	-	-	-
Fixed income				-
Government debt securities	-	458,109,608	-	458,109,608
Corporate debt securities	-	3,438,736,286	-	3,438,736,286
Other fixed income	-	113,855,209	-	113,855,209
Derivatives	-	17,386,385	-	17,386,385
Common/collective trusts	-	1,852,793,987	-	1,852,793,987
103-12 entities	-	-	-	-
Total	$ -	$ 5,894,402,033	$ 12,412,526	$ 5,906,814,559

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
International equity securities	-	-	-	-
Fixed income				
Government debt securities	-	432,901,395	-	432,901,395
Corporate debt securities	-	3,203,263,249	-	3,203,263,248
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
103-12 entities	-	-	-	-
Total	$ 31,376,457	$ 5,660,581,392	$ 12,524,106	$ 5,704,481,955

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, 2025:

Level 3 Asset Reconciliation
Year Ended December 31, 2025

Balance, beginning of year	$ 12,524,106
Income	600,634
Disbursements	(712,214)
Balance, end of year	$ 12,412,526

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, 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 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 2025 and 2024, the Plan paid Prudential $38,720 and $56,287 in trustee and transactional fees, respectively. The Plan also owed the trustee $21,839 and $20,895 in fees as of December 31, 2025 and 2024, 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, 2025

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, 791,525 units	$ 13,140,410	$ 13,140,410
Conservative stock fund	Common stock account, 999 units	59,144	380,148
*Unallocated insurance contract with Prudential Insurance Company of America	Variable rate, 4.50%	12,412,526	12,412,526
Investments held at Northern Trust	See attached schedule	5,888,774,965	5,897,105,498
		$5,914,387,045	$5,923,038,582

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

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year)
Investments held at Northern Trust
As of December 31, 2025

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
*PRUDENTIAL FINANCIAL INC 4.418% DUE 03-27-2048	920,000	$ 797,872	$ 775,269
*PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	74,171
*PRUDENTIAL FINL 3.905% DUE 12-07-2047	400,000	382,896	315,620
*PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	290,000	222,395	217,195
*PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,300,000	1,291,134	973,635
*PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	2,497,000	2,206,336	1,941,129
*PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	3,934,342
*PRUDENTIAL FINL INC DTD DUE 06-21-2010 6.62506-21-2040	170,000	190,757	194,164
*PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 12-14-2036	600,000	336,000	637,212
3M CO 3.125% DUE 09-19-2046	1,004,000	714,892	697,324
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	2,418,000	1,811,042	1,780,133
3M CO 3.875% DUE 06-15-2044	235,000	163,186	190,533
3M CO FIXED 3.625% DUE 10-15-2047	254,000	182,641	189,751
3M CO MEDIUM TERM 5.7% DUE 03-15-2037	310,000	327,255	327,359
6297782 LLC SR NT 5.584% DUE 10-01-2034	1,900,000	1,900,000	1,923,180
ABBOTT LABS 4.75% DUE 04-15-2043	345,000	355,265	326,987
ABBOTT LABS 4.9% DUE 11-30-2046	35,000	32,807	33,056
ABBOTT LABS 6.15% DUE 11-30-2037	175,000	195,136	196,088
ABBVIE INC 4.05% DUE 11-21-2039 REG	4,187,000	3,947,432	3,747,283
ABBVIE INC 4.25% DUE 11-21-2049 REG	4,615,000	3,855,791	3,814,683
ABBVIE INC 4.25% DUE 11-21-2049 REG	3,698,000	3,282,245	3,056,706
ABBVIE INC 4.4% DUE 11-06-2042	2,820,000	2,750,673	2,515,623
ABBVIE INC 4.4% DUE 11-06-2042	233,000	199,989	207,851
ABBVIE INC 4.45% DUE 05-14-2046	2,145,000	2,059,038	1,869,250
ABBVIE INC 4.45% DUE 05-14-2046	311,000	276,584	271,019
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	5,228,672
ABBVIE INC 4.625% DUE 10-01-2042 REG	335,000	275,115	306,170
ABBVIE INC 4.625% DUE 10-01-2042 REG	133,000	122,242	121,554
ABBVIE INC 4.75% DUE 03-15-2045	873,000	968,163	797,972
ABBVIE INC 4.75% DUE 03-15-2045	1,321,000	1,279,098	1,207,470
ABBVIE INC 4.85% DUE 06-15-2044 REG	689,000	706,527	640,318
ABBVIE INC 4.85% DUE 06-15-2044 REG	188,000	182,417	174,717
ABBVIE INC 4.875% DUE 11-14-2048	1,620,000	1,587,113	1,479,761
ABBVIE INC 4.875% DUE 11-14-2048	730,000	668,403	666,806
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	91,343
ABBVIE INC 5.35% DUE 03-15-2044	186,000	177,174	184,477
ABBVIE INC 5.35% DUE 03-15-2044	210,000	199,147	208,281
ABBVIE INC 5.35% DUE 03-15-2044	4,000,000	3,994,480	3,967,253
ABBVIE INC 5.4% DUE 03-15-2054	1,500,000	1,494,855	1,463,414
ABBVIE INC 5.4% DUE 03-15-2054	2,776,000	2,745,010	2,708,291
ABBVIE INC 5.4% DUE 03-15-2054	4,000,000	3,986,280	3,902,437
ABBVIE INC 5.5% DUE 03-15-2064	609,000	606,722	594,027
ABBVIE INC 5.6% DUE 03-15-2055	522,000	527,037	525,479
ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,545,000	1,411,007	1,402,255
ABBVIE INC FIXED 4.7% DUE 05-14-2045	699,000	627,548	634,418
ABU DHABI NATL ENERGY 4.75% DUE 03-09-2037	216,000	217,774	1,958,201
ACE INA HLDGS INC 4.15% DUE 03-13-2043	445,000	367,926	383,947
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	235,222
ADNOC MURBAN RSC LTD GLOBAL MEDIUM 5.125% DUE 09-11-2054	300,000	143,640	1,503,471
ADVENTHEALTH OBL 2.795% DUE 11-15-2051	618,000	618,000	386,749
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	1,849,820
AEP TEX INC 4.15% DUE 05-01-2049	370,000	421,567	285,181
AEP TEX INC 5.4% DUE 06-01-2033	1,200,000	1,198,056	1,238,317
AEP TEX INC FIXED 3.8% DUE 10-01-2047	240,000	176,834	178,033
AEP TEX INC FIXED 3.8% DUE 10-01-2047	1,700,000	1,306,280	1,261,066
AEP TEX INC SR NT SER J 3.45% DUE 05-15-2051	580,000	504,460	393,271
AEP TEXAS INC 5.85% DUE 10-15-2055	300,000	298,512	295,668

NTESS RETIREMENT INCOME PLAN

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

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AEP TRANSM CO LLC 3.15% DUE 09-15-2049	1,135,000	$ 990,586	$ 770,284
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	245,000	245,037	166,273
AEP TRANSM CO LLC 3.75% DUE 12-01-2047	1,087,000	821,293	835,139
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	875,000	713,587	661,422
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	413,000	323,073	340,492
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	335,000	289,209	276,186
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	1,066,000	761,772	793,422
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053	356,000	338,261	347,753
AEP TRANSMISSION CO LLC SR NT SER O 4.5% DUE 06-15-2052	428,000	353,733	363,914
AERCAP IRELAND CAP DESIGNATED 5.0% DUE 11-15-2035	640,000	634,528	633,865
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000	2,137,964	1,755,833
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% DUE 10-29-2033	1,300,000	1,294,410	1,175,840
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% DUE 10-29-2033	1,000,000	995,700	904,492
AES CORP 5.45% DUE 06-01-2028	1,400,000	1,399,160	1,432,166
AETNA INC 4.125% DUE 11-15-2042	2,356,000	2,031,830	1,867,619
AETNA INC NEW 3.875% DUE 08-15-2047	1,215,000	1,060,431	912,757
AETNA INC NEW 4.5% DUE 05-15-2042	594,000	497,966	510,579
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	867,394
AETNA INC NEW 4.75% DUE 03-15-2044	476,000	459,709	417,050
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	454,000	494,138	500,457
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	331,023
AETNA INC NEW 6.75% DUE 12-15-2037	106,000	124,647	116,961
AFLAC INC 4.75% DUE 01-15-2049	494,000	420,793	436,546
AGL CAP CORP 5.875% DUE 03-15-2041	180,000	183,478	186,248
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000	1,091,915	1,048,423
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	2,318,129
AIR LEASE CORP MTN 5.2% DUE 07-15-2031	1,800,000	1,769,616	1,831,234
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	458,848
AIR PRODS & CHEMS INC 4.85% DUE 02-08-2034	915,000	912,493	931,818
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	714,000	486,395	474,142
ALABAMA POWER CO 3.7% DUE 12-01-2047	1,618,000	1,198,372	1,239,039
ALABAMA POWER CO 3.7% DUE 12-01-2047	5,000,000	5,113,000	3,828,921
ALABAMA POWER CO 3.7% DUE 12-01-2047	725,000	583,893	555,194
ALABAMA PWR CO 2022A SR NT 3.05% DUE 03-15-2032	1,200,000	1,199,172	1,115,126
ALABAMA PWR CO 3.45% DUE 10-01-2049	1,441,000	1,117,022	1,028,889
ALABAMA PWR CO 3.45% DUE 10-01-2049	405,000	385,090	289,174
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	1,578,431
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000	999,007	808,946
ALABAMA PWR CO 3.75% DUE 03-01-2045	216,000	220,482	170,471
ALABAMA PWR CO 3.85% DUE 12-01-2042	300,000	239,175	245,909
ALABAMA PWR CO 3.85% DUE 12-01-2042	491,000	406,116	402,471
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	3,771,916
ALABAMA PWR CO 4.15% DUE 08-15-2044	398,000	319,948	333,605
ALABAMA PWR CO 4.3% DUE 01-02-2046	221,000	184,735	187,407
ALABAMA PWR CO 5.5% DUE 03-15-2041	404,000	403,543	404,380
ALABAMA PWR CO 6% DUE 03-01-2039	840,000	883,917	903,185
ALABAMA PWR CO 6.125% DUE 05-15-2038	176,000	185,870	191,790
ALCON FIN CORP 5.375% DUE 12-06-2032	1,700,000	1,690,786	1,778,303
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	2,091,355
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% DUE 04-15-2053	191,000	167,717	167,057
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% DUE 05-15-2054	2,100,000	2,098,803	1,974,784
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% DUE 05-18-2051	2,800,000	2,788,464	1,718,312
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% DUE 05-18-2051	199,000	143,741	122,123
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	986,000	698,068	724,751
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	830,000	973,191	692,658
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	3,315,000	2,671,549	2,260,834
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	340,000	330,507	310,407
ALLIANT ENERGY CORP 5.75% DUE 04-01-2056	1,510,000	1,510,000	1,507,249
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	1,616,065

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	$ 2,534,209	$ 2,103,561
ALLSTATE CORP 4.5% DUE 06-15-2043	355,000	306,449	311,620
ALLY FINL INC 6.646% DUE 01-17-2040	1,223,000	1,204,872	1,233,191
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	1,022,447
ALPHABET INC 1.9% DUE 08-15-2040	455,000	299,531	308,997
ALPHABET INC 4.7% DUE 11-15-2035	1,535,000	1,540,979	1,538,396
ALPHABET INC 5.25% DUE 05-15-2055	3,265,000	3,218,632	3,140,444
ALPHABET INC 5.3% DUE 05-15-2065	2,255,000	2,188,070	2,127,779
ALPHABET INC 5.35% DUE 11-15-2045	10,000	10,063	9,966
ALPHABET INC 5.45% DUE 11-15-2055	1,700,000	1,695,703	1,673,018
ALPHABET INC 5.45% DUE 11-15-2055	3,340,000	3,317,956	3,286,988
ALPHABET INC 5.45% DUE 11-15-2055	3,204,000	3,182,854	3,153,147
ALPHABET INC SR BD 5.7% DUE 11-15-2075	6,458,000	6,410,275	6,382,135
ALPHABET INC SR BD 5.7% DUE 11-15-2075	2,297,000	2,304,324	2,270,016
ALTRIA GROUP INC 3.4% DUE 02-04-2041	3,059,000	2,435,523	2,371,925
ALTRIA GROUP INC 3.4% DUE 02-04-2041	400,000	271,345	310,157
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	7,508,000	5,222,497	5,325,036
ALTRIA GROUP INC 3.875% DUE 09-16-2046	216,000	127,548	162,906
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,206,711
ALTRIA GROUP INC 4.0% DUE 02-04-2061	1,663,000	1,235,027	1,209,727
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000	3,074,890	2,255,053
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,114,000	889,528	932,407
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	275,000	208,775	221,089
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	784,000	633,605	630,304
ALTRIA GROUP INC 4.5% DUE 05-02-2043	305,000	271,769	260,967
ALTRIA GROUP INC 5.95% DUE 02-14-2049	183,000	180,348	183,371
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	1,002,030
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000	316,068	317,907
AMAZON COM INC 2.5% DUE 06-03-2050	3,370,000	2,362,960	2,027,122
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	1,192,726
AMAZON COM INC 2.7% DUE 06-03-2060	3,637,000	2,225,660	2,065,688
AMAZON COM INC 4.05% DUE 08-22-2047	213,000	174,470	175,788
AMAZON COM INC 4.05% DUE 08-22-2047	585,000	501,561	482,799
AMAZON COM INC 5.45% DUE 11-20-2055	2,270,000	2,271,439	2,223,536
AMAZON COM INC 5.45% DUE 11-20-2055	3,570,000	3,552,757	3,496,926
AMAZON COM INC 5.55% DUE 11-20-2065	3,160,000	3,143,378	3,076,528
AMAZON COM INC 5.55% DUE 11-20-2065	2,935,000	2,907,157	2,857,472
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	3,219,180
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	214,000	175,946	172,226
AMAZON COM INC NT 2.875% DUE 05-12-2041	1,175,000	891,101	895,062
AMAZON COM INC NT 3.1% DUE 05-12-2051	4,298,000	3,027,659	2,896,714
AMAZON COM INC NT 3.1% DUE 05-12-2051	747,000	545,101	503,454
AMAZON COM INC NT 3.1% DUE 05-12-2051	1,600,000	1,588,544	1,078,349
AMAZON COM INC NT 3.25% DUE 05-12-2061	5,525,000	4,150,882	3,550,151
AMAZON COM INC NT 3.25% DUE 05-12-2061	824,000	531,819	529,470
AMAZON COM INC NT 4.1% DUE 04-13-2062	5,000,000	4,976,600	3,858,151
AMAZON.COM INC 3.95% DUE 04-13-2052	5,000,000	4,979,100	3,919,871
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125% DUE 11-01-2037 REG	1,100,000	1,236,582	1,182,957
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,490,000	1,481,611	1,256,077
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	944,000	838,305	822,400
AMER MOVIL SAB DE CV 6.125% DUE 03-30-2040	480,000	601,357	511,824
AMER MOVIL SAB DE CV 6.125% DUE 03-30-2040	346,000	357,164	368,940
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,379,490
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,379,490
AMEREN ILL CO 1ST MTG BD 2.9% DUE 06-15-2051	440,000	290,140	278,923
AMEREN ILL CO 3.7% DUE 12-01-2047	400,000	361,815	306,245
AMEREN ILL CO 4.15% DUE 03-15-2046	479,000	523,641	396,883
AMEREN ILL CO 4.5% DUE 03-15-2049	512,000	434,243	437,972

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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AMEREN ILLINOIS CO 5.625% DUE 03-01-2055	1,175,000	$ 1,212,553	$ 1,173,366
AMERICAN ELEC PWR CO INC 5.8% DUE 03-15-2056	2,365,000	2,365,000	2,347,878
AMERICAN ELECTRIC POWER CO INC 6.05% DUE 03-15-2056	1,130,000	1,130,000	1,110,259
AMERICAN EXPRESS CO 3.55% DUE 12-31-2049	786,000	769,901	774,830
AMERICAN HOMES 4 RENT 4.3% DUE 04-15-2052	284,000	276,153	226,213
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,400,000	1,371,468	950,015
AMERICAN MUN PWR OHIO INC REV 7.834% DUE 02-15-2041 BEO TAXABLE	600,000	824,712	707,656
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,467,224
AMERICAN WTR CAP CORP 4.15% DUE 06-01-2049	1,600,000	1,591,520	1,296,275
AMERICAN WTR CAP CORP 5.7% DUE 09-01-2055	1,009,000	1,000,065	1,014,947
AMERN EXPRESS CO 4.05% DUE 12-03-2042	492,000	434,207	425,197
AMERN EXPRESS CO 4.05% DUE 12-03-2042	509,000	424,934	439,889
AMERN EXPRESS CO FLTG RT 5.667% DUE 04-25-2036	1,935,000	1,943,940	2,048,337
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	3,617,954
AMERN INTL GROUP 4.75% DUE 04-01-2048	290,000	266,490	258,806
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000	2,246,410	1,469,140
AMERN TOWER CORP 2.95% DUE 01-15-2051	3,527,000	2,216,158	2,252,894
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	725,595
AMERN TOWER CORP 3.7% DUE 10-15-2049	398,000	288,821	296,735
AMGEN INC 2.77% DUE 09-01-2053	2,302,000	1,346,118	1,371,209
AMGEN INC 2.77% DUE 09-01-2053	1,389,000	854,717	827,371
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000	96,942	73,455
AMGEN INC 3.375% DUE 02-21-2050	1,000,000	999,620	714,442
AMGEN INC 4.4% DUE 02-22-2062 BEO	4,817,000	4,028,559	3,779,294
AMGEN INC 4.563% DUE 06-15-2048	1,185,000	1,364,855	1,018,476
AMGEN INC 4.563% DUE 06-15-2048	501,000	429,304	430,596
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,117,315
AMGEN INC 4.663% DUE 06-15-2051	964,000	816,508	827,382
AMGEN INC 4.663% DUE 06-15-2051	2,700,000	2,732,535	2,317,355
AMGEN INC 4.663% DUE 06-15-2051	50,000	43,074	42,914
AMGEN INC 4.875% DUE 03-01-2053	3,772,000	3,380,428	3,332,285
AMGEN INC 4.95% DUE 10-01-2041	454,000	451,457	430,301
AMGEN INC 5.15% DUE 11-15-2041	318,000	326,519	308,507
AMGEN INC 5.6% DUE 03-01-2043	1,300,000	1,285,518	1,311,874
AMGEN INC 5.65% DUE 03-02-2053	3,621,000	3,582,275	3,560,916
AMGEN INC 5.65% DUE 03-02-2053	63,000	62,947	61,955
AMGEN INC 5.65% DUE 03-02-2053	2,500,000	2,454,730	2,458,517
AMGEN INC 5.65% DUE 06-15-2042	74,000	74,383	75,307
AMGEN INC 5.75% DUE 03-02-2063	215,000	208,163	210,658
AMGEN INC 5.75% DUE 03-02-2063	399,000	395,297	390,942
AMGEN INC 6.4% DUE 02-01-2039	205,000	220,192	227,424
AMGEN INC FIXED 3.15% DUE 02-21-2040	1,214,000	1,031,568	959,689
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	3,100,000	3,082,702	2,469,293
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	2,838,000	2,355,520	2,260,598
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	4,400,000	4,375,448	3,504,803
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052	3,190,000	2,578,444	2,540,983
AMPHENOL CORP 5.3% DUE 11-15-2055	1,070,000	1,067,409	1,026,411
AMPHENOL CORP NEW SR NT 4.625% DUE 02-15-2036	1,985,000	1,962,677	1,949,006
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	463,000	344,956	342,498
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	1,062,000	859,010	785,601
ANALOG DEVICES INC 5.3% DUE 12-15-2045	187,000	174,993	182,959
ANHEUSER BUSCH 3.75% DUE 07-15-2042	330,000	269,818	271,124
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,131,244
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,677,000	1,748,934	1,715,276
ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	216,000	229,185	234,076
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	440,000	399,709	396,367
ANHEUSER BUSCH INBEV WOR 5.55% DUE 01-23-2049	2,060,000	2,060,805	2,061,317
ANHEUSER BUSCH INBEV WOR 5.55% DUE 01-23-2049	447,000	485,148	447,286

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% DUE 01-23-2039	4,500,000	$ 4,487,490	$ 4,668,217
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	2,177,000	2,067,115	1,877,404
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	3,535,764
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	165,000	138,177	142,293
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	3,700,000	3,225,050	3,235,356
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	3,301,000	3,013,052	3,055,428
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	1,640,000	1,575,871	1,571,202
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	623,000	563,379	596,865
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	910,147
ANHEUSER-BUSCH COS LLC CORP 4.9% DUE 02-01-2046	6,658,000	6,195,021	6,186,229
ANHEUSER-BUSCH COS LLC CORP 4.9% DUE 02-01-2046	5,255,000	5,305,539	4,882,642
ANHEUSER-BUSCH INBEV FIN INC 4.7% DUE 02-01-2036	610,000	595,266	605,088
ANTARES HLDGS LP SR NT 144A 3C7 3.75% DUE 07-15-2027	1,062,000	1,033,890	880,095
ANTHEM INC 3.6% DUE 03-15-2051	700,000	545,135	500,190
ANTHEM INC 3.6% DUE 03-15-2051	925,000	664,964	660,966
ANTHEM INC 4.375% DUE 12-01-2047	1,000,000	925,500	832,436
ANTHEM INC 4.55% DUE 03-01-2048	53,000	46,906	45,240
ANTHEM INC 4.55% DUE 05-15-2052	93,000	76,012	77,221
ANTHEM INC 4.65% DUE 01-15-2043	164,000	149,606	147,323
ANTHEM INC FIXED 3.7% DUE 09-15-2049	381,000	320,812	281,415
ANTHEM INC FIXED 3.7% DUE 09-15-2049	1,100,000	1,093,279	812,484
ANTHEM INC FIXED 3.7% DUE 09-15-2049	2,055,000	1,873,824	1,517,867
AON CORP FIXED 2.9% DUE 08-23-2051	1,005,000	908,989	627,842
AON CORP FIXED 2.9% DUE 08-23-2051	3,310,000	2,011,113	2,067,818
AON CORP/AON GLOBAL HOLD AON 3.9% DUE 02-28-2052	967,000	774,569	726,168
AON CORPORATION 2.8% DUE 05-15-2030	1,300,000	1,299,545	1,228,392
AON NORTH AMER INC 5.75% DUE 03-01-2054	960,000	936,479	958,976
AON PLC 4.45% DUE 05-24-2043	345,000	319,746	297,833
AON PLC 4.6% DUE 06-14-2044	700,000	631,786	613,619
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	900,000	897,633	891,984
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	1,005,000	1,071,600	845,967
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	221,809
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	3,348,055
APPALACHIAN PWR CO 7% DUE 04-01-2038	215,000	235,128	243,887
APPALACHIAN PWR CO FIXED 4.5% DUE 03-01-2049	956,000	870,911	785,818
APPLE INC 2.375% DUE 02-08-2041	2,202,000	1,482,542	1,594,119
APPLE INC 2.55% DUE 08-20-2060 REG	651,000	371,085	363,004
APPLE INC 2.65% DUE 02-08-2051	208,000	129,742	129,159
APPLE INC 2.65% DUE 05-11-2050 REG	4,610,000	4,041,581	2,893,317
APPLE INC 2.7% DUE 08-05-2051	4,801,000	3,316,718	3,005,188
APPLE INC 2.8% DUE 02-08-2061	3,908,000	2,269,963	2,304,922
APPLE INC 2.8% DUE 02-08-2061	5,700,000	5,683,641	3,361,836
APPLE INC 2.85% DUE 08-05-2061 BEO	428,000	262,283	253,916
APPLE INC 3.45% DUE 02-09-2045	2,656,000	2,072,550	2,067,210
APPLE INC 3.45% DUE 02-09-2045	113,000	87,552	87,950
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	2,535,396
APPLE INC 3.75% DUE 09-12-2047	1,423,000	1,279,826	1,127,459
APPLE INC 3.85% DUE 05-04-2043	620,000	522,240	525,302
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	7,625,357
APPLE INC 3.85% DUE 05-04-2043	208,000	173,682	176,230
APPLE INC 3.85% DUE 08-04-2046	208,000	168,443	169,168
APPLE INC 3.85% DUE 08-04-2046	1,120,000	956,722	910,906
APPLE INC 4.1% DUE 08-08-2062 BEO	76,000	60,491	59,907
APPLE INC 4.25% DUE 02-09-2047	189,000	163,156	162,763
APPLE INC 4.375% DUE 05-13-2045	208,000	184,007	186,002
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	6,079,950
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	1,810,840
APPLE INC 4.375% DUE 05-13-2045	850,000	768,106	760,105
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	1,842,248

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
APPLE INC 4.65% DUE 02-23-2046	179,000	$ 164,945	$ 164,881
APPLE INC FIXED 2.95% DUE 09-11-2049	1,765,000	1,170,241	1,183,106
APPLE INC FIXED 2.95% DUE 09-11-2049	208,000	139,626	139,426
APPLE INC FIXED 3.75% DUE 11-13-2047	182,000	143,937	144,768
APPLE INC NT 2.4% DUE 08-20-2050	652,000	388,586	388,502
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	748,000	484,424	481,481
APPLIED MATLS INC 4.35% DUE 04-01-2047	318,000	316,593	274,576
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	2,227,695
APPLIED MATLS INC 5.85% DUE 06-15-2041	461,000	607,118	491,188
APPLOVIN CORP 5.125% DUE 12-01-2029	700,000	699,930	718,696
APPLOVIN CORP NT 5.95% DUE 12-01-2054	4,662,000	4,598,859	4,633,187
APTIV SWISS HOLDINGS LIMITED 3.1% DUE 12-01-2051	3,737,000	2,309,454	2,410,692
APTIV SWISS HOLDINGS LIMITED 4.15% DUE 05-01-2052	1,100,000	1,097,613	849,067
APTIV SWISS HOLDINGS LIMITED 4.15% DUE 05-01-2052	108,000	72,783	83,363
APTIV SWISS HOLDINGS LIMITED 5.4% DUE 03-15-2049	355,000	310,522	327,698
APTIV SWISS HOLDINGS LIMITED 5.4% DUE 03-15-2049	900,000	896,022	830,784
APTIV SWISS HOLDINGS LIMITED 5.75% DUE 09-13-2054	655,000	629,069	634,047
APTIV SWISS HOLDINGS LIMITED 5.75% DUE 09-13-2054	255,000	238,339	246,843
AQUA AMER INC FIXED 4.276% DUE 05-01-2049	265,000	213,839	214,455
ARCHER-DANIELS 4.016% DUE 04-16-2043	365,000	306,421	306,435
ARCHER-DANIELS 4.5% DUE 03-15-2049	930,000	869,922	798,428
ARES FIN CO IV LLC SR NT 144A 3.65% DUE 02-01-2052	2,052,000	2,006,507	1,434,245
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	526,000	403,440	423,874
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	837,000	742,897	699,169
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	183,189
ARIZONA PUB SVC CO 5.9% DUE 08-15-2055	3,741,000	3,721,210	3,815,939
ARTHUR J GALLAGHER & CO 5.55% DUE 02-15-2055	630,000	616,468	607,025
ARTHUR J GALLAGHER & CO 5.55% DUE 02-15-2055	3,623,000	3,600,392	3,490,877
ARTHUR J GALLAGHER & CO 5.75% DUE 07-15-2054	36,000	34,246	35,489
ARTHUR J GALLAGHER & CO 6.75% DUE 02-15-2054	455,000	470,641	504,406
ARTHUR J GALLAGHER & CO SR NT 3.05% DUE 03-09-2052	1,261,000	1,059,312	801,284
ARTHUR J GALLAGHER & CO SR NT 3.05% DUE 03-09-2052	141,000	87,228	89,596
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	255,000	248,712	251,212
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	434,225
ASCENSION 3.106% DUE 11-15-2039	185,000	141,355	147,582
ASCENSION HLTH 3.945% DUE 11-15-2046	460,000	387,513	374,925
ASCENSION HLTH 4.294% DUE 11-15-2030	1,040,000	1,040,000	1,042,463
ASCENSION HLTH 4.923% DUE 11-15-2035	405,000	405,000	406,450
ASSOCIATED BANC-CORP 6.455% DUE 08-29-2030	3,216,000	3,216,000	3,341,914
ASSURED GTY US HLDGS INC GTD SR NT 3.15% DUE 06-15-2031	1,200,000	1,196,604	1,132,891
ASTRAZENECA PLC 4.375% DUE 08-17-2048	2,200,000	2,176,768	1,924,508
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,371,462
ASTRAZENECA PLC 6.45% DUE 09-15-2037	425,000	469,102	485,726
ASTRAZENECA PLC NT 3% DUE 05-28-2051	2,932,000	2,891,949	1,976,252
AT&T INC 2.55% DUE 12-01-2033	1,142,000	997,787	976,400
AT&T INC 3.3% DUE 02-01-2052	365,000	241,006	238,468
AT&T INC 3.5% DUE 09-15-2053 REG	4,875,000	3,353,979	3,276,457
AT&T INC 3.5% DUE 09-15-2053 REG	3,057,000	2,158,984	2,054,591
AT&T INC 3.5% DUE 09-15-2053 REG	772,000	628,286	518,856
AT&T INC 3.55% DUE 09-15-2055	6,516,000	5,017,814	4,356,486
AT&T INC 3.55% DUE 09-15-2055	7,077,000	5,260,670	4,731,561
AT&T INC 3.55% DUE 09-15-2055	6,560,000	4,944,484	4,385,903
AT&T INC 3.65% DUE 09-15-2059	3,673,000	2,483,752	2,435,163
AT&T INC 3.65% DUE 09-15-2059	549,000	367,376	363,982
AT&T INC 3.65% DUE 09-15-2059	22,903,000	17,123,753	15,184,464
AT&T INC 3.8% DUE 12-01-2057	156,000	118,715	107,724
AT&T INC 3.8% DUE 12-01-2057	1,713,000	1,166,108	1,182,889
AT&T INC 3.8% DUE 12-01-2057	12,328,000	9,336,136	8,512,934
AT&T INC 3.85% DUE 06-01-2060	268,000	184,033	184,739

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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AT&T INC 4.35% DUE 06-15-2045	520,000	$ 427,181	$ 430,622
AT&T INC 4.5% DUE 03-09-2048	1,205,000	998,714	998,014
AT&T INC 4.5% DUE 03-09-2048	346,000	278,181	286,567
AT&T INC 4.55% DUE 03-09-2049	254,000	211,841	210,785
AT&T INC 5.35% DUE 09-01-2040	83,000	81,958	81,711
AT&T INC 5.45% DUE 03-01-2047	1,180,000	1,123,230	1,117,605
AT&T INC 5.7% DUE 11-01-2054	344,000	341,553	331,103
AT&T INC 5.7% DUE 03-01-2057	365,000	338,979	351,177
AT&T INC 6.05% DUE 08-15-2056	5,377,000	5,342,802	5,426,020
AT&T INC 6.05% DUE 08-15-2056	3,810,000	3,807,148	3,844,735
AT&T INC 6.375% DUE 03-01-2041	65,000	68,593	69,515
AT&T INC CORP 4.65% DUE 06-01-2044	1,032,000	907,287	896,066
AT&T INC FIXED 5.15% DUE 02-15-2050	153,000	138,198	137,794
ATHENE HLDG LTD 3.45% DUE 05-15-2052	3,000,000	2,999,490	1,903,399
ATHENE HLDG LTD 6.625% DUE 05-19-2055	2,153,000	2,133,601	2,200,125
ATHENE HOLDING LTD 3.95% DUE 05-25-2051	785,000	779,945	550,344
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	1,929,000	1,584,217	1,359,273
ATMOS ENERGY CORP 4.125% DUE 03-15-2049	586,000	483,849	469,356
ATMOS ENERGY CORP 5.45% DUE 01-15-2056	995,000	989,371	965,764
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	257,000	217,787	213,603
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	748,025
ATMOS ENERGY CORP SR NT 2.85% DUE 02-15-2052	2,380,000	1,779,230	1,481,067
Australian dollar - Cash Collateral Due to/from CCP Broker	126,011	126,011	126,011
Australian dollar - Cash	72,709	72,709	72,709
AUSTRALIAN GOVERNMENT 2.75% DUE 21/06/2035	200,000	202,359	2,154,762
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	505,052
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	299,000	288,616	300,265
AXA EQUITABLE HLDGS INC FIXED 5% DUE 04-20-2048 BEO	3,204,000	2,947,693	2,884,037
B A T CAP CORP 4.39% DUE 08-15-2037	3,200,000	2,866,411	2,954,050
B A T CAP CORP 4.54% DUE 08-15-2047	2,170,000	1,663,007	1,806,692
B A T CAP CORP 4.54% DUE 08-15-2047	1,754,000	1,419,177	1,460,340
B A T CAP CORP 4.758% DUE 09-06-2049	1,572,000	1,374,035	1,332,115
B A T CAP CORP 4.758% DUE 09-06-2049	856,000	656,932	725,375
B A T CAP CORP 5.282% DUE 04-02-2050	265,000	237,753	239,863
B A T CAP CORP 5.282% DUE 04-02-2050	342,000	310,262	309,558
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	1,285,000	1,219,113	1,042,572
B A T CAP CORP FIXED 3.984% DUE 09-25-2050	5,000	3,568	3,655
B A T CAP CORP NT 5.65% DUE 03-16-2052	7,081,000	6,579,744	6,718,024
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,859,000	1,790,585	1,260,536
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	280,000	230,194	189,860
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	310,000	259,200	261,792
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,603,000	1,470,349	1,029,787
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	1,260,000	946,773	965,165
BALTIMORE GAS & ELEC CO NT 5.65% DUE 06-01-2054	2,100,000	2,099,412	2,093,146
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	516,000	486,131	497,860
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	2,000,000	1,999,020	1,929,689
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035	1,700,000	1,700,000	1,810,347
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000	2,070,411	2,097,940
BANK AMER CORP 2.572% DUE 10-20-2032	3,100,000	3,100,000	2,798,333
BANK AMER CORP 2.831% DUE 10-24-2051	4,000,000	4,000,000	2,553,710
BANK AMER CORP 2.831% DUE 10-24-2051	2,047,000	1,461,434	1,306,861
BANK AMER CORP 2.831% DUE 10-24-2051	1,050,000	658,164	670,349
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	3,800,000	3,800,000	2,499,050
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	2,517,000	1,731,503	1,655,292
BANK AMER CORP 3.311% DUE 04-22-2042	218,000	165,050	172,654
BANK AMER CORP 3.311% DUE 04-22-2042	900,000	900,000	712,793
BANK AMER CORP 3.311% DUE 04-22-2042	4,500,000	4,500,000	3,563,964
BANK AMER CORP 3.311% DUE 04-22-2042	2,262,000	1,710,919	1,791,486
BANK AMER CORP 3.483% DUE 03-13-2052	2,500,000	2,500,000	1,810,948

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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BANK AMER CORP 3.483% DUE 03-13-2052	872,000	$ 618,511	$ 631,659
BANK AMER CORP 3.946% DUE 01-23-2049	252,000	190,401	202,294
BANK AMER CORP 3.946% DUE 01-23-2049	3,000,000	3,000,000	2,408,267
BANK AMER CORP 3.946% DUE 01-23-2049	182,000	147,003	146,102
BANK AMER CORP 3.974% DUE 02-07-2030	2,300,000	2,300,000	2,288,537
BANK AMER CORP 4.083% DUE 03-20-2051	3,590,000	3,778,798	2,891,115
BANK AMER CORP 4.083% DUE 03-20-2051	7,669,000	6,931,765	6,176,033
BANK AMER CORP 4.083% DUE 03-20-2051	1,295,000	1,052,945	1,042,895
BANK AMER CORP 4.75% DUE 04-21-2045	80,000	71,962	72,258
BANK AMER CORP 4.875% DUE 04-01-2044	285,000	259,455	271,123
BANK AMER CORP 5% DUE 01-21-2044	662,000	644,591	640,027
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	1,900,000	1,922,540	1,941,245
BANK AMER CORP 5.875% DUE 02-07-2042	215,000	229,267	229,139
BANK AMER CORP SR NT 2.972% DUE 02-04-2033	900,000	900,000	824,248
BANK NOVA SCOTIA B C 8.0% DUE 01-27-2084	883,000	922,735	945,547
BANK NOVA SCOTIA B C LTD RECOURSE CAP NTS SER 2 3.625% DUE 10-27-2081	3,332,000	3,182,060	3,228,459
BANK OF AMERICA CORP 2.299% DUE 07-21-2032	2,700,000	2,700,000	2,416,471
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/ 06-19-2020 REG	1,000,000	1,000,000	740,095
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/ 06-19-2020 REG	5,442,000	4,538,177	4,027,597
BANK OF AMERICA CORPORATION 4.244% DUE 04-24-2038	4,900,000	5,021,798	4,581,151
BANK OF AMERICA CORPORATION 4.33% DUE 03-15-2050	428,000	369,657	361,046
BANK OF AMERICA CORPORATION 4.33% DUE 03-15-2050	1,351,000	1,195,765	1,139,657
BANK OF AMERICA CORPORATION 4.375% DUE 12-31-2049 BEO	609,000	596,820	602,272
BANK OF AMERICA CORPORATION 4.443%01-20-2048	97,000	85,319	84,522
BANK OF AMERICA CORPORATION 4.443%01-20-2048	355,000	294,504	309,333
BANK OF AMERICA CORPORATION 6.11% DUE 01-29-2037	370,000	382,728	399,642
BANK OF AMERICA CORPORATION 6.11% DUE 01-29-2037	1,213,000	1,011,518	1,310,177
BANK OF MONTREAL 6.875% DUE 11-26-2085	1,377,000	1,377,000	1,416,972
BANNER HEALTH 2.907% DUE 01-01-2042	604,000	604,000	446,491
BANNER HEALTH 3.181% DUE 01-01-2050	208,000	217,079	142,837
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	1,438,043
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	2,266,682
BARCLAYS PLC 4.75% DUE 08-05-2035	1,600,000	1,846,660	1,943,494
BARCLAYS PLC 5.335% DUE 09-10-2035	1,000,000	1,000,000	1,018,396
BARCLAYS PLC 5.69% DUE 03-12-2030	600,000	600,000	624,844
BARCLAYS PLC 5.746% DUE 08-09-2033	3,955,000	3,987,459	4,158,750
BARCLAYS PLC 5.86% DUE 08-11-2046	1,590,000	1,616,194	1,634,664
BARCLAYS PLC 6.036% DUE 03-12-2055	1,282,000	1,282,000	1,353,489
BARCLAYS PLC 7.625% DUE 12-31-2049	1,016,000	1,016,000	1,084,044
BARCLAYS PLC FXD RATE RESETTING SUB NT 3.811% DUE 03-10-2042	2,600,000	2,600,000	2,092,415
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% DUE 11-24-2042	2,600,000	2,600,000	2,012,681
BARRICK GOLD CORP 5.25% DUE 04-01-2042	201,000	188,560	197,742
BARRICK N AMER FIN 5.7% DUE 05-30-2041	351,000	380,594	358,730
BARRICK N AMER FIN 5.7% DUE 05-30-2041	181,000	177,199	184,986
BARRICK N AMER FIN 5.75% DUE 05-01-2043	541,000	546,279	551,889
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,106,512
BARRICK PD 5.95% DUE 10-15-2039	685,000	725,783	721,481
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	123,000	121,284	138,607
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	170,000	189,934	191,571
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	741,000	776,971	842,737
BAXALTA INC 5.25% DUE 06-23-2045	142,000	141,399	135,979
BAXTER INTERNATIONAL INC 2.539% DUE 2-01-2032 BEO	1,300,000	1,299,948	1,134,550
BAXTER INTL INC 5.65% DUE 12-15-2035	730,000	730,443	740,943

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% DUE 04-01-2050 BEO TAXABLE	200,000	$ 276,638	$ 228,370
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	200,235
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	1,619,082
BAYLOR SCOTT & WHITE HLDGS 2.839% DUE 11-15-2050	1,765,000	1,633,871	1,122,780
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	960,745
BECTON DICKINSON & 4.685% DUE 12-15-2044	258,000	225,959	229,153
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	525,637
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	960,000	724,713	720,873
BELL CANADA 4.464% DUE 04-01-2048	112,000	89,469	92,751
BELL CANADA 5.55% DUE 02-15-2054	303,000	294,562	289,075
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	1,575,000	1,442,826	1,405,879
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	2,075,607
BERKSHIRE HATHAWAY ENERGY CO 2.85% DUE 05-15-2051	301,000	177,849	187,340
BERKSHIRE HATHAWAY ENERGY CO 2.85% DUE 05-15-2051	450,000	265,851	280,077
BERKSHIRE HATHAWAY ENERGY CO 3.8% DUE 07-15-2048	4,000,000	3,967,080	3,041,273
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	248,000	199,429	199,006
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% DUE 05-01-2053	623,000	521,882	526,908
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	1,015,000	618,036	609,100
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	3,455,000	2,629,148	2,232,152
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	1,633,000	1,328,168	1,368,182
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	1,962,554
BERKSHIRE HATHAWAY FINANCE CORP 3.85% DUE 03-15-2052	3,509,000	2,637,141	2,713,079
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	1,840,222
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,206,000	1,852,717	1,845,241
BHP BILLITON FIN USA LTD 5.75% DUE 09-05-2055	1,585,000	1,632,772	1,622,291
BHP BILLITON FIN USA LTD 5.75% DUE 09-05-2055	745,000	739,837	762,528
BIOGEN INC 6.45% DUE 05-15-2055	65,000	66,533	68,551
BIOGEN INC CORP 3.15% DUE 05-01-2050	830,000	506,408	537,673
BIOGEN INC SR NT 3.25% DUE 02-15-2051	246,000	155,307	162,417
BIO-RAD LABORATORIES 3.7% DUE 03-15-2032	1,000,000	997,330	945,320
BLACK HILLS CORP 3.875% DUE 10-15-2049	225,000	158,513	168,146
BLACK HILLS CORP 4.2% DUE 09-15-2046	365,000	275,068	292,275
BLACK HILLS CORP 6.15% DUE 05-15-2034	1,200,000	1,190,700	1,289,052
BLACKROCK FUNDING INC 5.25% 03-14-2054	2,447,000	2,438,013	2,353,748
BLACKSTONE REG FIN 4.95% DUE 02-15-2036	405,000	404,611	402,844
BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028	2,800,000	2,775,752	2,648,245
BLUE OWL FIN LLC 4.125% DUE 10-07-2051	1,000,000	975,110	702,930
BLUE OWL FINANCE LLC 3.125% DUE 06-10-2031	2,000,000	1,974,600	1,814,482
BMS IRE CAP FDG 4.289% DUE 10-11-2045	400,000	459,680	460,907
BMS IRE CAP FDG 4.581% DUE 10-11-2055	700,000	804,440	803,492
BOEING CO 3.375% DUE 06-15-2046	530,000	371,210	376,018
BOEING CO 3.65% DUE 03-01-2047	5,000	3,618	3,650
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	1,824,973
BOEING CO 3.65% DUE 03-01-2047	1,922,000	1,489,051	1,403,039
BOEING CO 3.75% DUE 02-01-2050	4,763,000	3,305,413	3,481,802
BOEING CO 3.75% DUE 02-01-2050	2,493,000	1,758,450	1,822,408
BOEING CO 3.85% DUE 11-01-2048	747,000	597,661	552,872
BOEING CO 3.85% DUE 11-01-2048	1,365,000	1,194,395	1,010,268
BOEING CO 3.9% DUE 05-01-2049	4,249,000	3,112,271	3,174,806
BOEING CO 3.9% DUE 05-01-2049	850,000	737,695	635,111
BOEING CO 5.93% DUE 05-01-2060	4,165,000	4,118,508	4,099,936
BOEING CO 5.93% DUE 05-01-2060	2,128,000	2,105,298	2,094,757
BOEING CO 5.93% DUE 05-01-2060	1,300,000	1,359,557	1,279,692
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,082,816
BOEING CO 6.625 DEB DUE 02-15-2038	89,000	94,118	99,311
BOEING CO 6.858% DUE 05-01-2054	1,384,000	1,462,375	1,561,178
BOEING CO 6.875% DUE 03-15-2039	364,000	398,202	410,300
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	458,726

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
BOEING CO FIXED 3.5% DUE 03-01-2039	345,000	$ 289,113	$ 282,252
BOEING CO FIXED 3.5% DUE 03-01-2045	420,000	322,972	303,857
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	187,710
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	204,188
BOEING CO FIXED 3.825% DUE 03-01-2059	190,000	193,088	132,328
BOEING CO FIXED 3.825% DUE 03-01-2059	387,000	247,765	269,531
BOEING CO FIXED 3.95% DUE 08-01-2059	1,535,000	1,055,710	1,090,317
BOEING CO FIXED 3.95% DUE 08-01-2059	1,518,000	1,119,726	1,078,242
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	1,846,791
BOEING CO FIXED 5.705% DUE 05-01-2040	72,000	71,821	73,687
BOEING CO FIXED 5.805% DUE 05-01-2050	190,000	190,551	187,705
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000	500,000	493,959
BOEING CO FIXED 5.805% DUE 05-01-2050	2,200,000	2,130,856	2,173,421
BOEING CO SR NT 5.875 DUE 02-15-2040	350,000	355,354	361,143
BP CAP MKTS AMER 2.772% DUE 11-10-2050	214,000	130,151	132,396
BP CAP MKTS AMER 2.772% DUE 11-10-2050	115,000	76,986	71,147
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	3,578,388
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,170,000	878,634	766,095
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	982,173
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	99,000	63,634	64,823
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	822,000	601,803	627,741
BP CAP MKTS AMER INC 3.379% DUE 02-08-2061	208,000	133,409	136,474
BRAZIL (FEDERATIVE REPUBLIC OF) 7.25% DUE 01-12-2056	47,128	48,944	1,095,376
BRIGHTHOUSE FINL INC SR NT 3.85% DUE 12-22-2051	40,000	24,642	24,148
BRISTOL MYERS 2.55% DUE 11-13-2050	2,322,000	1,475,538	1,379,049
BRISTOL MYERS 4.5% DUE 03-01-2044	378,000	328,970	335,187
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,188,227
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	611,000	483,252	500,838
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	1,905,000	1,696,726	1,615,803
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	593,733
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	2,133,000	2,143,786	1,850,943
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	39,000	26,778	27,849
BRISTOL MYERS SQUIBB CO 5.55% DUE 02-22-2054	4,127,000	4,110,863	4,066,825
BRISTOL MYERS SQUIBB CO 5.55% DUE 02-22-2054	87,000	82,646	85,731
BRISTOL MYERS SQUIBB CO CORP 4.625% DUE 05-15-2044	1,039,000	1,001,045	938,096
BRISTOL-MYERS SQUIBB CO 3.55% DUE 03-15-2042	105,000	84,494	84,574
BRISTOL-MYERS SQUIBB CO 3.7% DUE 03-15-2052	1,705,000	1,314,576	1,256,875
BRISTOL-MYERS SQUIBB CO 3.9% DUE 03-15-2062	115,000	80,837	83,780
British pound sterling - Cash Collateral Due to/from CCP Broker	95,217	95,217	95,217
British pound sterling - Cash	93,869	93,869	93,869
British pound sterling - Variation Margin	32,336	32,336	32,336
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	597,885
BROADCOM INC 3.419% DUE 04-15-2033	2,900,000	3,058,339	2,691,295
BROADCOM INC 3.469% DUE 04-15-2034	500,000	506,670	456,931
BROADCOM INC 3.75% DUE 02-15-2051	4,835,000	3,641,229	3,657,476
BROADCOM INC 3.75% DUE 02-15-2051	874,000	870,224	661,145
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	790,320
BROADCOM INC 4.9% DUE 02-15-2038	510,000	498,530	501,506
BROADCOM INC SR NT 3.5% DUE 02-15-2041	3,100,000	3,089,274	2,528,462
BROADCOM INC SR NT 3.5% DUE 02-15-2041	1,167,000	939,866	951,844
BROADCOM INC SR NT 3.5% DUE 02-15-2041	1,863,000	1,856,554	1,519,524
BROADCOM INC SR NT 3.5% DUE 02-15-2041	3,236,000	2,521,248	2,639,389
BROADCOM INC SR NT 4.8% DUE 02-15-2036	3,603,000	3,567,154	3,562,645
BROADCOM INC SR NT 5.2% DUE 07-15-2035	1,295,000	1,332,231	1,330,252
BROOKFIELD ASSET MGMT LTD 6.077% DUE 09-15-2055	245,000	244,995	251,507
BROOKFIELD AST 5.298% DUE 01-15-2036	145,000	144,980	145,099
BROOKFIELD FIN INC 5.33% DUE 01-15-2036	361,000	359,534	362,167
BROOKFIELD FIN INC NT 3.625% DUE 02-15-2052	290,000	203,581	204,873
BROOKFIELD FIN LLC 3.45% DUE 04-15-2050	125,000	85,365	86,409

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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BROWN & BROWN INC 5.55% DUE 06-23-2035	305,000	$ 304,076	$ 313,508
BROWN & BROWN INC 6.25% DUE 06-23-2055	1,209,000	1,206,074	1,261,637
BROWN & BROWN INC 6.25% DUE 06-23-2055	1,900,000	1,895,402	1,982,721
BROWN FORMAN CORP 4.5% DUE 07-15-2045	310,000	278,247	270,440
BROWN UNIV 2.924% DUE 09-01-2050	625,000	443,531	412,626
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000	798,520	774,783
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,412,530
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,294,701
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	570,000	673,148	516,244
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	4,028,486
BURL NORTHN 4.4 DUE 03-15-2042	130,000	114,260	116,378
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	3,607,127
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	602,022
BURL NORTHN SANTA 4.15% DUE 04-01-2045	795,000	642,926	669,382
BURL NORTHN SANTA 4.15% DUE 04-01-2045	80,000	66,437	67,359
BURL NORTHN SANTA 4.375% DUE 09-01-2042	316,000	274,734	281,127
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,825,000	1,922,443	1,623,595
BURL NORTHN SANTA 4.45% DUE 03-15-2043	395,000	346,154	352,390
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,098,000	2,998,681	2,763,806
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	1,578,385
BURL NORTHN SANTA 5.4% DUE 06-01-2041	265,000	264,642	268,671
BURL NORTHN SANTA FIXED 3.05% DUE 02-15-2051	1,500,000	1,487,565	992,011
BURL NORTHN SANTA FIXED 3.05% DUE 02-15-2051	1,842,000	1,221,633	1,218,189
BURL NORTHN SANTA FIXED 3.05% DUE 02-15-2051	168,000	113,521	111,105
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	172,000	125,094	126,475
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000	592,760	393,592
BURLINGTN NORTH SANTA FE 5.55% DUE 03-15-2056	420,000	417,889	415,798
BURLINGTON NORTHERN SANTA FE LLC 4.15% DUE 12-15-2048	2,500,000	2,481,300	2,053,440
BURLINGTON NORTHERN SANTA FE LLC 4.15% DUE 12-15-2048	600,000	527,876	492,825
BURLINGTON NORTHN SANTA 4.55% DUE 09-01-2044	1,080,000	1,088,357	962,446
BURLINGTON NORTHN SANTA 4.55% DUE 09-01-2044	226,000	199,274	201,401
BURLINGTON NORTHN SANTA FE 5.8% DUE 03-15-2056	1,410,000	1,401,935	1,445,363
BURLINGTON NORTHN SANTA FE 5.8% DUE 03-15-2056	2,490,000	2,504,797	2,552,450
BURLINGTON NORTHN SANTA FE 5.8% DUE 03-15-2056	2,000,000	1,988,560	2,050,160
BURLINGTON NORTHN SANTA FE LLC 5.15 DUE 09-01-2043	1,100,000	1,100,177	1,068,057
BURLINGTON NORTHN SANTA FE LLC 2.875% DUE 06-15-2052	1,000,000	994,350	630,395
BURLINGTON NORTHN SANTA FE LLC 2.875% DUE 06-15-2052	617,000	472,038	388,954
BURLINGTON NORTHN SANTA FE LLC 3.3% DUE 09-15-2051	930,000	649,460	643,941
BURLINGTON NORTHN SANTA FE LLC 3.3% DUE 09-15-2051	1,380,000	1,007,415	955,526
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE 01-15-2053 BEO	525,000	436,485	444,511
BURLINGTON NORTHN SANTA FE LLC 5.2% DUE 04-15-2054	745,000	704,289	703,353
BURLINGTON NORTHN SANTA FE LLC 5.2% DUE 04-15-2054	1,300,000	1,299,298	1,227,327
BX COML MTG TR 2024-GPA3 MTG PASS THRU CTF CL B 144A 5.32252% DUE 12-15-2039	427,015	425,947	427,940
CA INST TECH 4.321% DUE 08-01-2045	650,000	571,968	567,623
CALIFORNIA ST 7.625% DUE 03-01-2040 BEO TAXABLE	530,000	657,664	638,984
CAMPBELL SOUP CO 5.25% DUE 10-13-2054	2,000,000	1,985,300	1,824,138
Canadian dollar - Cash Collateral Due to/from CCP Broker	170,057	170,057	170,057
Canadian dollar - Cash	85,175	85,175	85,175
Canadian dollar - Recoverable taxes	-	-	-
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053	250,000	249,285	267,915
CANADIAN PAC RY CO 4.2% DUE 11-15-2069	700,000	695,651	522,246
CANADIAN PAC RY CO 4.3% DUE 05-15-2043	415,000	352,762	360,460
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	2,064,000	1,476,821	1,547,159
CANADIAN PAC RY CO NEW 3.1% DUE 12-02-2051	1,109,000	1,101,060	738,372
CAPITAL ONE FINL CORP 5.197% DUE 09-11-2036	2,232,000	2,214,119	2,225,398
CAPITAL ONE FINL CORP 5.884% DUE 07-26-2035	842,000	854,394	887,619
CAPITAL ONE FINL CORP 6.183% DUE 01-30-2036	1,229,000	1,238,894	1,286,105

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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CAPITAL ONE FINL CORP PERP PFD SER M FXDTO FLTG 3.95% DUE 12-31-2049	337,000	$ 330,260	$ 332,956
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,362	374,888
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000	253,844	189,859
CARLISLE COS INC 5.25% DUE 09-15-2035	379,000	380,057	387,714
CAROLINA PWR & LT 4.1% DUE 05-15-2042	1,426,000	1,269,845	1,215,086
CAROLINA PWR & LT 4.1% DUE 05-15-2042	870,000	995,157	741,321
CAROLINA PWR & LT 4.1% DUE 03-15-2043	208,000	171,585	175,910
CARRIER GLOBAL CORP 6.2% DUE 03-15-2054	791,000	789,695	859,079
CASE WESTN RESV 5.405% DUE 06-01-2122	1,255,000	1,252,388	1,143,158
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	425,000	310,762	303,820
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,215,282
CBS CORP NEW 2.9% DUE 01-15-2027	158,000	155,393	155,447
CBS CORP NEW 4.6% DUE 01-15-2045	630,000	473,952	438,176
CBS CORP NEW 4.6% DUE 01-15-2045	1,311,000	1,082,353	911,823
CBS CORP NEW 4.85% DUE 07-01-2042	345,000	329,531	255,039
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	210,000	242,955	151,184
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	389,000	305,991	280,050
CCP DUE FROM GOLDMAN SACHS	720,000	720,000	720,000
CCP DUE FROM MORGAN STANLEY CO LL C	630,000	630,000	630,000
CCP DUE RECEIVABLE FROM GSC	15,347,000	15,347,000	15,347,000
CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	4,484,000	4,484,000	4,484,000
CCP RECEIVABLE FROM BANK OF AMERICA	1,304,000	1,304,000	1,304,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	398,363
CDN NAT RES LTD 6.25% DUE 03-15-2038	730,000	860,179	775,866
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000	374,402	306,333
CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000	1,122,243	958,506
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000	1,398,908	1,236,657
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	380,000	420,554	335,664
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	832,549
CDN NATL RY CO 3.5% DUE 11-15-2042	929,000	718,114	721,617
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	2,609,093
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	256,000	289,129	276,015
CDN PAC RY CO NEW 6.125% DUE 09-15-2115	797,000	817,930	797,889
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6	100,000	-	393
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77	500,000	-	-
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6	100,000	-	1,347
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2	100,000	-	947
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7	100,000	-	1,265
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4	300,000	1,578	2,129
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8	400,000	-	5,387
CDW LLC / CDW FIN CORP 5.55% DUE 08-22-2034	1,900,000	1,895,098	1,939,213
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2	700,000	163,574	164,760
CDX CITIUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44KD5	200,000	46,875	47,074
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	10,300,000	1,272,908	498,238
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	4,100,000	268,117	198,328
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,100,000	135,111	53,210
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,000,000	132,550	48,373
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000	322,777	106,420
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,500,000	228,647	120,931

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
CENOVUS ENERGY INC 4.65% DUE 03-20-2031	2,000,000	$ 1,996,000	$ 1,995,065
CENOVUS ENERGY INC 5.4% DUE 06-15-2047	154,000	186,604	141,004
CENOVUS ENERGY INC 5.4% DUE 06-15-2047	725,000	886,676	663,820
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	103,000	133,565	113,704
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	413,000	404,620	402,011
CENOVUS ENERGY INC NT 3.75% DUE 02-15-2052	2,446,000	2,310,993	1,716,142
CENOVUS ENERGY INC NT 3.75% DUE 02-15-2052	356,000	326,530	249,774
CENTERPOINT ENER HOUSTON 4.95% DUE 08-15-2035	80,000	79,699	80,758
CENTERPOINT ENERGY 3.95% DUE 03-01-2048	633,000	501,706	505,987
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	310,000	204,098	200,448
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% DUE 04-01-2051	681,000	485,472	479,838
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% DUE 04-01-2051	2,615,000	1,774,634	1,842,552
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6% DUE 03-01-2052 BEO	2,033,000	1,509,768	1,486,647
CENTERPOINT ENERGY INC 5.95% DUE 04-01-2056	2,430,000	2,430,000	2,446,507
CENTERPOINT ENERGY INC 6.7% DUE 05-15-2055	316,000	316,000	324,044
CENTERPOINT ENERGY INC 6.85% DUE 02-15-2055	392,000	394,450	418,270
CENTERPOINT ENERGY INC 7.0% DUE 02-15-2055	1,262,000	1,292,076	1,316,099
CF ARROWSTREET GLOBAL EQUITY ACWI CIT CL H	3,210,676	459,429,466	588,422,557
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	32,879,137	662,507,046	552,855,261
CF MSCI ACWI IMI INDX SL FUND ZVC5	12,971,122	212,148,943	557,252,354
CF US LONG TREASURY INDEX FUND C	12,468,329	159,789,251	116,227,030
CHARTER 5.375% DUE 05-01-2047	1,215,000	1,007,341	1,003,747
CHARTER 5.375% DUE 05-01-2047	160,000	131,168	132,181
CHARTER 6.484% DUE 10-23-2045	2,835,000	2,711,199	2,670,646
CHARTER 6.834% DUE 10-23-2055	456,000	445,493	439,497
CHARTER 6.834% DUE 10-23-2055	398,000	382,912	383,596
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	12,384,000	8,075,832	8,011,128
CHARTER COMMUNICATIONS ENTMT I L P 3.5% DUE 03-01-2042	643,000	444,202	447,463
CHARTER COMMUNICATIONS OPER LLC/SR SECD NT 3.95% DUE 06-30-2062	1,359,000	825,721	820,180
CHARTER COMMUNICATIONS OPER LLC/SR SECD NT 3.95% DUE 06-30-2062	6,390,000	3,907,743	3,856,473
CHARTER COMMUNICATIONS OPER LLC/SR SECD NT 3.95% DUE 06-30-2062	400,000	353,412	241,407
CHARTER COMMUNICATIONS OPER LLC/SR SECD NT 3.95% DUE 06-30-2062	500,000	324,515	301,758
CHARTER COMMUNICATIONS OPER LLC/SR SECD NT 5.25% DUE 04-01-2053	800,000	794,400	635,078
CHARTER COMMUNICATIONS OPER LLC/SR SECD NT 5.25% DUE 04-01-2053	130,000	105,470	103,200
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% DUE 04-01-2063	600,000	595,530	474,533
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	5,481,000	3,684,913	3,599,328
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	400,000	399,624	262,677
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	2,425,000	1,670,971	1,592,478
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	2,510,000	1,667,820	1,648,297
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	182,000	145,569	142,916
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	235,576
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	1,111,000	698,318	702,043
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	1,324,000	1,064,307	998,089
CHARTER FIXED 3.85% DUE 04-01-2061	4,815,000	2,923,903	2,883,259
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000	4,373,952	2,634,754
CHARTER FIXED 3.85% DUE 04-01-2061	1,637,000	972,298	980,248

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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CHARTER FIXED 5.75% DUE 04-01-2048	390,000	$ 326,945	$ 333,677
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	513,348
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	547,572
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039	654,000	524,185	557,514
CHEVRON U S A INC 4.85% DUE 10-15-2035	586,000	592,374	594,245
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	455,000	259,150	268,988
CHILDRENS HOSP 2.704% DUE 07-01-2050	375,000	225,086	234,068
CHILDRENS HOSP 2.704% DUE 07-01-2050	997,000	937,245	622,308
CHUBB CORP 6% DUE 05-11-2037	473,000	544,010	514,570
CHUBB CORP 6.5% DUE 05-15-2038	445,000	542,826	505,105
CHUBB INA HLDGS INC 4.9% DUE 08-15-2035	3,365,000	3,368,795	3,384,912
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	280,000	176,179	172,686
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,435,000	1,383,648	1,109,089
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	2,550,518
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	1,383,861
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	420,000	445,481	445,157
CIGNA CORP NEW CORP 4.8% DUE 08-15-2038	592,000	591,047	568,598
CIGNA CORP NEW CORP 4.8% DUE 08-15-2038	1,300,000	1,299,948	1,248,611
CIGNA CORP NEW CORP 4.9% DUE 12-15-2048	1,200,000	1,197,300	1,073,799
CIGNA CORP NEW CORP 4.9% DUE 12-15-2048	665,000	590,125	595,063
CIGNA CORP NEW CORP 4.9% DUE 12-15-2048	592,000	590,668	529,741
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	1,200,000	970,185	949,882
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,355,000	989,542	950,844
CIGNA GROUP SR NT 3.4% DUE 03-15-2051	125,000	83,038	87,179
CISCO SYS INC 5.3% DUE 02-26-2054	1,245,000	1,242,846	1,198,497
CISCO SYS INC 5.3% DUE 02-26-2054	259,000	252,466	249,326
CISCO SYS INC 5.3% DUE 02-26-2054	2,900,000	2,888,342	2,791,680
CISCO SYS INC 5.5% DUE 02-24-2055	986,000	965,093	978,182
CISCO SYS INC 5.5% DUE 01-15-2040	208,000	212,133	216,127
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	670,000	721,067	722,155
CISCO SYSTEMS INC 5.35% DUE 02-26-2064	3,000,000	2,986,740	2,846,717
CISCO SYSTEMS INC 5.35% DUE 02-26-2064	940,000	923,136	891,971
CITADEL SECS GLOBAL HLDGS LLC SR SECD NT144A 6.2% DUE 06-18-2035	1,900,000	1,898,043	2,002,992
CITIGROUP INC 3.878% DUE 01-24-2039	2,280,000	2,280,000	2,021,245
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	1,416,916
CITIGROUP INC 4.65% DUE 07-23-2048	461,000	382,708	408,249
CITIGROUP INC 4.65% DUE 07-30-2045	625,000	558,969	564,387
CITIGROUP INC 4.75% DUE 05-18-2046	415,000	365,614	365,240
CITIGROUP INC 4.75% DUE 05-18-2046	2,621,000	2,371,289	2,306,731
CITIGROUP INC 5.174% DUE 09-11-2036	204,000	204,000	206,343
CITIGROUP INC 5.3 DUE 05-06-2044	1,266,000	1,145,775	1,232,340
CITIGROUP INC 5.612% DUE 03-04-2056	2,427,000	2,355,048	2,424,677
CITIGROUP INC 5.612% DUE 03-04-2056	6,243,000	6,226,607	6,237,024
CITIGROUP INC 5.875 DUE 01-30-2042	240,000	254,122	253,291
CITIGROUP INC 5.875 DUE 01-30-2042	413,000	423,019	435,872
CITIGROUP INC 6.125% DUE 08-25-2036	1,233,000	1,292,307	1,312,804
CITIGROUP INC 6.625% DUE 12-31-2049	1,195,000	1,195,000	1,212,921
CITIGROUP INC 6.75% DUE 12-31-2049	1,536,000	1,536,000	1,563,954
CITIGROUP INC 6.875% DUE 12-31-2049	4,325,000	4,325,000	4,494,130
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	223,734
CITIGROUP INC 6.95% DUE 12-31-2049	2,182,000	2,194,130	2,249,289
CITIGROUP INC 8.125% DUE 07-15-2039	265,000	339,529	340,519
CITIGROUP INC DEP SHS REPSTG 1/25TH PFD 3.875% DUE 12-29-2049	1,210,000	1,197,900	1,205,892
CITIGROUP INC FLTG RT 6.25% DUE 12-31-2049	598,000	603,085	600,377
CITIZENS FINL GROUP INC 6.645% DUE 04-25-2035	2,068,000	2,132,776	2,277,647
CLECO CORP HLDGS 4.973% DUE 05-01-2046	1,427,000	1,124,890	1,240,473
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	180,000	140,449	152,281

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	4,500,000	$ 4,470,280	$ 4,734,033
CME GROUP INC 5.3% DUE 09-15-2043	800,000	798,560	804,178
CME_OIS GOLDUS33 02/03/2030 USD P 1.76%/R 1DSOFR SWU01PNR7	2,802,000	2,802,000	154,646
CME_OIS GOLDUS33 02/12/2030 USD P 1.66%/R 1DSOFR SWU01PVT4	2,000,000	1,984,720	84,575
CME_OIS GOLDUS33 02/18/2030 USD P 1.66%/R 1DSOFR SWU01PZN3	1,600,000	1,575,184	99,890
CME_OIS GOLDUS33 02/20/2030 USD P 1.64%/R 1DSOFR SWU01PWR7	900,000	891,054	85,349
CME_OIS GOLDUS33 02/25/2030 USD P 1.62%/R 1DSOFR SWU01PZJ2	644,000	642,698	94,011
CME_OIS GOLDUS33 03/03/2030 USD P 1.465%/R 1DSOFR SWU01PNU0	4,200,000	4,202,154	202,898
CME_OIS GOLDUS33 03/24/2030 USD P 1.47%/R 1DSOFR SWU01PWP1	4,244,000	4,205,679	84,077
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO/R 11.496% SWU027521	302,000	301,549	-
CME_OIS GOLDUS33 08/21/2029 USD P 1.86%/R 1DSOFR SWU01PTR1	1,700,000	1,685,737	29,571
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	639,702
CMS ENERGY CORP 4.875% DUE 03-01-2044	892,000	1,076,391	799,425
CMS ENERGY CORP SR NT 4.7% DUE 03-31-2043	435,000	510,306	380,355
CMS ENERGY CORP SR NT 4.7% DUE 03-31-2043	60,000	52,453	52,463
COCA COLA CO 2.5% DUE 03-15-2051	610,000	363,895	367,481
COCA COLA CO 5.3% DUE 05-13-2054	154,000	147,412	151,701
COCA COLA CO 5.4% DUE 05-13-2064	1,271,000	1,274,104	1,239,874
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	969,315
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,060,000	752,589	790,365
COCA-COLA CO/THE 3.0% DUE 03-05-2051	336,000	230,876	225,128
COCA-COLA CO/THE 5.2% DUE 01-14-2055	820,000	785,639	794,452
COCA-COLA CO/THE 5.2% DUE 01-14-2055	104,000	99,871	100,760
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/ 10-13-2005	1,389,000	1,698,845	1,471,348
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/ 10-13-2005	450,000	567,774	476,679
COMCAST CORP 4.7% DUE 10-15-2048	15,000	12,647	12,553
COMCAST CORP 5.35% DUE 05-15-2053	889,000	838,254	801,195
COMCAST CORP 5.35% DUE 05-15-2053	235,000	213,596	211,790
COMCAST CORP 5.35% DUE 05-15-2053	800,000	796,552	720,986
COMCAST CORP 5.5% DUE 05-15-2064	800,000	796,240	718,439
COMCAST CORP 5.5% DUE 05-15-2064	150,000	137,699	134,707
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	175,000	106,664	101,948
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	407,794
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,586,000	3,588,370	2,089,069
COMCAST CORP NEW 2.887% DUE 11-01-2051 BEO	8,290,000	6,481,043	4,878,292
COMCAST CORP NEW 2.887% DUE 11-01-2051 BEO	7,194,000	4,556,047	4,233,345
COMCAST CORP NEW 2.937% DUE 11-01-2056	1,522,000	1,033,291	858,685
COMCAST CORP NEW 2.937% DUE 11-01-2056	31,731,000	25,061,105	17,902,063
COMCAST CORP NEW 2.937% DUE 11-01-2056	5,382,000	3,116,546	3,036,428
COMCAST CORP NEW 2.937% DUE 11-01-2056	1,681,000	1,328,717	948,390
COMCAST CORP NEW 2.987% DUE 11-01-2063	5,909,000	3,637,223	3,216,036
COMCAST CORP NEW 2.987% DUE 11-01-2063	4,486,000	3,370,452	2,441,553
COMCAST CORP NEW 2.987% DUE 11-01-2063	439,000	299,465	238,930
COMCAST CORP NEW 3.4% DUE 07-15-2046	591,000	430,998	412,505
COMCAST CORP NEW 3.45% DUE 02-01-2050	430,000	308,650	288,329
COMCAST CORP NEW 3.999% DUE 11-01-2049	3,262,000	2,801,279	2,414,159
COMCAST CORP NEW 4% DUE 03-01-2048	995,000	789,937	750,857
COMCAST CORP NEW 4% DUE 03-01-2048	291,000	218,038	219,598

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COMCAST CORP NEW 4% DUE 08-15-2047	265,000	$ 214,822	$ 200,763
COMCAST CORP NEW 4.049% DUE 11-01-2052	355,000	266,580	260,641
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000	984,662	609,385
COMCAST CORP NEW 4.95% DUE 10-15-2058	565,000	497,532	470,182
COMCAST CORP NEW 6.05% DUE 05-15-2055	2,600,000	2,621,631	2,582,743
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	3,352,000	1,803,007	1,784,062
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	297,000	222,596	223,190
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	2,503,187
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	2,362,000	2,228,181	1,775,001
COMCAST CORP NEW SR NT 144A 5.168% DUE 01-15-2037	305,000	300,504	301,408
COMCAST CORP NEW SR NT 6.55% DUE 07-01-2039	65,000	74,053	72,136
COMMONSPIRIT HEALTH 5.548% DUE 12-01-2054	378,000	378,000	361,783
COMMONSPIRIT HEALTH 5.58% DUE 09-01-2045	701,000	701,000	687,367
COMMONSPIRIT HEALTH 5.662% DUE 09-01-2055	1,335,000	1,335,000	1,294,609
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,741,084
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	185,000	166,852	138,870
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,111,000	2,122,008	1,584,620
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	1,880,000	1,531,406	1,480,082
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	5,315,872
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	195,000	184,037	152,440
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% DUE 03-15-2051	360,000	325,591	239,356
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	1,145,000	1,057,137	777,093
COMMONWEALTH EDISON CO 3.75% DUE 08-15-2047	1,693,000	1,790,896	1,298,220
COMMONWEALTH EDISON CO 3.85% DUE 03-15-2052	1,155,000	910,973	866,837
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	4,162,809
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	607,000	473,053	483,881
COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,640,869
COMWLTH EDISON CO 2.75% DUE 09-01-2051	685,000	477,983	421,902
COMWLTH EDISON CO 2.75% DUE 09-01-2051	526,000	322,485	323,972
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	168,716
COMWLTH EDISON CO 4.6% DUE 08-15-2043	815,000	780,662	728,965
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	48,000	47,934	31,484
CONAGRA BRANDS INC 5.75% DUE 08-01-2035	2,400,000	2,397,960	2,456,561
CONAGRA BRANDS INC FIXED 5.3% DUE 11-01-2038	1,219,000	1,202,022	1,167,372
CONAGRA BRANDS INC FIXED 5.3% DUE 11-01-2038	300,000	281,046	287,294
CONOCOPHILLIPS 5.3% DUE 05-15-2053	1,700,000	1,689,409	1,588,750
CONOCOPHILLIPS 5.3% DUE 05-15-2053	470,000	461,577	439,243
CONOCOPHILLIPS CO 3.8% DUE 03-15-2052	435,000	325,149	320,694
CONOCOPHILLIPS CO 3.8% DUE 03-15-2052	213,000	165,778	157,029
CONOCOPHILLIPS CO 5.7% DUE 09-15-2063	1,195,000	1,190,486	1,156,517
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	119,000	115,122	123,488
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	208,000	168,357	151,574
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	1,195,000	875,787	870,823
CONOCOPHILLIPS COMPANY 5.5% DUE 01-15-2055	472,000	456,312	452,903
CONOCOPHILLIPS COMPANY 5.5% DUE 01-15-2055	1,500,000	1,495,035	1,439,312
CONS EDISON CO N Y 3% DUE 12-01-2060	223,000	131,528	131,940
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	946,652
CONS EDISON CO N Y 3.2% DUE 12-01-2051	223,000	145,820	148,822
CONS EDISON CO N Y 3.85% DUE 06-15-2046	314,000	347,542	247,190
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	4,286,468
CONS EDISON CO N Y 3.95% DUE 03-01-2043	793,000	860,415	653,726
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	2,473,112
CONS EDISON CO N Y 4% DUE 11-15-2057	240,000	231,197	179,022
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,028,980
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	1,725,591
CONS EDISON CO N Y 4.5% DUE 05-15-2058	1,425,000	1,167,197	1,170,936
CONS EDISON CO N Y 4.625% DUE 12-01-2054	290,000	244,485	245,204
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	338,212

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	$ 2,940,900	$ 2,170,534
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	1,562,784
CONS EDISON CO N Y 4.65% DUE 12-01-2048	235,000	204,765	204,030
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	1,744,457
CONS EDISON CO N Y 5.5% DUE 12-01-2039	53,000	67,090	54,247
CONS EDISON CO N Y INC 4.45% DUE 03-15-2044 REG	223,000	191,749	194,977
CONSOLIDATED EDISON CO N Y INC 3.35% DUE 04-01-2030 REG	600,000	598,632	581,625
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	675,000	641,534	472,835
CONSOLIDATED EDISON CO N Y INC 4.125% DUE 05-15-2049 REG	260,000	218,702	207,130
CONSOLIDATED EDISON CO N Y INC 5.5% DUE 03-15-2055	430,000	419,633	418,320
CONSOLIDATED EDISON CO N Y INC 5.7% DUE 05-15-2054	186,000	183,874	186,180
CONSOLIDATED EDISON CO N Y INC 5.7% DUE 05-15-2054	2,100,000	2,085,342	2,102,033
CONSOLIDATED EDISON CO N Y INC 5.75% DUE 11-15-2055	2,060,000	2,055,467	2,062,941
CONSOLIDATED EDISON CO N Y INC 5.9% DUE 11-15-2053	365,000	374,676	373,226
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	941,388
CONSTELLATION 4.1% DUE 02-15-2048	57,000	45,793	44,901
CONSTELLATION 4.5% DUE 05-09-2047	30,000	24,743	25,174
CONSTELLATION BRANDS INC 4.95% DUE 11-01-2035	545,000	543,452	538,961
CONSTELLATION ENERGY GENERATION LLC 5.75% DUE 03-15-2054	734,000	718,619	731,382
CONSTELLATION ENERGY GENERATION LLC 6.5% DUE 10-01-2053	320,000	332,109	349,661
CONSUMERS ENERGY 3.1% DUE 08-15-2050	817,000	603,664	547,167
CONSUMERS ENERGY 3.5% DUE 08-01-2051	1,023,000	711,557	738,392
CONSUMERS ENERGY 4.2% DUE 09-01-2052	2,051,000	1,805,617	1,654,081
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	834,621
CONSUMERS ENERGY CO 2.65% DUE 08-15-2052	348,000	322,028	216,214
CONSUMERS ENERGY FIXED 3.75% DUE 02-15-2050	1,408,000	1,257,233	1,058,301
COOPERATIEVE 5.25% DUE 05-24-2041	1,195,000	1,195,507	1,203,264
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL 5.75% DUE 12-01-2043 REG	535,000	662,392	541,134
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000	1,762,101	1,634,421
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	4,536,826
COREBRIDGE FINANCIAL INC 4.4% DUE 04-05-2052	1,800,000	1,507,449	1,465,301
COREBRIDGE FINL INC SR NT 4.35% DUE 04-05-2042	101,000	100,973	86,590
CORNING INC 3.9% DUE 11-15-2049	395,000	306,370	305,365
CORNING INC 5.45% DUE 11-15-2079	382,000	396,723	350,232
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	825,153
COTERRA ENERGY INC 3.9% DUE 05-15-2027	2,100,000	2,092,789	2,092,295
COTERRA ENERGY INC 5.4% DUE 02-15-2035	170,000	169,213	172,931
COTERRA ENERGY INC 5.9% DUE 02-15-2055	245,000	243,420	236,213
COTERRA ENERGY INC 5.9% DUE 02-15-2055	7,685,000	7,406,057	7,409,365
COTTAGE HLTH CR 3.304% DUE 11-01-2049	151,000	151,000	106,651
COUSINS PROPERTIES LP 5.875% DUE 10-01-2034	1,500,000	1,495,620	1,568,419
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	1,944,556
CRH AMERICA FINANCE INC 5.875% DUE 01-09-2055	1,193,000	1,199,264	1,225,142
CRH AMERICA FINANCE INC GTD NT 5.6% DUE 02-09-2056	195,000	195,010	192,835
CROWN CASTLE INTL 4% DUE 11-15-2049	125,000	92,835	94,271
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	751,000	570,415	586,205
CROWN CASTLE INTL CORP NEW 4.75% DUE 05-15-2047	2,700,000	2,678,589	2,351,304
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,193,794
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,050,000	722,472	696,380
CSX CORP 3.35% DUE 09-15-2049	2,091,000	1,441,305	1,474,201
CSX CORP 3.8% DUE 04-15-2050	251,000	195,534	191,503
CSX CORP 3.8% DUE 11-01-2046	738,000	572,028	580,658
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	1,494,920
CSX CORP 3.8% DUE 11-01-2046	727,000	572,415	572,004
CSX CORP 4.1% DUE 03-15-2044	260,000	213,457	218,458
CSX CORP 4.25% DUE 11-01-2066	850,000	847,884	646,122
CSX CORP 4.4% DUE 03-01-2043 REG	420,000	470,379	370,211
CSX CORP 4.5% DUE 03-15-2049	808,000	724,745	692,200

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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CSX CORP 4.75% DUE 05-30-2042	1,239,000	$ 1,152,911	$ 1,147,212
CSX CORP 4.75% DUE 11-15-2048	200,000	177,882	178,387
CSX CORP 4.9% DUE 03-15-2055	206,000	181,744	185,395
CSX CORP 5.5% DUE 04-15-2041	170,000	162,547	173,941
CSX CORP 6% DUE 10-01-2036	455,000	556,708	494,862
CSX CORP 6.22% DUE 04-30-2040	81,000	84,947	89,192
CSX CORP FIXED 4.3% DUE 03-01-2048	1,184,000	1,213,524	991,524
CSX CORP FIXED 4.3% DUE 03-01-2048	460,000	379,978	385,220
CSX CORP FIXED 4.65% DUE 03-01-2068	415,000	420,499	341,163
CSX CORP FIXED 4.65% DUE 03-01-2068	2,304,000	1,897,620	1,894,070
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	772,614
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,172,552
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	791,000	675,668	678,066
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,342,000	2,174,016	2,072,742
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,046	4,159,644
CVS HEALTH CORP 5.125% DUE 07-20-2045	3,055,000	2,993,431	2,766,310
CVS HEALTH CORP 5.875% DUE 06-01-2053	2,500,000	2,514,300	2,437,145
CVS HEALTH CORP 6.0% DUE 06-01-2044	165,000	163,441	166,346
CVS HEALTH CORP 6.125% DUE 09-15-2039	285,000	288,030	296,210
CVS HEALTH CORP 6.25% DUE 09-15-2065	950,000	946,172	956,552
CVS HEALTH CORP SR NT 6.2% DUE 09-15-2055	900,000	899,064	917,294
CVS HEALTH CORP SR NT 6.2% DUE 09-15-2055	950,000	949,012	968,255
DANAHER CORP 2.6% DUE 10-01-2050	405,000	241,101	248,095
DANAHER CORP 2.6% DUE 10-01-2050	312,000	194,679	191,125
DANAHER CORP SR NT 2.8% DUE 12-10-2051	44,000	28,251	27,836
DBGS 2024-SBL MTG TR MTG PASS THRU CTF CL A 144A 5.5631% DUE 08-15-2034	780,000	783,353	780,000
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	1,667,097
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	2,679,000	2,506,856	2,590,576
DCP MIDSTREAM OPER LP GTD SR NT 3.25% DUE 02-15-2032	1,100,000	1,100,000	1,012,593
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	692,519
DELL INT LLC / EMC CORP 5.1% DUE 02-15-2036	980,000	976,403	969,743
DELL INTL L L C / EMC CORP SR NT 3.375% DUE 12-15-2041	2,800,000	2,790,704	2,134,958
DELL INTL L L C / EMC CORP SR NT 3.45% DUE 12-15-2051	1,012,000	1,011,626	691,953
DELL INTL L L C / EMC CORP SR NT 3.45% DUE 12-15-2051	651,000	638,298	445,120
DELL INTL L L C/EMC CORP 8.1% DUE 07-15-2036 USD	378,000	377,724	459,001
DELL INTL L L C/EMC CORP 8.35% DUE 07-15-2046	158,000	203,586	201,048
DELL INTL L L C/EMC CORP 8.35% DUE 07-15-2046	564,000	659,902	717,667
DENTSPLY SIRONA 8.375% DUE 09-12-2055	600,000	600,000	561,678
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	3,270,448
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/ 01-14-2021 REG	3,800,000	3,824,854	3,594,952
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	2,846,000	2,540,697	2,647,998
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	1,934,643
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,419,000	1,334,413	1,232,741
DEVON ENERGY CORP 5.75% DUE 09-15-2054	1,900,000	1,897,758	1,752,728
DH EUROPE FIN II S 3.4% DUE 11-15-2049	819,000	596,197	592,853
DH EUROPE FIN II S FIXED 3.25% DUE 11-15-2039	2,385,000	2,141,017	1,959,106
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	233,000	224,682	236,210
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	74,000	69,850	75,020
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	1,025,000	808,693	800,023
DIAMONDBACK ENERGY INC 5.55% DUE 04-01-2035	1,900,000	1,898,803	1,956,585
DIAMONDBACK ENERGY INC 5.75% DUE 04-18-2054	1,701,000	1,503,701	1,613,888
DIAMONDBACK ENERGY INC 5.9% DUE 04-18-2064	1,524,000	1,352,880	1,444,519
DIAMONDBACK ENERGY INC 5.9% DUE 04-18-2064	370,000	351,702	350,703
DIAMONDBACK ENERGY INC SR NT 4.4% DUE 03-24-2051	2,392,000	2,111,202	1,923,989
DICKS SPORTING GOODS INC 4.1% DUE 01-15-2052	841,000	635,174	616,922
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	98,006
DIGNITY HEALTH 5.267% DUE 11-01-2064	261,000	250,944	234,688

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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DISNEY WALT CO 2.75% DUE 09-01-2049	3,282,000	$ 2,563,059	$ 2,092,447
DISNEY WALT CO 2.75% DUE 09-01-2049	369,000	238,505	235,257
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	127,510
DISNEY WALT CO 3% DUE 07-30-2046	340,000	249,210	235,830
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	160,000	154,150	134,435
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	1,500,000	1,241,110	1,118,973
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	2,461,740
DISNEY WALT CO 4.125 DUE 12-01-2041	704,000	593,484	615,985
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	1,749,957
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	2,694,067
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	1,526,638
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	310,000	264,165	261,396
DISNEY WALT CO NEW 4.375% DUE 08-16-2041	457,000	392,312	410,969
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7% DUE 12-01-2042	1,000,000	992,820	812,181
DISNEY WALT CO SR NT 4.75% DUE 09-15-2044	450,000	424,845	411,797
DISNEY WALT CO SR NT 4.75% DUE 09-15-2044	912,000	815,529	834,575
DISNEY WALT CO SR NT 4.75% DUE 11-15-2046	445,000	420,717	403,143
DISNEY WALT CO SR NT 4.95% DUE 10-15-2045	517,000	482,936	487,346
DISNEY WALT CO SR NT 4.95% DUE 10-15-2045	2,500,000	2,639,170	2,356,604
DISNEY WALT CO SR NT 6.15% DUE 02-15-2041	91,000	97,571	99,224
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	390,000	390,000	390,000
DOMINION ENERGY 4.85% DUE 08-15-2052	625,000	546,219	538,694
DOMINION ENERGY INC 6.2% DUE 02-15-2056	235,000	235,038	235,641
DOMINION ENERGY INC 7.0% DUE 06-01-2054	289,000	303,253	312,915
DOMINION ENERGY SOUTH 6.25% DUE 10-15-2053	442,000	447,698	477,128
DOMINION RES INC 4.05% DUE 09-15-2042	505,000	399,369	411,689
DOMINION RES INC 4.05% DUE 09-15-2042	509,000	401,647	414,950
DOW CHEM CO 5.25% DUE 11-15-2041	765,000	803,752	695,069
DOW CHEM CO NT 9.4 DUE 05-15-2039	716,000	959,145	922,412
DOW CHEMICAL CO 3.6% DUE 11-15-2050	2,611,000	1,770,120	1,690,553
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,490,000	1,409,064	1,181,777
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	697,000	729,897	717,112
DOW CHEMICAL CO NT 4.8% DUE 05-15-2049	807,000	759,508	635,537
DOW CHEMICAL CO/THE 5.95% DUE 03-15-2055	1,160,000	1,127,265	1,058,725
DOWDUPONT INC 5.319% DUE 11-15-2038	1,853,000	1,899,314	1,861,141
DOWDUPONT INC 5.319% DUE 11-15-2038	329,000	349,180	330,445
DOWDUPONT INC 5.419% DUE 11-15-2048	258,000	264,045	246,305
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	175,000	146,524	146,418
DTE ELEC CO 3.65% DUE 03-01-2052	251,000	181,410	185,422
DTE ELEC CO 3.75% DUE 08-15-2047	753,000	559,152	579,522
DTE ELEC CO 3.75% DUE 08-15-2047	235,000	259,231	180,860
DTE ELEC CO 4.05% DUE 05-15-2048	492,000	381,019	401,080
DTE ELEC CO 4.3% DUE 07-01-2044	710,000	712,895	606,699
DTE ELECTRIC CO 3.95% DUE 03-01-2049	1,000,000	991,980	789,973
DTE ELECTRIC CO 3.95% DUE 03-01-2049	592,000	615,630	467,664
DTE ELECTRIC COMP 5.85% DUE 05-15-2055	825,000	822,913	849,444
DTE ELECTRIC COMP 5.85% DUE 05-15-2055	1,374,000	1,387,823	1,414,711
DUKE ENERGY 3.2% DUE 08-15-2049	2,249,000	1,644,433	1,542,037
DUKE ENERGY 3.2% DUE 08-15-2049	519,000	393,025	355,855
DUKE ENERGY 3.7% DUE 10-15-2046	225,000	173,630	172,002
DUKE ENERGY 3.7% DUE 10-15-2046	1,306,000	982,881	998,378
DUKE ENERGY 3.75% DUE 06-01-2045	702,000	535,064	553,303
DUKE ENERGY 3.875% DUE 03-15-2046	1,492,000	1,427,399	1,185,625
DUKE ENERGY 3.95% DUE 03-15-2048	1,337,000	964,020	1,062,530
DUKE ENERGY 3.95% DUE 03-15-2048	425,000	355,904	337,753
DUKE ENERGY 4% DUE 09-30-2042	208,000	170,233	175,028
DUKE ENERGY 4% DUE 04-01-2052	205,000	162,331	159,504

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DUKE ENERGY 4% DUE 04-01-2052	57,000	$ 56,506	$ 44,350
DUKE ENERGY 4.15% DUE 12-01-2044	451,000	365,076	376,804
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	4,177,430
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	146,210
DUKE ENERGY 4.2% DUE 08-15-2045	420,000	428,160	349,685
DUKE ENERGY 4.2% DUE 08-15-2045	512,000	413,938	426,283
DUKE ENERGY 4.25% DUE 12-15-2041	208,000	177,241	183,356
DUKE ENERGY 4.25% DUE 12-15-2041	771,000	778,722	679,652
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	5,344,653
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	893,692
DUKE ENERGY 4.375% DUE 03-30-2044	310,000	316,153	266,133
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	218,916
DUKE ENERGY 6% DUE 01-15-2038	850,000	1,139,814	917,224
DUKE ENERGY 6.1% DUE 06-01-2037	189,000	202,933	203,883
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	2,000,000	1,998,780	1,834,225
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO	933,000	686,366	664,017
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	258,000	178,224	185,889
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	149,000	155,018	143,335
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	189,000	179,782	183,717
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	1,300,000	1,295,281	1,263,659
DUKE ENERGY CORP 3.95% DUE 08-15-2047	1,560,000	1,384,955	1,206,313
DUKE ENERGY CORP 4.5% DUE 08-15-2032	1,200,000	1,198,272	1,197,819
DUKE ENERGY CORP 4.95% DUE 09-15-2035	2,000,000	1,993,440	1,987,080
DUKE ENERGY CORP 5.8% DUE 06-15-2054	206,000	206,843	204,414
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	649,685
DUKE ENERGY CORP NEW 6.1% DUE 09-15-2053	1,500,000	1,570,980	1,558,749
DUKE ENERGY CORP NEW SR NT 3.3% DUE 06-15-2041	4,100,000	4,089,832	3,171,012
DUKE ENERGY CORP NEW SR NT 3.5% DUE 06-15-2051	76,000	50,980	52,861
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	219,798
DUKE ENERGY FLA 3.4% DUE 10-01-2046	985,000	919,283	721,144
DUKE ENERGY FLA 3.4% DUE 10-01-2046	723,000	686,836	529,327
DUKE ENERGY FLA LLC 1ST MTG BD 3% DUE 12-15-2051	1,040,000	735,379	674,739
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052 BEO	397,000	413,706	411,371
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,615,000	1,770,194	1,262,016
DUKE ENERGY IND 4.9% DUE 07-15-2043	285,000	360,898	266,284
DUKE ENERGY IND 4.9% DUE 07-15-2043	180,000	164,819	168,179
DUKE ENERGY IND 4.9% DUE 07-15-2043	1,700,000	1,692,299	1,588,358
DUKE ENERGY IND 6.35% DUE 08-15-2038	256,000	362,801	283,189
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	108,000	65,975	67,700
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	275,000	182,936	172,385
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	781,000	541,777	534,702
DUKE ENERGY IND LLC 5.9% DUE 05-15-2055	335,000	334,300	342,605
DUKE ENERGY IND LLC 5.9% DUE 05-15-2055	1,398,000	1,393,518	1,429,735
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	400,000	390,801	382,653
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	1,480,000	1,275,186	1,130,416
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG	52,000	41,944	42,643
DUKE ENERGY OHIO INC 5.65% DUE 04-01-2053	131,000	132,118	129,881
DUKE ENERGY OHIO INC 5.65% DUE 04-01-2053	1,123,000	1,121,686	1,113,404
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9% DUE 08-15-2051	208,000	129,759	131,468
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	361,000	266,626	211,286
DUKE ENERGY PROGRESS LLC 5.35% DUE 03-15-2053/03-09-2023	1,469,000	1,451,386	1,406,788
DUKE ENERGY PROGRESS LLC 5.35% DUE 03-15-2053/03-09-2023	4,750,000	4,721,833	4,548,837
DUKE ENERGY PROGRESS LLC 5.55% DUE 03-15-2055	236,000	219,032	233,577
DUKE UNIV 2.832% DUE 10-01-2055	870,000	598,528	547,228
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	250,000	206,135	201,649
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	335,000	288,556	270,210
EAGLE MATLS INC 5% DUE 03-15-2036	185,000	182,971	181,619
EASTERN ENERGY GAS 5.65% DUE 10-15-2054	662,000	644,292	642,643
EASTERN ENERGY GAS HLDGS LLC 6.2% DUE 01-15-2055	1,924,000	1,971,587	1,996,217

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS DUE 12-15-2044 USD 1000	700,000	$ 772,518	$ 602,590
EASTMAN CHEM CO 4.65% DUE 10-15-2044	216,000	265,730	183,800
EBAY INC 4% DUE 07-15-2042	250,000	206,600	207,453
ECOLAB INC 2.75% DUE 08-18-2055 BEO	984,000	822,411	594,382
EDISON INTL 8.125% DUE 06-15-2053	3,060,000	2,985,409	3,178,876
EL PASO PIPELN 4.7% DUE 11-01-2042	1,663,000	1,353,188	1,470,898
EL PASO PIPELN 4.7% DUE 11-01-2042	444,000	411,701	392,711
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	829,580
EL PASO PIPELN 7.5% DUE 11-15-2040	400,000	439,964	467,369
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	460,000	419,180	416,712
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	280,000	256,466	253,651
ELEVANCE HEALTH INC 5.65% DUE 06-15-2054	430,000	427,667	419,276
ELEVANCE HEALTH INC 5.65% DUE 06-15-2054	5,204,000	5,077,823	5,074,215
ELEVANCE HEALTH INC 5.7% DUE 02-15-2055	579,000	547,832	566,794
ELEVANCE HEALTH INC 5.7% DUE 02-15-2055	480,000	471,782	469,881
ELEVANCE HEALTH INC 5.7% DUE 09-15-2055	1,025,000	1,019,168	1,008,379
ELEVANCE HEALTH INC 5.85% DUE 11-01-2064	480,000	470,402	472,885
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	730,000	643,628	645,393
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	600,000	599,190	530,460
ELI LILLY & CO 2.25% DUE 05-15-2050	321,000	177,253	185,323
ELI LILLY & CO 2.25% DUE 05-15-2050	305,000	182,607	176,086
ELI LILLY & CO 4.875% DUE 02-27-2053	1,097,000	1,101,781	1,005,632
ELI LILLY & CO 4.95% DUE 02-27-2063	275,000	255,068	249,101
ELI LILLY & CO 5.05% DUE 08-14-2054	144,000	136,613	135,337
ELI LILLY & CO 5.05% DUE 08-14-2054	396,000	362,810	372,177
ELI LILLY & CO 5.1% DUE 02-09-2064	1,358,000	1,328,693	1,255,414
ELI LILLY & CO 5.1% DUE 02-09-2064	1,990,000	1,960,997	1,839,672
ELI LILLY & CO 5.65% DUE 10-15-2065	895,000	917,254	905,356
ELI LILLY AND CO 4.15% DUE 03-15-2059	666,000	531,350	530,678
ELI LILLY AND CO 4.15% DUE 03-15-2059	484,000	404,686	385,658
ELI LILLY AND COMPANY 2.5% DUE 09-15-2060	1,736,000	968,384	948,386
ELI LILLY AND COMPANY 3.95% DUE 03-15-2049	1,147,000	919,886	925,511
ELI LILLY AND COMPANY 3.95% DUE 05-15-2047	360,000	288,263	294,283
ELI LILLY AND COMPANY 5.0% DUE 02-09-2054	1,380,000	1,349,816	1,291,495
ELI LILLY AND COMPANY 5.2% DUE 08-14-2064	1,517,000	1,418,763	1,432,772
ELI LILLY AND COMPANY 5.2% DUE 08-14-2064	1,260,000	1,261,046	1,190,042
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	2,009,154
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	745,299
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	314,000	207,099	200,448
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,590,887
ENABLE MIDSTREAM PARTNERS LP STEP DUE 05-15-2044	725,000	754,686	630,486
ENABLE MIDSTREAM PARTNERS LP STEP DUE 05-15-2044	303,000	248,090	263,500
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	773,000	939,333	898,105
ENBRIDGE INC 5.2% DUE 11-20-2035	130,000	129,630	131,228
ENBRIDGE INC 5.95% DUE 04-05-2054	3,700,000	3,639,349	3,757,780
ENBRIDGE INC 5.95% GTD SNR DUE 05/04/54 USD	5,608,000	5,434,881	5,695,576
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	1,614,892
ENERGY TRANSFER 5.15% DUE 02-01-2043	700,000	608,484	631,899
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,807,000	1,704,455	1,631,203
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,453,000	2,485,642	2,408,528
ENERGY TRANSFER 6% DUE 06-15-2048	690,000	694,892	671,331
ENERGY TRANSFER 6% DUE 06-15-2048	260,000	257,093	252,965
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	217,939
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	2,382,659
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,085,000	1,042,445	1,077,161
ENERGY TRANSFER 7.5% DUE 07-01-2038	160,000	177,645	185,474
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	1,868,261
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	1,475,000	1,313,445	1,312,231

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	1,822,000	$ 1,616,609	$ 1,620,939
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	240,000	235,152	236,233
ENERGY TRANSFER L P 6.05% DUE 09-01-2054	455,000	453,817	438,881
ENERGY TRANSFER L P 6.05% DUE 09-01-2054	300,000	298,383	289,372
ENERGY TRANSFER L P 6.05% DUE 09-01-2054	3,354,000	3,303,342	3,235,184
ENERGY TRANSFER L P 6.2% DUE 04-01-2055	216,000	211,581	212,434
ENERGY TRANSFER L P 6.2% DUE 04-01-2055	1,900,000	1,888,562	1,868,634
ENERGY TRANSFER L P 6.55% DUE 12-01-2033	1,500,000	1,498,290	1,646,772
ENERGY TRANSFER LP 5.95% DUE 05-15-2054	1,200,000	1,194,276	1,142,352
ENERGY TRANSFER LP 5.95% DUE 05-15-2054	1,500,000	1,483,020	1,427,940
ENERGY TRANSFER OPER L P 5.0% DUE 05-15-2050	500,000	362,680	419,855
ENERGY TRANSFER OPER L P 5.0% DUE 05-15-2050	1,624,000	1,372,423	1,363,688
ENERGY TRANSFER OPER L P 5.0% DUE 05-15-2050	3,485,000	2,952,238	2,926,387
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	17,000	18,411	11,565
ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000	560,258	343,306
ENTERGY ARKANSAS LLC 4.2% DUE 04-01-2049	228,000	176,983	184,680
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	437,155
ENTERGY LA LLC 4.2% DUE 04-01-2050	325,000	243,123	260,319
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	790,000	492,065	497,029
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	395,000	392,488	300,880
ENTERGY LOUISIANA LLC 4.2% DUE 09-01-2048	711,000	562,749	576,738
ENTERGY LOUISIANA LLC 4.2% DUE 09-01-2048	1,000,000	998,110	811,165
ENTERGY LOUISIANA LLC 5.8% DUE 03-15-2055	164,000	163,041	165,455
ENTERGY MISS LLC 3.85% DUE 06-01-2049	485,000	371,860	371,229
ENTERGY MISS LLC 5.8% DUE 04-15-2055	319,000	317,267	321,680
ENTERGY MISS LLC 5.85% DUE 06-01-2054	610,000	609,987	616,346
ENTERGY TEX INC 4.5% DUE 03-30-2039	783,000	828,023	728,340
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	2,700,000	2,684,502	2,405,394
ENTERPRISE PRODS 3.7% DUE 01-31-2051	420,000	287,876	309,241
ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,703,000	1,556,448	1,500,934
ENTERPRISE PRODS 4.95% DUE 10-15-2054	1,000	823	890
ENTERPRISE PRODS 5.1% DUE 02-15-2045	162,000	152,745	152,279
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	1,796,612
ENTERPRISE PRODS 6.125% DUE 10-15-2039	64,000	73,664	69,043
ENTERPRISE PRODS 7.55% DUE 04-15-2038	300,000	388,684	361,653
ENTERPRISE PRODS FIXED 3.2% DUE 02-15-2052	926,000	604,162	616,069
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	230,000	170,037	168,590
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	185,000	169,917	167,766
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	4,534,218
ENTERPRISE PRODS OPER LLC 4.25% DUE 02-15-2048	210,000	164,431	173,092
ENTERPRISE PRODS OPER LLC 4.8% DUE 02-01-2049	240,000	198,984	212,149
ENTERPRISE PRODS OPER LLC 4.8% DUE 02-01-2049	1,400,000	1,391,460	1,237,538
ENTERPRISE PRODS OPER LLC 5.2% DUE 01-15-2036	205,000	209,358	209,043
ENTERPRISE PRODS OPER LLC 5.55% DUE 02-16-2055	731,000	703,512	710,842
ENTERPRISE PRODS OPER LLC 5.55% DUE 02-16-2055	3,100,000	3,089,553	3,014,514
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85% DUE 08-15-2042	630,000	573,663	584,620
ENTERPRISE PRODUCTS OPER L P 3.3% DUE 02-15-2053	455,000	304,653	305,159
EOG RES INC 4.95% DUE 04-15-2050	430,000	389,692	386,024
EOG RES INC 5.95% DUE 07-15-2055	1,175,000	1,196,006	1,201,303
EOG RESOURCES INC 5.65% DUE 12-01-2054	1,810,000	1,792,411	1,775,751
EPR PPTYS 4.5% DUE 06-01-2027	1,400,000	1,391,502	1,402,244
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	512,682
EQUINIX INC FIXED 2.95% DUE 09-15-2051	628,000	521,174	395,273
EQUINOR ASA 3.25% DUE 11-18-2049	280,000	211,856	196,024
EQUINOR ASA 3.625% DUE 04-06-2040	135,000	111,710	114,468
EQUINOR ASA 4.75% DUE 11-14-2035	3,400,000	2,031,437	642,122
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,521	1,498,652
EQUITABLE HLDGS INC 5.594% DUE 01-11-2023	1,700,000	1,700,000	1,777,094
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,348,346

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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ERP OPER LTD PARTNERSHIP 4.0% DUE 08-01-2047	1,000,000	$ 947,300	$ 808,821
ERP OPER LTD PARTNERSHIP 4.0% DUE 08-01-2047	52,000	47,038	42,059
ESSENTIAL UTILITIES INC 5.25% DUE 08-15-2035	224,000	223,548	228,816
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	1,657,000	1,351,199	1,143,661
ESSENTIAL UTILS INC SR NT 5.3% DUE 05-01-2052	410,000	367,086	384,620
ESSEX PORTFOLIO L P 4.0% DUE 03-01-2029	900,000	892,692	893,559
ESTEE LAUDER COS 4.15% DUE 03-15-2047	376,000	302,438	303,165
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049	965,000	620,351	641,987
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045	260,000	218,174	219,761
Euro - Cash Collateral Due to/from CCP Broker	(429,879)	(429,879)	(429,879)
Euro - Cash	603,419	603,419	603,419
Euro - Variation Margin	114,247	114,247	114,247
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% DUE 10-15-2052	346,000	289,638	220,053
EVERGY METRO INC 5.125% DUE 08-15-2035	1,315,000	1,316,427	1,331,958
EVERSOURCE ENERGY 5.95% DUE 07-15-2034	1,300,000	1,296,399	1,377,115
EXELON CORP 4.1% DUE 03-15-2052	173,000	172,879	133,991
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	852,005
EXELON GENERATION SR NT 6.25% DUE 10-01-2039	700,000	702,100	760,176
EXPEDIA GROUP INC SR NT 2.95% DUE 03-15-2031	257,000	254,895	239,235
EXXON MOBIL CORP 2.995% DUE 08-16-2039	598,000	562,478	479,928
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	3,599,202
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	3,985,000	2,953,015	2,868,564
EXXON MOBIL CORP 4.114% DUE 03-01-2046	132,000	139,640	110,714
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	2,777,083
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	2,085,000	1,750,363	1,753,385
F N B CORP PA 5.722% DUE 12-11-2030	710,000	710,135	725,083
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	803,125
FAIRFAX FINANCIAL HLDGS LTD 4.85% DUE 04-17-2028	1,500,000	1,557,447	1,520,374
FAIRFAX FINANCIAL HLDGS LTD 6.1% DUE 03-15-2055	150,000	148,793	150,912
FAIRFAX FINL HLDGS LTD 6.35% DUE 03-22-2054	2,000,000	1,994,680	2,077,161
FAIRFAX FINL HLDGS LTD 6.35% DUE 03-22-2054	1,300,000	1,296,542	1,350,155
FAIRFAX FINL HLDGS LTD 6.35% DUE 03-22-2054	1,472,000	1,490,575	1,528,790
FAIRFAX FINL HLDGS LTD 6.5% DUE 05-20-2055	1,700,000	1,695,325	1,804,538
FED REPUBLIC OF 7.125% DUE 05-13-2054	500,000	404,375	593,100
FEDEX CORP 3.25% DUE 05-15-2041	590,000	415,253	444,702
FEDEX CORP 4.05% DUE 02-15-2048	211,000	158,237	161,887
FEDEX CORP 4.1% DUE 02-01-2045	897,000	718,293	709,881
FEDEX CORP 4.1% DUE 04-15-2043	825,000	640,051	665,964
FEDEX CORP 4.1% DUE 02-01-2045	1,469,000	1,338,193	1,141,518
FEDEX CORP 4.1% DUE 04-15-2043	831,000	819,028	670,807
FEDEX CORP 4.4% DUE 01-15-2047	1,179,000	954,341	962,668
FEDEX CORP 4.4% DUE 01-15-2047	3,900,000	3,921,567	3,184,399
FEDEX CORP 4.4% DUE 01-15-2047	1,212,000	993,270	942,015
FEDEX CORP 4.55% DUE 04-01-2046	703,000	648,079	570,317
FEDEX CORP 4.75% DUE 11-15-2045	1,026,000	890,339	891,179
FEDEX CORP 4.95% DUE 10-17-2048	543,000	470,744	476,130
FEDEX CORP 4.95% DUE 10-17-2048	2,200,000	2,184,006	1,929,072
FEDEX CORP 5.1% DUE 01-15-2044	1,485,000	1,442,714	1,353,632
FEDEX CORP NT 3.875% DUE 08-01-2042	900,000	712,273	714,882
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75% DUE 11-25-2029	10,300,000	1,272,908	874,805
FHLMC POOL #ZA6393 4% DUE 03-01-2049	4,100,000	268,117	21,481
FID NATL 4.5% DUE 08-15-2046	144,000	121,843	120,047
FIDELITY NATL INFORMATION SVCS INC 4.75% DUE 05-15-2048	140,000	170,699	118,638
FIDELITY NATL INFORMATION SVCS INC SR NT 3.1% DUE 03-01-2041	1,089,000	788,326	810,206
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	4,627,664
FIRST AMERN FINL CORP SR NT 2.4% DUE 08-15-2031	1,100,000	1,096,293	960,941
FIRSTENERGY CORP 3.4% DUE 03-01-2050	54,000	36,422	37,386
FIRSTENERGY CORP 3.4% DUE 03-01-2050	4,865,000	3,297,405	3,368,196

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FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	$ 1,198,188	$ 830,799
FIRSTENERGY CORP 4.85% DUE 07-15-2047	1,338,000	1,294,856	1,182,172
FIRSTENERGY CORP 4.85% DUE 07-15-2047	277,000	231,474	244,740
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% DUE 04-01-2049	1,686,000	1,525,823	1,440,607
FISERV INC 4.4% DUE 07-01-2049	2,213,000	1,845,966	1,742,621
FISERV INC 4.4% DUE 07-01-2049	560,000	454,518	440,971
FISERV INC 4.4% DUE 07-01-2049	625,000	621,175	492,155
FL PWR & LT CO 1ST MTG BD 5.96% DUE 04-01-2039	250,000	271,220	270,342
FL PWR & LT CO 3.15% DUE 10-01-2049	655,000	499,105	449,930
FL PWR & LT CO 3.15% DUE 10-01-2049	973,000	627,342	668,369
FL PWR & LT CO 3.7% DUE 12-01-2047	2,234,000	2,007,961	1,723,228
FL PWR & LT CO 3.7% DUE 12-01-2047	1,905,000	1,737,872	1,469,449
FL PWR & LT CO 3.8% DUE 12-15-2042	725,000	692,956	597,223
FL PWR & LT CO 3.8% DUE 12-15-2042	920,000	742,468	757,856
FL PWR & LT CO 3.95% DUE 03-01-2048	445,000	360,953	356,684
FL PWR & LT CO 4.05% DUE 10-01-2044	30,000	37,751	25,064
FL PWR & LT CO 4.05% DUE 10-01-2044	408,000	331,728	340,871
FL PWR & LT CO 4.125% DUE 02-01-2042	894,000	773,485	779,058
FL PWR & LT CO 4.125% DUE 06-01-2048	225,000	196,360	184,020
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	1,014,328
FLEX LTD FIXED 6% DUE 01-15-2028	1,700,000	1,684,241	1,755,244
FLORIDA POWER & LIGHT COMPANY 2.875% DUE 12-04-2051	360,000	236,070	230,373
FLORIDA POWER & LIGHT COMPANY 2.875% DUE 12-04-2051	1,115,000	699,352	713,515
FLORIDA POWER & LIGHT COMPANY 4.7% DUE 02-15-2036	1,335,000	1,330,528	1,326,839
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	97,000	93,426	93,260
FLORIDA POWER & LIGHT COMPANY 5.6% DUE 02-15-2066	650,000	644,687	642,023
FLORIDA POWER & LIGHT COMPANY 5.6% DUE 06-15-2054	699,000	739,158	703,959
FLORIDA POWER & LIGHT COMPANY 5.6% DUE 06-15-2054	2,043,000	2,188,721	2,057,495
FLORIDA PWR & LT CO FIXED 3.99% DUE 03-01-2049	1,100,000	1,099,417	876,135
FLORIDA PWR & LT CO FIXED 3.99% DUE 03-01-2049	925,000	750,668	736,750
FLORIDA PWR CORP 3.85% DUE 11-15-2042	1,405,000	1,283,398	1,159,558
FLORIDA PWR CORP 5.65% DUE 04-01-2040	364,000	376,385	379,218
FMC CORP 4.5% DUE 10-01-2049	774,000	720,834	493,415
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY	1,100,000	135,111	202,734
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	1,000,000	132,550	45,357
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES FEBRUARY	2,200,000	322,777	404,725
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY	2,500,000	228,647	4,404,969
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	7,100,000	6,274,486	6,287,944
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH	97,000	89,013	89,549
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY	200,000	189,820	189,835
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY	2,000,000	1,951,563	1,953,148
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	13,000,000	12,928,135	12,978,214
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	50,000,000	49,675,781	49,871,287
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	836,880
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	186,857
FORD MOTOR CREDIT CO LLC 5.8% DUE 03-05-2027	200,000	200,380	202,513
FORD MOTOR CREDIT CO LLC 6.05% DUE 03-05-2031	200,000	199,858	205,776
FORD MTR CO DEL 7.4% DUE 11-01-2046	1,185,000	1,302,971	1,279,506
FORD MTR CO DEL NT 4.75% DUE 01-15-2043	3,293,000	2,666,349	2,614,896
FORD MTR CO DEL NT 4.75% DUE 01-15-2043	420,000	331,120	333,512
FORD MTR CR CO LLC 4.125% DUE 08-17-2027	1,700,000	1,608,298	1,686,124

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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FORD MTR CR CO LLC 6.054% DUE 11-05-2031	589,000	$ 600,003	$ 604,013
FORD MTR CR CO LLC FIXED 3.815% DUE 11-02-2027	700,000	656,292	689,300
FRANKLIN RESOURCES INC 2.95% DUE 08-12-2051	344,000	215,055	217,715
FRED HUTCHINSON 4.966% DUE 01-01-2052	565,000	565,000	512,177
FREEPORT-MCMORAN 5.45% DUE 03-15-2043	2,334,000	2,184,663	2,266,531
GA PWR CO SR NT SER 2012A 4.3% DUE 03-15-2042	578,000	477,595	507,184
GARTNER INC 5.6% DUE 11-20-2035	2,000,000	1,999,840	1,998,695
GATX CORP 3.1% DUE 06-01-2051	316,000	200,970	200,515
GATX CORP 3.1% DUE 06-01-2051	17,000	16,595	10,787
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	1,993,126
GE CAP FDG LLC 4.55% DUE 05-15-2032	2,251,000	2,251,000	2,276,975
GE HEALTHCARE TECHNOLOGIES INC 5.5% DUE 06-15-2035	1,494,000	1,520,734	1,555,581
GEN DYNAMICS CORP 4.95% DUE 08-15-2035	269,000	267,564	274,871
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	80,000	74,786	73,540
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,054,000	1,011,402	968,892
GENERAL DYNAMICS CORP NT 2.85% DUE 06-01-2041	415,000	293,940	313,772
GENERAL MLS INC 3.0% DUE 02-01-2051	100,000	74,439	64,909
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	1,090,130
GENERAL MTRS CO 5.2% DUE 04-01-2045	216,000	194,601	194,602
GENERAL MTRS CO 5.2% DUE 04-01-2045	740,000	633,046	666,691
GENERAL MTRS CO 5.4% DUE 04-01-2048	850,000	729,732	774,126
GENERAL MTRS CO 5.95% DUE 04-01-2049	1,500,000	1,468,860	1,460,386
GENERAL MTRS CO 6.25% DUE 10-02-2043	155,000	153,958	157,555
GENERAL MTRS CO 6.25% DUE 10-02-2043	2,421,000	2,401,023	2,460,914
GENERAL MTRS CO 6.75% DUE 04-01-2046	181,000	180,041	194,403
GEORGIA PWR CO 3.7% DUE 01-30-2050	934,000	684,764	700,487
GEORGIA PWR CO 3.7% DUE 01-30-2050	1,400,000	1,395,436	1,049,981
GEORGIA PWR CO 4.75% DUE 09-01-2040	201,000	185,348	191,027
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	353,000	349,803	329,595
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	1,500,000	1,418,603	1,400,544
GEORGIA PWR CO SR NT SER 2021A 3.25% DUE 03-15-2051	586,000	407,217	400,811
GILEAD SCIENCES 4.15% DUE 03-01-2047	1,280,000	1,033,476	1,066,568
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	49,995
GILEAD SCIENCES 4.5% DUE 02-01-2045	545,000	475,265	483,454
GILEAD SCIENCES 4.5% DUE 02-01-2045	2,081,000	1,795,437	1,845,996
GILEAD SCIENCES 4.75% DUE 03-01-2046	613,000	536,792	557,553
GILEAD SCIENCES 4.75% DUE 03-01-2046	405,000	358,170	368,367
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,188	5,025,258
GILEAD SCIENCES 4.8% DUE 04-01-2044	1,751,000	1,771,120	1,619,732
GILEAD SCIENCES 5.6% DUE 11-15-2064	3,000,000	2,978,700	2,995,160
GILEAD SCIENCES 5.65% DUE 12-01-2041	144,000	143,289	149,867
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	1,620,000	1,232,589	1,201,723
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	8,000	4,950	5,084
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	3,078,000	2,054,996	1,956,107
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	1,434,000	1,730,190	1,611,507
GLAXOSMITHKLINE CAP INC 4.2% DUE 03-18-2043	1,200,000	1,269,348	1,052,582
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	900,000	898,497	916,868
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	189,000	188,165	181,188
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	858,838
GLP CAP L P/GLP FING II INC 6.25% DUE 09-15-2054	1,068,000	1,059,300	1,062,009
GNMA II JUMBOS 2.5% 30 YEARS SETTLES FEBRUARY	600,000	516,023	518,555
GNMA II JUMBOS 4.5% 30 YEARS SETTLES FEBRUARY	4,200,000	4,073,836	4,094,018
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY	4,400,000	4,374,047	4,392,894
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	265,000	264,573	235,629
GOLDMAN SACHS 4.75% DUE 10-21-2045	900,000	809,519	818,032
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	1,487,689
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	3,390,790
GOLDMAN SACHS 5.15% DUE 05-22-2045	921,000	849,472	867,477
GOLDMAN SACHS 5.851% DUE 04-25-2035	1,700,000	1,700,000	1,810,181

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GOLDMAN SACHS 6.25% DUE 02-01-2041	1,358,000	$ 1,443,281	$ 1,490,781
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,097,777
GOLDMAN SACHS 6.75% DUE 10-01-2037	544,000	607,172	608,780
GOLDMAN SACHS GROUP INC 3.436% DUE 02-24-2043	1,073,000	844,574	842,931
GOLDMAN SACHS GROUP INC 3.436% DUE 02-24-2043	1,471,000	1,269,251	1,155,593
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000	5,505,065	4,044,684
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	32,000	21,794	23,533
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	1,367,000	1,098,058	1,061,556
GOLDMAN SACHS GROUP INC 3.691% DUE 06-05-2028	1,400,000	1,400,000	1,392,673
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029	1,400,000	1,400,000	1,392,246
GOLDMAN SACHS GROUP INC 4.017% DUE 10-31-2038	233,000	199,262	209,938
GOLDMAN SACHS GROUP INC 4.125% DUE 12-31-2049/ 11-10-2026 BEO	383,000	376,298	379,363
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	2,000,000	1,954,480	1,851,393
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	551,000	510,336	510,059
GOLDMAN SACHS GROUP INC 5.33% DUE 07-23-2035	1,700,000	1,700,000	1,749,729
GOLDMAN SACHS GROUP INC 5.561% DUE 11-19-2045	5,767,000	5,671,453	5,789,379
GOLDMAN SACHS GROUP INC 5.561% DUE 11-19-2045	286,000	278,901	287,110
GOLDMAN SACHS GROUP INC 5.734% DUE 01-28-2056	10,313,000	10,264,513	10,473,845
GOLDMAN SACHS GROUP INC 5.734% DUE 01-28-2056	5,007,000	5,023,229	5,085,091
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% DUE 12-29-2049	411,000	403,294	404,852
GRAINGER W W INC 4.2% DUE 05-15-2047	705,000	592,756	595,200
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	593,073
GRUPO TELEVISA S A 5% DUE 05-13-2045	205,000	163,772	135,796
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	735,000	861,436	635,707
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	635,000	775,038	549,216
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	450,000	556,813	478,026
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	1,646,343
GXO LOGISTICS INC 6.5% DUE 05-06-2034	1,300,000	1,285,180	1,406,870
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT6.75% DUE 07-15-2035	1,900,000	1,890,975	1,988,927
HA SUSTAINABLE INFRSTRUCTUR CAP INC 6.375% DUE 07-01-2034	1,425,000	1,414,526	1,454,148
HACKENSACK 4.211% DUE 07-01-2048	290,000	355,488	240,429
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	1,630,334
HACKENSACK MERIDIAN HEALTH INC 2.875% DUE 09-01-2050	285,000	185,535	184,146
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,609,719
HALLIBURTON CO 4.75% DUE 08-01-2043	505,000	499,171	446,115
HALLIBURTON CO 5% DUE 11-15-2045	188,000	170,234	168,666
HARTFORD FINL SVCS 6.625% DUE 04-15-2042	2,063,000	2,700,885	2,276,857
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	570,235
HARTFORD INS GROUP 3.6% DUE 08-19-2049	3,000,000	2,966,310	2,225,915
HARTFORD INS GROUP 3.6% DUE 08-19-2049	435,000	301,864	322,758
HCA INC 3.5% DUE 07-15-2051 BEO	3,355,000	2,394,177	2,284,010
HCA INC 3.5% DUE 07-15-2051 BEO	2,234,000	1,537,561	1,520,858
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000	2,686,527	1,838,100
HCA INC 4.375% DUE 03-15-2042	900,000	885,834	770,359
HCA INC 5.25% DUE 06-15-2049	1,680,000	1,487,864	1,523,863
HCA INC 5.5% DUE 06-15-2047	345,000	329,303	327,170
HCA INC 5.9% DUE 06-01-2053	1,628,000	1,543,901	1,598,648
HCA INC 5.9% DUE 06-01-2053	580,000	556,638	569,543
HCA INC 5.9% DUE 06-01-2053	1,400,000	1,354,052	1,374,759
HCA INC 5.95% DUE 09-15-2054	1,240,000	1,214,641	1,229,891
HCA INC 5.95% DUE 09-15-2054	1,833,000	1,739,157	1,818,057
HCA INC 6.0% DUE 04-01-2054	998,000	983,358	995,576
HCA INC 6.0% DUE 04-01-2054	1,400,000	1,391,922	1,396,600
HCA INC 6.2% DUE 03-01-2055	125,000	123,970	127,791
HCA INC 6.2% DUE 03-01-2055	1,472,000	1,459,317	1,504,872

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HCA INC SR SECD NT 4.625% DUE 03-15-2052	2,864,000	$ 2,418,352	$ 2,345,728
HCA INC SR SECD NT 4.625% DUE 03-15-2052	1,815,000	1,514,957	1,486,556
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,167,195
HERSHEY CO 2.65% DUE 06-01-2050	305,000	183,369	188,177
HERSHEY CO 3.125% DUE 11-15-2049	340,000	233,587	234,007
HERSHEY CO 3.375% DUE 08-15-2046	83,000	62,527	61,564
HESS CORP 5.6% DUE 02-15-2041	969,000	969,132	1,004,138
HESS CORP 5.6% DUE 02-15-2041	1,912,000	1,990,992	1,981,333
HESS CORP 5.8% DUE 04-01-2047	1,638,000	1,700,853	1,683,727
HESS CORP 5.8% DUE 04-01-2047	4,050,000	4,365,290	4,163,062
HESS CORP 5.8% DUE 04-01-2047	376,000	383,930	386,497
HESS CORP 6% DUE 01-15-2040	425,000	462,239	459,660
HESS CORP 6% DUE 01-15-2040	626,000	652,646	677,052
HEWLETT PACKARD 6.35% DUE 10-15-2045	200,000	199,864	205,649
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	303,676
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000	698,215	652,286
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	319,564
HOAG MEM HOSP 3.803% DUE 07-15-2052	613,000	613,000	465,908
HOME DEPOT INC 2.375% DUE 03-15-2051	2,840,000	1,693,719	1,634,802
HOME DEPOT INC 3.125% DUE 12-15-2049	710,000	560,633	485,661
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	739,000	593,011	605,992
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000	109,042	82,002
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,440,000	1,028,834	1,019,244
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	1,277,595
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	3,591,289
HOME DEPOT INC 3.9% DUE 06-15-2047	1,090,000	975,820	869,890
HOME DEPOT INC 3.9% DUE 06-15-2047	840,000	937,308	670,374
HOME DEPOT INC 4.2% DUE 04-01-2043	345,000	301,705	300,075
HOME DEPOT INC 4.2% DUE 04-01-2043	318,000	319,328	276,591
HOME DEPOT INC 4.25% DUE 04-01-2046	210,000	176,492	178,297
HOME DEPOT INC 4.25% DUE 04-01-2046	150,000	127,893	127,355
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	1,307,513
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	1,325,000	1,127,178	1,154,366
HOME DEPOT INC 4.5% DUE 12-06-2048	135,000	116,265	117,038
HOME DEPOT INC 4.875 DUE 02-15-2044	121,000	112,570	113,344
HOME DEPOT INC 4.875 DUE 02-15-2044	755,000	748,434	707,230
HOME DEPOT INC 5.3% DUE 06-25-2054	467,000	451,242	448,446
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	3,703,637
HOME DEPOT INC 5.95% DUE 04-01-2041	210,000	221,281	225,373
HOME DEPOT INC SR NT 2.75% DUE 09-15-2051	2,657,000	1,680,725	1,648,430
HOME DEPOT INC SR NT 2.75% DUE 09-15-2051	1,167,000	746,992	724,019
HONEYWELL INTERNATIONAL INC 5.25% DUE 03-01-2054	1,537,000	1,443,714	1,459,148
HONEYWELL INTL INC FIXED 3.812% DUE 11-21-2047	240,000	183,730	188,632
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	79,000	51,213	51,920
HOWARD UNIV 5.209% DUE 10-01-2052	660,000	660,000	563,356
HP ENTERPRISE CO 5.6% DUE 10-15-2054	1,416,000	1,380,347	1,315,838
HP ENTERPRISE CO 5.6% DUE 10-15-2054	1,082,000	1,020,429	1,005,464
HP INC 6.1% DUE 04-25-2035	730,000	728,379	772,972
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	513,062
HSBC HLDGS PLC 5.133% DUE 11-06-2036	940,000	940,000	944,982
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	13,500,000	11,497,410	12,278,020
HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036	1,548,000	1,551,886	1,638,841
HSBC HLDGS PLC SUB NT 6.5% DUE 05-02-2036	690,000	710,258	747,816
HSBC HLDGS PLC SUB NT 6.5% DUE 09-15-2037	1,436,000	1,509,718	1,555,651
HSBC HLDGS PLC SUB NT 6.5% DUE 09-15-2037	1,050,000	1,277,628	1,137,489
HSBC HLDGS PLC SUB NT 6.8% DUE 06-01-2038	2,981,000	3,807,791	3,320,204
HSBC HLDGS PLC SUB NT 6.8% DUE 06-01-2038	57,000	61,813	63,486
HUMANA INC 4.625 DUE 12-01-2042	250,000	212,521	215,739
HUMANA INC 4.8% DUE 03-15-2047	285,000	244,120	242,576

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HUMANA INC 4.8% DUE 03-15-2047	493,000	$ 413,653	$ 419,614
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	1,787,404
HUMANA INC 4.95% DUE 10-01-2044	240,000	206,513	212,528
HUMANA INC 5.5% DUE 03-15-2053	400,000	389,759	365,085
HUMANA INC 5.5% DUE 03-15-2053	369,000	358,314	336,791
HUMANA INC 5.75% DUE 04-15-2054	2,242,000	2,191,670	2,116,896
HUMANA INC 5.75% DUE 04-15-2054	548,000	529,901	517,421
HUMANA INC 5.75% DUE 04-15-2054	2,000,000	1,998,980	1,888,400
HUMANA INC 5.75% DUE 04-15-2054	1,300,000	1,299,337	1,227,460
HUMANA INC 6% DUE 05-01-2055	382,000	363,711	372,119
HUMANA INC FIXED 3.95% DUE 08-15-2049	506,000	360,935	375,467
HUNTSMAN INTL LLC 4.5% DUE 05-01-2029	400,000	401,308	383,800
HYATT HOTELS CORP 4.375% DUE 09-15-2028	100,000	99,866	100,283
IBM CORP 5.7% DUE 02-10-2055	296,000	295,934	292,864
IBM INTERNAT CAPITAL 5.25% DUE 02-05-2044	211,000	200,007	204,402
ICE_CDS GOLDUS33 06-20-2026 SELL AT&T INC 3.8% DUE 02-15-20 SWPC0K0C7	615,000	656,651	8,378
ICE_CDS GOLDUS33 06-20-2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5	400,000	359,076	11,808
ICE_CDS GOLDUS33 06-20-2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7	2,000,000	1,995,040	19,903
ICE_CDS GOLDUS33 06-20-2028 SELL AT&T INC 3.8% DUE 02-15-20 SWPC0LX54	900,000	836,430	8,520
ICE_CDS GOLDUS33 06-20-2028 SELL GENERAL MOTORS CO 4.2% SWPC0LUG3	2,300,000	2,273,182	129,097
ICE_CDS GOLDUS33 06-20-2030 SELL ORACLE CORP 3.25% DUE 11-1 SWPC0NSQ0	1,800,000	1,757,502	-
ICE_CDS GOLDUS33 12-20-2026 SELL BOEING CO 2.6% DUE 10-30-2 SWPC0KBG6	1,800,000	1,800,000	15,968
ICE_CDS GOLDUS33 12-20-2026 SELL LENNAR CORP 4.875% DUE 12- SWPC0KFY3	690,000	690,000	159,554
ICE_CDS GOLDUS33 12-20-2026 SELL VERIZON COMMUNICATIONS SWPC0KE65	2,235,000	2,201,855	72,673
ICE_CDS GOLDUS33 20-06-2028 SELL VOLKSWAGEN INTL FIN NV SWPC0NN69	3,800,000	2,176,779	15,705
ICE_CDS GOLDUS33 20-06-2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88	1,107,000	1,074,211	225,399
ICE_CDS MSNYUS33 06-20-2026 SELL GOLDMAN SACHS GROUP IN SWPC0NOP6	600,000	598,242	7,177
ICE_CDX BOFAGB2U 12-20-2030 BUY CDX.NA.IG.45 Z978T5JT4	835,000	835,000	-
ICE_CDX GOLDUS33 06-20-2030 SELL CDX.NA.IG.44 SWPC0NEX0	1,500,000	1,500,000	1,226,075
ICE_CDX GOLDUS33 06-20-2031 SELL CDX.NA.IG.36 SWPC0JZB4	610,000	543,825	7,872
ICE_CDX GOLDUS33 06-20-2033 SELL CDX.NA.IG.40 SWPC0LPP9	1,700,000	1,662,464	7,858
ICE_CDX GOLDUS33 06-20-2035 SELL CDX.NA.IG.44 SWPC0NF19	2,600,000	3,020,989	2,128
ICE_CDX GOLDUS33 12-20-2026 SELL CDX.EM.36 SWPC0KC00	1,400,000	1,622,760	2,780
ICE_CDX GOLDUS33 12-20-2028 SELL CDX.EM.40 SWPC0M363	200,000	-	1,202
ICE_CDX GOLDUS33 12-20-2029 SELL CDX.EM.42 SWPC0MWW4	200,000	-	145
ICE_CDX GOLDUS33 12-20-2030 SELL CDX.EM.44 SWPC0NUS3	200,000	-	-
ICE_CDX GOLDUS33 12-20-2030 SELL CDX.NA.IG.35 SWPC0JJ89	100,000	1,524	2,107
ICE_CDX GOLDUS33 12-20-2030 SELL CDX.NA.IG.45 SWPC0NUQ7	200,000	227,500	6,314,300
ICE_CDX GOLDUS33 12-20-2031 SELL CDX.NA.IG.37 SWPC0KC18	1,300,000	1,292,070	17,300
ICE_CDX GOLDUS33 12-20-2034 SELL CDX.NA.IG.43 SWPC0MWU8	1,000,000	1,057,516	9,121
ICE_CDX GOLDUS33 12-20-2035 SELL CDX.NA.IG.45 SWPC0NUR5	6,820,000	8,572,099	12,918
ICE_CDX GOLDUS33 20-12-2030 SELL ITRAXX EUROPE SERIES 4 SWPC0NUU8	861,000	847,387	233,349
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% DUE 03-15-2053	1,300,000	1,287,741	1,268,691
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725% DUE 04-01-2035 BEO	834,615	842,618	884,140
IL TOOL WKS INC 3.9% DUE 09-01-2042	248,000	203,199	210,180
ILLINOIS TOOL WKS INC 4.875% DUE 09-15-2041 REG	468,000	446,848	455,854

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
ILLUMINA INC 5.75% DUE 12-13-2027	1,700,000	$ 1,697,671	$ 1,751,122
IMB INTERNAT CAPITAL 5.3% DUE 02-05-2054	2,815,000	2,569,833	2,633,406
IMB INTERNAT CAPITAL 5.3% DUE 02-05-2054	1,893,000	1,826,903	1,770,884
IN MICH PWR CO 4.55% DUE 03-15-2046	625,000	644,535	543,560
IN UNIV HLTH INC 2.852% DUE 11-01-2051	620,000	417,272	392,827
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% DUE 04-01-2054	2,200,000	2,193,664	2,188,943
ING GROEP N V 4.252% DUE 03-28-2033	800,000	800,000	786,819
ING GROEP N V 5.335% DUE 03-19-2030	1,800,000	1,800,000	1,857,996
ING GROEP N V 5.525% DUE 03-25-2036	1,600,000	1,600,000	1,664,999
INGERSOLL RAND INC 5.7% DUE 06-15-2054	1,218,000	1,213,018	1,225,834
INGERSOLL-RAND 4.3% DUE 02-21-2048	210,000	169,972	176,533
INTEL CORP 3.25% DUE 11-15-2049	4,805,000	4,249,777	3,074,725
INTEL CORP 3.734% DUE 12-08-2047 BEO	1,721,000	1,577,256	1,229,261
INTEL CORP 4.1% DUE 05-11-2047	1,280,000	1,138,664	970,720
INTEL CORP 4.1% DUE 05-19-2046	745,000	580,186	572,906
INTEL CORP 4.25% DUE 12-15-2042	495,000	408,593	402,518
INTEL CORP 4.8% DUE 10-01-2041	86,000	70,370	76,464
INTEL CORP 4.9% DUE 07-29-2045	242,000	209,662	209,403
INTEL CORP 4.9% DUE 08-05-2052	650,000	528,922	539,443
INTEL CORP 5.05% DUE 08-05-2062 BEO	1,085,000	1,050,089	884,326
INTEL CORP 6.02% DUE 02-10-2063	1,200,000	1,227,804	1,127,312
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	750,429
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	723,932
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,775,000	1,208,550	1,168,163
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	1,248,000	780,630	750,362
INTERCONTINENTAL EXCHANGE INC 5.2% DUE 06-15-2062	571,000	581,298	525,078
INTERCONTINENTAL EXCHANGE INC 5.2% DUE 06-15-2062	4,371,000	4,341,627	4,019,469
INTERCONTINENTAL EXCHANGE INC 5.2% DUE 06-15-2062	218,000	203,619	200,468
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% DUE 06-15-2052	5,000,000	4,930,500	4,600,805
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% DUE 06-15-2052	208,000	187,300	191,394
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% DUE 06-15-2052	187,000	170,303	172,070
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD 1000	489,000	394,828	410,884
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	767,000	663,699	686,451
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	655,000	534,667	530,683
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	104,000	84,093	84,261
INTERNATIONAL BUSINESS MACHS CORP 4.9% DUE 07-27-2052	211,000	185,564	186,430
INTERSTATE PWR & LT CO 5.45% DUE 09-30-2054	1,800,000	1,793,034	1,708,955
INTL BUSINESS 3.43% DUE 02-09-2052	835,000	576,440	572,868
INTL BUSINESS 3.43% DUE 02-09-2052	1,880,000	1,290,853	1,289,810
INTL BUSINESS 4.7% DUE 02-19-2046	375,000	330,653	332,157
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	1,180,000	903,614	892,544
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	299,000	192,777	191,670
INTL BUSINESS MACHS CORP 7.125% DEB DUE 12-01-2096 CALL	200,000	237,008	237,907
INTL PAPER CO 6% DUE 11-15-2041	1,349,000	1,679,374	1,400,692
INTST PWR & LT CO 3.7% DUE 09-15-2046	419,000	306,586	314,081
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	294,372
INTUIT INC 5.5% DUE 09-15-2053	298,000	295,533	294,282
INTUIT INC 5.5% DUE 09-15-2053	192,000	190,660	189,604
INVITATION HOMES OPER PARTNERSHIP 4.875% DUE 02-01-2035	837,000	822,597	827,629
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000	1,997,420	1,902,514
INVITATION HOMES OPER PARTNERSHIP LP 5.5% DUE 08-15-2033	505,000	507,188	523,934
IPALCO ENTERPRISES INC SR SECD NT 5.75% DUE 04-01-2034	1,100,000	1,096,887	1,123,023

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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JACKSON FINL INC SR NT 4% DUE 11-23-2051	5,300,000	$ 5,261,464	$ 3,706,271
Japanese yen - Cash Collateral Due to/from CCP Broker	1	1	1
Japanese yen - Cash	113,395	113,395	113,395
JBS USA LUX S A / JBS USA FOOD CO 7.25% DUE 11-15-2053	1,039,000	1,153,220	1,163,760
JBS USA LUX S A 6.5% DUE 12-01-2052	710,000	708,512	731,960
JBS USA/FOOD/FINANCE 3.0% DUE 05-15-2032	1,215,000	1,202,680	1,092,863
JBS USA/FOOD/FINANCE 4.375% DUE 02-02-2052	1,300,000	1,299,571	1,010,524
JBS USA/FOOD/FINANCE 4.375% DUE 02-02-2052	630,000	451,563	489,716
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	307,000	183,494	182,000
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	654,000	608,708	462,300
JOHNSON & JOHNSON 3.4% DUE 01-15-2038	310,000	311,173	273,748
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	345,000	313,663	318,011
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,280,000	2,513,135	2,077,075
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	587,000	568,415	475,012
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	531,000	513,318	459,596
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% DUE 10-01-2054	1,096,260	1,098,409	1,055,993
JPMORGAN CHASE & 3.65% DUE 09-01-2121	265,000	261,581	263,520
JPMORGAN CHASE & 4.95% DUE 06-01-2045	1,935,000	1,739,241	1,829,223
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	836,503
JPMORGAN CHASE & 5.6% DUE 07-15-2041	842,000	868,704	880,419
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	2,021,000	1,401,061	1,376,746
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000	1,688,000	1,149,899
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	5,949,000	3,958,809	4,052,578
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	196,000	154,922	154,450
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	5,074,000	4,587,515	3,998,368
JPMORGAN CHASE & CO 3.157% DUE 04-22-2042	2,125,000	1,567,806	1,654,989
JPMORGAN CHASE & CO 3.157% DUE 04-22-2042	1,524,000	1,184,400	1,186,919
JPMORGAN CHASE & CO 3.328% DUE 04-22-2052	5,000,000	5,000,000	3,556,968
JPMORGAN CHASE & CO 3.328% DUE 04-22-2052	5,300,000	5,300,000	3,770,386
JPMORGAN CHASE & CO 3.882% DUE 07-24-2038	3,300,000	3,090,701	2,968,469
JPMORGAN CHASE & CO 3.897% DUE 01-23-2049	3,250,000	3,250,000	2,596,252
JPMORGAN CHASE & CO 3.897% DUE 01-23-2049	643,000	493,674	513,658
JPMORGAN CHASE & CO 3.897% DUE 01-23-2049	2,150,000	1,835,251	1,717,521
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	983,000	859,082	793,884
JPMORGAN CHASE & CO 3.964% DUE 11-15-2048	3,112,000	2,811,439	2,513,292
JPMORGAN CHASE & CO 4.032% DUE 07-24-2048	1,746,000	1,441,946	1,430,526
JPMORGAN CHASE & CO 4.032% DUE 07-24-2048	735,000	626,900	602,197
JPMORGAN CHASE & CO 4.032% DUE 07-24-2048	1,700,000	1,700,000	1,392,837
JPMORGAN CHASE & CO 4.032% DUE 07-24-2048	2,500,000	2,536,125	2,048,290
JPMORGAN CHASE & CO 4.26% DUE 02-22-2048	173,000	144,929	147,338
JPMORGAN CHASE & CO 4.26% DUE 02-22-2048	2,100,000	2,100,000	1,788,491
JPMORGAN CHASE & CO 4.26% DUE 02-22-2048	1,299,000	1,208,266	1,106,310
JPMORGAN CHASE & CO 4.323% DUE 04-26-2028	1,700,000	1,662,753	1,707,184
JPMORGAN CHASE & CO 4.85% NOTES DUE 02-01-2044	2,400,000	2,484,355	2,278,567
JPMORGAN CHASE & CO 5.4% SNR NTS DUE 01-06-2042 USD 1000	770,000	736,517	784,791
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	185,000	186,067	193,340
JPMORGAN CHASE & CO 5.534% DUE 11-29-2045	2,216,000	2,217,639	2,258,389
JPMORGAN CHASE & CO 5.534% DUE 11-29-2045	3,500,000	3,386,460	3,566,950
JPMORGAN CHASE & CO 5.534% DUE 11-29-2045	905,000	889,658	922,311
JPMORGAN CHASE & CO 5.534% DUE 11-29-2045	1,600,000	1,655,776	1,630,606
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	926,820
JPMORGAN CHASE & CO 6.254% DUE 10-23-2034	1,500,000	1,500,000	1,650,020
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4% DUE 05-15-2038 BEO	1,425,000	1,594,509	1,613,513
JPMORGAN CHASE & CO. 2.956% DUE 05-13-2031	756,000	756,000	713,773
JPMORGAN CHASE & CO. 5.35% DUE 06-01-2034	1,700,000	1,705,423	1,769,156
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	155,000	106,962	111,921
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	1,560,000	1,145,730	1,126,426
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	321,000	226,498	239,319

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	317,000	$ 243,324	$ 208,166
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,555,000	1,341,571	1,021,130
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	315,000	223,297	220,387
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	273,000	193,380	191,002
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	2,308,817
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	1,418,931
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,330,000	1,179,844	1,110,105
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,888,000	1,875,138	1,575,848
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	382,000	475,588	363,836
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	435,000	421,885	428,287
KELLANOVA SR NT 5.75% DUE 05-16-2054	115,000	111,869	115,818
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	36,000	33,399	24,867
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	414,454
KENTUCKY UTILITIES CO 5.85% DUE 08-15-2055	485,000	486,321	491,022
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	845,000	875,612	717,039
KENVUE INC 5.05% DUE 03-22-2053	1,242,000	1,153,279	1,136,178
KENVUE INC 5.2% DUE 03-22-2063	1,078,000	987,964	981,277
KEURIG DR PEPPER 5.085% DUE 05-25-2048	65,000	58,651	57,877
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	720,000	518,259	525,008
KEURIG DR PEPPER INC SR NT 3.35% DUE 03-15-2051	69,000	49,899	46,486
KEYCORP 6.401% DUE 03-06-2035	7,157,000	7,479,007	7,786,504
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	1,022,962
KIMBERLY-CLARK 5.3% DUE 03-01-2041	265,000	273,432	267,582
KIMCO RLTY CORP 3.7% DUE 10-01-2049	505,000	412,343	375,266
KIMCO RLTY CORP 4.45% DUE 09-01-2047	283,000	254,026	242,134
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	253,036
KINDER MORGAN 5.4% DUE 09-01-2044	403,000	372,597	381,853
KINDER MORGAN 5.4% DUE 09-01-2044	935,000	943,157	885,937
KINDER MORGAN 5.5% DUE 03-01-2044	1,262,000	1,182,351	1,212,365
KINDER MORGAN 5.5% DUE 03-01-2044	396,000	365,822	380,425
KINDER MORGAN 6.375% DUE 03-01-2041	768,000	817,621	822,245
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,162,055
KINDER MORGAN 6.5% DUE 09-01-2039	690,000	748,346	745,909
KINDER MORGAN 6.5% DUE 09-01-2039	1,697,000	1,922,342	1,834,504
KINDER MORGAN 6.55% DUE 09-15-2040	160,000	191,915	173,841
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,139,415
KINDER MORGAN 6.95% DUE 01-15-2038	740,000	836,696	833,246
KINDER MORGAN ENERGY PARTNERS 5.0% DUE 08-15-2042	310,000	267,152	284,994
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	215,000	192,210	196,002
KINDER MORGAN INC 5.05% DUE 02-15-2046	586,000	513,137	528,925
KINDER MORGAN INC 5.2% DUE 03-01-2048	328,000	293,471	300,446
KINDER MORGAN INC 5.45% DUE 08-01-2052	440,000	425,300	410,302
KINDER MORGAN INC 5.95% DUE 08-01-2054	1,574,000	1,540,031	1,569,792
KINDER MORGAN INC DEL SR NT 3.6% DUE 02-15-2051	272,000	190,642	190,975
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	506,000	338,332	336,103
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	560,000	353,412	371,972
KLA CORP 3.3% DUE 03-01-2050	990,000	717,555	690,020
KLA CORP 3.3% DUE 03-01-2050	250,000	193,110	174,247
KLA CORP 4.95% DUE 07-15-2052	869,000	845,370	791,508
KLA CORP 5% DUE 03-15-2049	125,000	168,731	115,501
KLA CORP 5% DUE 03-15-2049	268,000	279,385	247,635
KLA CORP 5.25% DUE 07-15-2062	778,000	742,469	725,501
KONINKLIJKE 6.875% DUE 03-11-2038	365,000	412,216	410,593
KRAFT FOODS GROUP 5% DUE 06-04-2042	367,000	344,560	337,723
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,723,000	1,828,291	1,860,399
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	211,000	235,187	236,233
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	1,121,000	913,666	929,195
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	801,000	742,209	736,689
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,296,000	1,180,482	1,191,946

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039	590,000	$ 538,179	$ 540,188
KRAFT HEINZ FOODS CO GTD SR NT 4.625% DUE 10-01-2039	441,000	388,746	403,768
KRAFT HEINZ FOODS CO GTD SR NT 4.875% DUE 10-01-2049	4,578,000	3,980,508	3,949,724
KROGER CO 4.45% DUE 02-01-2047	289,000	357,192	243,915
KROGER CO 4.65% DUE 01-15-2048	43,000	35,116	37,073
KROGER CO 5.5% DUE 09-15-2054	1,900,000	1,892,172	1,816,557
KROGER CO 5.65% DUE 09-15-2064	2,865,000	2,735,230	2,741,849
KSL COML MTG TR FLTG RT 5.7219% DUE 12-15-2039	611,672	610,142	610,908
KY UTILS CO 4.65% DUE 11-14-2043	470,000	525,361	412,250
L3HARRIS TECHNOLOGIES INC 5.6% DUE 07-31-2053	627,000	622,196	624,088
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	2,055,000	2,057,840	2,007,915
LAM RESH CORP 2.875% DUE 06-15-2050	219,000	145,216	142,638
LAM RESH CORP 4.875% DUE 03-15-2049	428,000	438,060	393,268
LAM RESH CORP 4.875% DUE 03-15-2049	362,000	358,957	332,624
LAS VEGAS SANDS CORP 6.2% DUE 08-15-2034	1,800,000	1,797,642	1,894,760
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	501,259
LCH_IRS GOLDUS33 03/01/2029 EUR P 2.76%/R 6MEURIB SWU020HB3	673,000	657,185	-
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB/R 2.41% SWU02CEU8	1,400,000	1,390,522	-
LCH_IRS GOLDUS33 09/04/2030 EUR P 2.4%/R 6MEURIB SWU02GS83	910,000	708,435	-
LCH_IRS GOLDUS33 13/03/2035 EUR P 6MEURIB/R 2.46% SWU02G2K4	1,400,000	1,394,848	-
LCH_IRS GOLDUS33 13/12/2028 EUR P 2.92%/R 6MEURIB SWU01ZSW9	6,002,000	5,383,082	-
LCH_IRS GOLDUS33 18/03/2036 EUR P 6MEURIB/R 2.75% SWU02JZR7	5,800,000	3,416,914	-
LCH_IRS GOLDUS33 18/03/2056 EUR P 3%/R 6MEURIB SWU02JZS5	360,000	261,730	520,433
LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW/R 4.5% SWU01XJV6	2,500,000	1,790,144	-
LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW/R 4.5% SWU01PDU1	600,000	507,908	-
LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3%/R 6MEURIB SWU02AY55	3,000,000	2,488,317	5,952
LCH_IRS GOLDUS33 29/04/2030 EUR P 2.35%/R 6MEURIB SWU02HJ57	666,000	608,693	-
LCH_OIS GOLDUS33 02/15/2055 USD P 3.776%/R 1DSOFR SWU02GFQ7	2,800,000	2,581,449	92,850
LCH_OIS GOLDUS33 03/04/2030 USD P 3.842%/R 1DSOFR SWU02FNO5	667,000	637,918	-
LCH_OIS GOLDUS33 03/05/2035 USD P 3.874%/R 1DSOFR SWU02FPX3	2,465,000	2,358,668	-
LCH_OIS GOLDUS33 03/11/2035 USD P 3.899%/R 1DSOFR SWU02FYZ8	49,700,000	47,786,426	-
LCH_OIS GOLDUS33 03/12/2035 USD P 3.905%/R 1DSOFR SWU02FZ79	800,000	804,668	-
LCH_OIS GOLDUS33 03/19/2030 USD P 3%/R 1DSOFR SWU02DC95	55,060,000	53,945,853	1,257,332
LCH_OIS GOLDUS33 03/19/2035 USD P 3.25%/R 1DSOFR SWU02D619	859,000	850,686	42,879
LCH_OIS GOLDUS33 03/19/2055 USD P 3.25%/R 1DSOFR SWU02DCP9	5,785,000	6,032,481	4,785,942
LCH_OIS GOLDUS33 03/21/2035 USD P 3.975%/R 1DSOFR SWU02GCM9	1,233,000	1,250,760	-
LCH_OIS GOLDUS33 03/24/2035 USD P 3.93%/R 1DSOFR SWU02GCR8	27,000,000	11,101,590	-
LCH_OIS GOLDUS33 05/15/2032 USD P 3.75%/R 1DSOFR SWU02I626	30,300,000	10,813,016	-
LCH_OIS GOLDUS33 09/17/2035 USD P 3.551%/R 1DSOFR SWU02K4O5	39,400,000	16,441,721	14,363

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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LCH_OIS GOLDUS33 12/15/2026 USD P 1.25%/R 1DSOFR SWU01P4T4	87,500,000	$ 38,650,394	$ 71,478
LCH_OIS GOLDUS33 17/06/2030 CAD P 1DCORRA/R 1.5% SWU021CX8	9,430,000	5,395,764	-
LCH_OIS GOLDUS33 17/09/2030 GBP P 3.75%/R 1DSONIA SWU02K0M3	1,225,000	696,169	-
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	800,000	612,000	599,217
LLOYDS BANKING GROUP PLC TIER 2 SUB NT 6.068% DUE 06-13-2036	1,755,000	1,767,440	1,849,304
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,597,591
LLOYDS BKG GROUP PLC 5.679% 01-05-2035	2,500,000	2,500,000	2,635,890
LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG	438,000	443,037	441,645
LLOYDS BKG GROUP PLC 8.0% DUE 12-31-2099	200,000	209,362	216,365
LLOYDS BKG GROUP PLC FORMERLY 4.55% DUE 08-16-2028 REG	800,000	797,584	810,260
LOCKHEED MARTIN 3.8% DUE 03-01-2045	1,817,000	1,451,213	1,462,735
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,996,000	1,757,021	1,709,893
LOCKHEED MARTIN 5.9% DUE 11-15-2063	869,000	927,326	901,750
LOCKHEED MARTIN CORP 4.09% DUE 09-15-2052	216,000	170,482	171,993
LOCKHEED MARTIN CORP 4.09% DUE 09-15-2052	1,025,000	813,378	816,170
LOCKHEED MARTIN CORP 5.2% DUE 02-15-2055	459,000	449,480	433,476
LOCKHEED MARTIN CORP 5.2% DUE 02-15-2064	115,000	107,050	106,988
LOCKHEED MARTIN CORP 5.2% DUE 02-15-2064	737,000	701,414	685,654
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	328,000	334,937	331,989
LOCKHEED MARTIN CORP SR NT 4.15% DUE 06-15-2053	1,625,000	1,460,546	1,302,989
LOCKHEED MARTIN CORP SR NT 4.15% DUE 06-15-2053	216,000	171,778	173,197
LOCKHEED MARTIN CORP SR NT 4.3% DUE 06-15-2062	769,000	610,743	609,056
LOCKHEED MARTIN CORP SR NT 4.3% DUE 06-15-2062	2,600,000	2,580,422	2,059,226
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	630,000	410,441	400,773
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,839,000	1,200,542	1,169,876
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	699,763
LOUISVILLE GAS & ELEC 5.85% DUE 08-15-2055	410,000	410,468	414,459
LOUISVILLE GAS & ELEC CO 4.25% DUE 04-01-2049	591,000	546,053	483,559
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	730,000	683,282	508,272
LOWE'S COMPANIES INC 2.8% DUE 09-15-2041	1,419,000	973,194	1,022,989
LOWE'S COMPANIES INC 2.8% DUE 09-15-2041	382,000	257,594	275,392
LOWE'S COMPANIES INC 5.75% DUE 07-01-2053	2,000,000	2,041,860	1,985,069
LOWES COS INC 3% DUE 10-15-2050	1,015,000	715,097	646,003
LOWES COS INC 3% DUE 10-15-2050	1,839,000	1,372,529	1,170,443
LOWES COS INC 3.7% DUE 04-15-2046	700,000	696,108	531,390
LOWES COS INC 3.7% DUE 04-15-2046	1,061,000	913,149	805,435
LOWES COS INC 3.7% DUE 04-15-2046	220,000	160,316	167,008
LOWES COS INC 4.05% DUE 05-03-2047	732,000	549,966	580,567
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	1,982,811
LOWES COS INC 4.05% DUE 05-03-2047	280,000	211,428	222,075
LOWES COS INC 4.25% DUE 04-01-2052	520,000	415,809	411,049
LOWES COS INC 4.25% DUE 04-01-2052	1,655,000	1,307,698	1,308,244
LOWES COS INC 4.375% DUE 09-15-2045	117,000	93,485	98,230
LOWES COS INC 4.45% DUE 04-01-2062	1,479,000	1,221,491	1,161,467
LOWES COS INC 5.125% DUE 04-15-2050 BEO	200,000	270,885	181,450
LOWES COS INC FIXED 4.55% DUE 04-05-2049	240,000	202,596	201,600
LOWES COS INC FIXED 5.8% DUE 09-15-2062	102,000	93,619	100,012
LOWES COS INC FIXED 5.8% DUE 09-15-2062	500,000	496,220	490,255
LYB INTL FIN III 3.625% DUE 04-01-2051	3,303,000	2,249,713	2,138,704
LYB INTL FIN III 3.625% DUE 04-01-2051	46,000	31,828	29,785
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	1,705,000	1,306,943	1,221,104
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	778,000	558,005	557,196
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	907,000	654,201	653,046
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	1,392,000	1,223,776	1,002,249
LYB INTL FIN III LLC 5.875% DUE 01-15-2036	3,296,000	3,271,986	3,284,816

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LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	$ 1,204,824	$ 931,412
M&T BK CORP SR MEDIUM TERM NT SER A FXD 5.385% DUE 01-16-2036	1,223,000	1,225,181	1,245,145
M.D.C.HLDGS INC 3.966% DUE 08-06-2061	1,100,000	1,100,000	741,488
MA INST TECH 3.067% DUE 04-01-2052	245,000	178,164	162,195
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	2,249,458
MA INST TECH 5.618% DUE 06-01-2055	1,340,000	1,339,033	1,380,812
MA INST TECH 5.618% DUE 06-01-2055	920,000	920,000	948,020
MA INST TECH FIXED 2.989% DUE 07-01-2050	418,000	286,154	278,996
MANULIFE FINL CORP 4.986% DUE 12-11-2035	1,025,000	1,024,970	1,024,699
MARATHON PETE CORP 4.75% DUE 09-15-2044	377,000	301,185	323,408
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	533,650
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	320,000	268,122	258,528
MARKEL GROUP INC SR NT 3.45% DUE 05-07-2052	330,000	223,661	224,002
MARRIOTT INTERNATIONAL 5.35% DUE 03-15-2035	1,900,000	1,888,486	1,956,196
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	1,438,834
MARSH & MCLENNAN 4.9% DUE 03-15-2049	295,000	264,863	267,631
MARSH & MCLENNAN COMPANIES INC 5.45% DUE 03-15-2053	28,000	28,642	27,248
MARSH & MCLENNAN COS INC 4.2% DUE 03-01-2048	468,000	388,329	386,425
MARSH & MCLENNAN COS INC 4.35% DUE 01-30-2047	900,000	894,294	765,328
MARSH & MCLENNAN COS INC 4.75% DUE 03-15-2039	3,000,000	2,997,330	2,897,744
MARSH & MCLENNAN COS INC 4.75% DUE 03-15-2039	737,000	692,320	711,879
MARSH & MCLENNAN COS INC 5.35% DUE 11-15-2044	895,000	860,104	878,691
MARSH & MCLENNAN COS INC 5.45% DUE 03-15-2054	272,000	269,179	264,447
MARSH & MCLENNAN COS INC 5.45% DUE 03-15-2054	1,000,000	995,350	972,232
MARSH & MCLENNAN COS INC SR NT 2.9% DUE 12-15-2051	4,688,000	4,676,796	2,979,458
MARSH & MCLENNAN COS INC SR NT 2.9% DUE 12-15-2051	1,951,000	1,312,155	1,239,958
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	1,000,000	990,100	1,082,721
MARTIN MARIETTA MATERIALS INC 5.5% DUE 12-01-2054	232,000	227,374	226,575
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,198,000	775,826	810,933
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% DUE 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	2,268,588
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	1,618,581
MASSACHUSETTS MUT LIFE INS CO 5.672% DUE 12-01-2052	2,200,000	2,200,000	2,130,950
MASSACHUSETTS MUT LIFE INS CO 5.672% DUE 12-01-2052	380,000	380,000	368,073
MASTERCARD INC 3.65% DUE 06-01-2049	1,181,000	1,128,454	902,524
MASTERCARD INC 3.8% DUE 11-21-2046	4,000	3,141	3,206
MASTERCARD INC 3.95% DUE 02-26-2048	214,000	200,716	173,633
MATTEL INC 5.45% DUE 11-01-2041	302,000	278,699	284,694
MAYO CLINIC 4.128% DUE 11-15-2052	967,000	967,000	786,220
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	380,000	335,384	326,246
MCDONALDS CORP 4.2% DUE 04-01-2050	705,000	555,674	570,352
MCDONALDS CORP 4.875% DUE 12-09-2045	210,000	191,665	191,943
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	405,000	327,718	343,707
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	22,102
MCDONALDS CORP MEDIUM TERM NTS 3.7% DUE 02-15-2042	920,000	842,411	753,000
MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00147 5% DUE 02-13-2036	2,190,000	2,188,474	2,212,018
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	1,328,833
MEAD JOHNSON 4.6% DUE 06-01-2044	227,000	195,533	201,161
MEM 4.2% DUE 07-01-2055	296,000	294,926	240,618
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	1,006,000	738,428	716,722
MERCK & CO INC 2.9% DUE 12-10-2061	1,049,000	625,519	612,625
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	4,206,000	2,846,883	2,614,531
MERCK & CO INC 3.6 DUE 09-15-2042	270,000	218,511	218,393
MERCK & CO INC 4.15% DUE 05-18-2043	600,000	515,338	517,898
MERCK & CO INC 4.9% DUE 05-17-2044	380,000	355,403	358,846
MERCK & CO INC 4.9% DUE 05-17-2044	148,000	138,488	139,761

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MERCK & CO INC 5.5% DUE 03-15-2046	1,855,000	$ 1,852,013	$ 1,855,013
MERCK & CO INC 5.5% DUE 03-15-2046	1,560,000	1,563,898	1,560,011
MERCK & CO INC 5.55% DUE 12-04-2055	100,000	99,321	99,036
MERCK & CO INC 5.55% DUE 12-04-2055	1,525,000	1,514,645	1,510,297
MERCK & CO INC 5.85% DUE 06-30-2039	25,000	27,348	26,840
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,218,000	888,210	881,245
MERCK & CO INC NEW 3.7% DUE 02-10-2045	213,000	168,030	169,916
MERCK & CO INC NEW 4.0% DUE 03-07-2049	455,000	364,842	365,332
MERCK & CO INC NEW 5.0% DUE 05-17-2053	211,000	195,167	194,689
MERCK & CO INC NEW 5.7% DUE 09-15-2055	317,000	326,286	321,515
MERCK & CO INC NEW 5.7% DUE 12-04-2065	125,000	124,490	124,057
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	925,000	592,972	543,205
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	2,098,047
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	4,343,274
META PLATFORMS INC 4.65% DUE 08-15-2062	2,340,000	2,141,961	1,898,524
META PLATFORMS INC 5.4% DUE 08-15-2054	2,087,000	2,078,673	1,947,755
META PLATFORMS INC 5.4% DUE 08-15-2054	1,623,000	1,567,683	1,514,713
META PLATFORMS INC 5.5% DUE 11-15-2045	2,676,000	2,664,489	2,608,216
META PLATFORMS INC 5.5% DUE 11-15-2045	5,610,000	5,599,734	5,467,896
META PLATFORMS INC 5.55% DUE 08-15-2064	3,200,000	3,186,176	2,978,626
META PLATFORMS INC 5.55% DUE 08-15-2064	3,840,000	3,831,272	3,574,351
META PLATFORMS INC 5.6% DUE 05-15-2053	370,000	377,896	355,410
META PLATFORMS INC 5.625% DUE 11-15-2055	5,610,000	5,600,126	5,395,065
META PLATFORMS INC 5.75% DUE 05-15-2063	2,005,000	1,987,992	1,932,253
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	1,280,000	1,087,664	1,044,857
META PLATFORMS INC SR NT 5.75% DUE 11-15-2065	3,805,000	3,798,743	3,643,555
META PLATFORMS INC SR NT 5.75% DUE 11-15-2065	5,610,000	5,603,717	5,371,969
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/ 08-27-2020 REG	465,000	413,610	287,504
METLIFE INC 4.125% DUE 08-13-2042	1,200,000	1,046,768	1,025,802
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	4,274,174
METLIFE INC 5.25% DUE 01-15-2054	2,750,000	2,727,890	2,624,216
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462% DUE 10-01-2046 BEO TAXABLE	315000	373,291	374,417
Mexican peso - Cash	909	909	909
MICHIGAN FIN AUTH REV MUNI 3.384% DUE 12-01-2040	850,000	850,000	718,609
MICRON TECHNOLOGY INC 3.366% DUE 11-01-2041	1,104,000	1,104,000	848,626
MICRON TECHNOLOGY INC 3.366% DUE 11-01-2041	1,100,000	1,100,000	845,551
MICRON TECHNOLOGY INC SR NT 3.477% DUE 11-01-2051	2,138,000	2,138,000	1,507,341
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	8,140,000	6,279,219	4,995,912
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	4,142,802
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	302,000	183,726	185,352
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,982,000	1,152,230	1,144,126
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	639,296	558,786
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,883,000	1,283,176	1,086,977
MICROSOFT CORP 2.921% DUE 03-17-2052 USD	17,250,000	14,697,025	11,350,667
MICROSOFT CORP 2.921% DUE 03-17-2052 USD	700,000	464,642	460,607
MICROSOFT CORP 3.7% DUE 08-08-2046	1,609,000	1,636,432	1,291,897
MICROSOFT CORP 4.45% DUE 11-03-2045	551,000	497,052	506,536
MICROSOFT CORP 4.5% DUE 06-15-2047	170,000	153,243	153,027
MICROSOFT CORP 4.5% DUE 06-15-2047	500,000	492,223	450,080
MICROSOFT CORP 4.75% DUE 11-03-2055	965,000	857,924	885,918
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	618,000	541,319	548,484
MICROSOFT CORP SR NT 2.5% DUE 09-15-2050	1,695,000	1,055,680	1,031,530
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	905,000	925,792	784,165
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	866,480
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	475,000	484,011	432,928
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	905,000	837,179	824,842
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	3,849,907

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
MIDAMERICAN ENERGY 5.858% DUE 09-15-2054	1,000,000	$ 1,009,395	$ 1,031,426
MIDAMERICAN ENERGY 5.858% DUE 09-15-2054	610,000	648,058	629,170
MIDAMERICAN ENERGY 5.858% DUE 09-15-2054	1,000,000	1,071,120	1,031,426
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	234,000	255,914	251,369
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	4,435,000	3,039,620	3,012,437
MIDAMERICAN ENERGY CO 3.65% DUE 08-01-2048	677,000	492,551	508,002
MIDAMERICAN ENERGY CO 3.65% DUE 08-01-2048	1,640,000	1,432,720	1,230,610
MIDAMERICAN ENERGY CO 3.95% DUE 08-01-2047	749,000	858,812	594,651
MIDAMERICAN ENERGY CO 3.95% DUE 08-01-2047	365,000	294,745	289,783
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	905,000	787,433	743,988
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,200,000	1,009,212	986,504
MIDAMERICAN ENERGY CO 4.25% DUE 05-01-2046	340,000	300,509	284,933
MIDAMERICAN ENERGY CO 5.3% DUE 02-01-2055	366,000	360,042	347,916
MISSISSIPPI PWR CO 4.25% DUE 03-15-2042	610,000	698,457	524,033
MITSUBISHI UFJ FINL GROUP INC 5.615% DUE 04-24-2036	2,840,000	2,845,628	2,983,729
MIZUHO FINL GROUP FLTG RT 2.591% DUE 05-25-2031	500,000	500,000	464,610
MIZUHO FINL GROUP INC 2.201% DUE 07-10-2031	1,100,000	1,100,000	1,001,957
MOLSON COORS 4.2% DUE 07-15-2046	1,382,000	1,098,257	1,113,044
MOLSON COORS 5% DUE 05-01-2042	400,000	419,264	370,384
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	335,000	203,345	200,536
MOODYS CORP 3.25% DUE 05-20-2050 REG	536,000	368,246	365,764
MOODYS CORP 5.25% DUE 07-15-2044	196,000	201,331	190,423
MOODYS CORP SR NT 2.75% DUE 08-19-2041	476,000	465,152	342,260
MOODY'S CORPORATION 4.875% DUE 12-17-2048 BEO	535,000	526,055	482,106
MOODY'S CORPORATION 4.875% DUE 12-17-2048 BEO	800,000	786,624	720,907
MORGAN STANLEY 0%-VAR SNR DUE 02/04/2032 USD	5,300,000	4,497,050	3,883,528
MORGAN STANLEY 2.239% DUE 07-21-2032	4,100,000	4,100,000	3,646,765
MORGAN STANLEY 2.802% DUE 01-25-2052	3,000,000	3,000,000	1,915,776
MORGAN STANLEY 2.802% DUE 01-25-2052	1,113,000	739,523	710,753
MORGAN STANLEY 3.971% DUE 07-22-2038	600,000	557,382	540,844
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,563	629,962
MORGAN STANLEY 4.3% DUE 01-27-2045	2,640,000	2,243,769	2,293,929
MORGAN STANLEY 4.375% DUE 01-22-2047	1,455,000	1,240,668	1,260,972
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	433,324
MORGAN STANLEY 4.457% DUE 04-22-2039	1,300,000	1,301,105	1,224,925
MORGAN STANLEY 4.889% DUE 07-20-2033	700,000	667,422	711,250
MORGAN STANLEY 5.32% DUE 07-19-2035	1,900,000	1,900,000	1,959,959
MORGAN STANLEY 5.597% DUE 03-24-2051	1,336,000	1,389,056	1,342,566
MORGAN STANLEY 5.597% DUE 03-24-2051	24,000	24,972	24,118
MORGAN STANLEY 5.831% DUE 04-19-2035	1,800,000	1,800,000	1,916,002
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	6,701,259
MORGAN STANLEY 6.375% DUE 07-24-2042	224,000	234,821	250,180
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	353,000	254,831	277,495
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000	2,658,000	2,089,468
MORGAN STANLEY FIXED 5.516% DUE 11-19-2055	7,253,000	7,178,229	7,192,880
MORGAN STANLEY FIXED 5.516% DUE 11-19-2055	5,874,000	5,629,667	5,825,311
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	1,037,000	987,661	1,014,196
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	999,498
MPLX LP 4.7% DUE 04-15-2048	1,330,000	1,131,415	1,109,398
MPLX LP 5.65% DUE 03-01-2053	381,000	361,933	354,823
MPLX LP 5.95% DUE 04-01-2055	600,000	584,079	580,545
MPLX LP 6.2% DUE 09-15-2055	1,545,000	1,539,406	1,541,281
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	575,617
MPLX LP FIXED 5.2% DUE 12-01-2047	325,000	348,879	290,574
MPLX LP FIXED 5.2% DUE 03-01-2047	1,100,000	1,009,063	986,206
MPLX LP FIXED 5.2% DUE 03-01-2047	388,000	335,581	347,862
MPLX LP SR NT 4.95% DUE 03-14-2052	11,000	9,545	9,285
MPLX LP SR NT 4.95% DUE 03-14-2052	700,000	692,874	590,839
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	335,000	253,421	250,151

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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MYLAN INC 5.4% DUE 11-29-2043	136,000	$ 105,808	$ 117,180
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	122,000	153,072	99,399
MYLAN N V FIXED 5.25% DUE 06-15-2046	385,000	308,520	317,304
NASDAQ INC 3.25% DUE 04-28-2050 REG	771,000	540,548	535,638
NASDAQ INC 3.25% DUE 04-28-2050 REG	344,000	293,291	238,988
NASDAQ INC 5.95% DUE 08-15-2053	472,000	469,314	492,072
NASDAQ INC 6.1% DUE 06-28-2063	251,000	249,512	264,418
NASDAQ INC 6.1% DUE 06-28-2063	1,430,000	1,477,980	1,506,446
NASDAQ INC SR NT 3.95% DUE 03-07-2052	129,000	98,814	98,805
NASDAQ INC SR NT 3.95% DUE 03-07-2052	551,000	430,276	422,028
NATIONAL FUEL GAS CO 5.95% DUE 03-15-2035	1,600,000	1,594,736	1,675,583
NATIONAL HEALTH INVESTORS 5.35% DUE 02-01-2033	1,400,000	1,384,642	1,398,399
NATIONAL RETAIL PPTYS INC 4.8% DUE 10-15-2048	300,000	295,761	264,720
NATIONAL RETAIL PROPERTIES INC NT 3.5% DUE 04-15-2051	407,000	276,422	287,695
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% DUE 11-01-2052	245,000	220,390	211,926
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	957,356
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000	4,000,000	3,682,480
NATURE CONSERVANCY 3.957% DUE 03-01-2052	395,000	397,635	309,578
NATWEST GROUP PLC 5.778% DUE 03-01-2035	1,700,000	1,700,000	1,800,971
NATWEST GROUP PLC 5.847% DUE 03-02-2027	1,700,000	1,696,175	1,704,571
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	830,000	719,962	707,747
NESTLE HLDGS INC 4% DUE 09-24-2048	1,244,000	993,629	1,013,989
NETFLIX INC 5.4% 08-15-2054	1,581,000	1,531,488	1,537,160
NETFLIX INC 5.4% 08-15-2054	480,000	486,758	466,690
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	1,742,697
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	466,167
NEVADA PWR CO 6.0% DUE 03-15-2054	1,295,000	1,272,353	1,330,485
NEVADA PWR CO GEN & REF NT 5.9% DUE 05-01-2053	361,000	361,498	363,883
NEVADA PWR CO GEN & REF NT 5.9% DUE 05-01-2053	330,000	330,668	332,636
NEW ISSUE HOME DEPOT 30YR USD 3.625% DUE 04-15-2052	265,000	197,128	194,102
NEW ISSUE HOME DEPOT 30YR USD 3.625% DUE 04-15-2052	6,000,000	5,871,780	4,394,761
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	5,205,085
NEW YORK N Y 5.935% DUE 02-01-2055 BEO TAXABLE	350,000	350,000	366,230
NEW YORK ST DORM AUTH REVS NON ST 5.832% DUE 07-01-2055	140,000	140,000	146,325
NEW YORK ST URBAN DEV CORP REV 5.77% DUE 03-15-2039 BEO TAXABLE	130,000	153,816	133,896
New Zealand dollar - Cash	249	249	249
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030	394,000	392,339	381,931
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% DUE 11-15-2041	64,000	64,329	64,938
NEXTERA ENERGY CAP HLDGS INC 5.9% DUE 03-15-2055	152,000	150,679	154,249
NIKE INC 3.375% DUE 11-01-2046	128,000	92,665	95,157
NIKE INC 3.875% DUE 11-01-2045	655,000	536,658	529,154
NISOURCE FIN CORP 3.95% DUE 03-30-2048	419,000	324,708	327,912
NISOURCE FIN CORP 4.375% DUE 05-15-2047	2,500,000	2,497,950	2,078,487
NISOURCE FIN CORP 4.375% DUE 05-15-2047	3,500,000	3,611,955	2,909,881
NISOURCE FIN CORP 4.8% DUE 02-15-2044	935,000	825,087	843,676
NISOURCE FIN CORP 4.8% DUE 02-15-2044	411,000	380,195	370,857
NISOURCE FIN CORP 5.25% DUE 02-15-2043	598,000	558,138	574,445
NISOURCE FIN CORP 5.25% DUE 02-15-2043	361,000	481,921	346,780
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,177,000	1,352,517	1,172,177
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,480,000	1,695,111	1,493,042
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	297,600
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	791,621
NISOURCE FIN CORP 5.95% DUE 06-15-2041	227,000	223,157	235,207
NISOURCE INC 5.85% DUE 04-01-2055	41,000	40,896	41,028
NISOURCE INC 5.85% DUE 04-01-2055	1,235,000	1,221,921	1,235,832
NISOURCE INC NT 5.35% DUE 07-15-2035	365,000	362,576	373,814
NNN REIT INC SR NT 3% DUE 04-15-2052	610,000	385,125	382,211

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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NNN REIT INC SR NT 3% DUE 04-15-2052	2,300,000	$ 2,246,732	$ 1,441,125
NOKIA CORP 6.625% DUE 05-15-2039	329,000	336,290	352,853
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	570,334
NOMURA HLDGS INC 6.181% DUE 01-18-2033	900,000	900,000	974,669
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,202,469
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	2,316,000	1,925,059	1,959,925
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	1,300,000	1,292,408	1,246,494
NORFOLK SOUTHN 3.05% DUE 05-15-2050	332,000	221,998	218,803
NORFOLK SOUTHN 3.95 DUE 10-01-2042	1,146,000	930,176	952,744
NORFOLK SOUTHN 3.95 DUE 10-01-2042	412,000	339,995	342,522
NORFOLK SOUTHN 4.45% DUE 06-15-2045	913,000	927,143	791,244
NORFOLK SOUTHN 4.65% DUE 01-15-2046	380,000	338,306	337,178
NORFOLK SOUTHN 4.837% DUE 10-01-2041	114,000	113,600	107,747
NORFOLK SOUTHN 5.1% DUE 08-01-2118	205,000	173,211	177,767
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	945,000	605,064	611,230
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	2,582,042
NORFOLK SOUTHN CORP 3.7% DUE 03-15-2053	660,000	656,119	482,184
NORFOLK SOUTHN CORP 3.7% DUE 03-15-2053	395,000	296,147	288,580
NORFOLK SOUTHN CORP 4.15% DUE 02-28-2048	923,000	867,231	754,258
NORFOLK SOUTHN CORP SR NT 4.1% DUE 05-15-2121	405,000	279,099	281,198
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	465,000	374,618	368,136
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	972,000	837,252	769,523
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	145,000	115,758	112,918
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,605,000	1,535,645	1,249,887
NORFOLK SOUTHN FIXED 4.1% DUE 05-15-2049	535,000	560,320	429,475
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	973,000	641,361	596,545
NORTHERN STS PWR CO MINN 3.6% DUE 09-15-2047	65,000	50,360	49,014
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	103,000	89,032	87,771
NORTHERN STS PWR CO MINN 5.65% DUE 05-15-2055	420,000	423,017	422,639
NORTHERN STS PWR CO MINN 5.65% DUE 05-15-2055	1,500,000	1,457,535	1,509,425
NORTHN STS PWR CO 2.9% DUE 03-01-2050	2,278,000	1,426,897	1,498,253
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	4,059,000	3,614,175	3,272,928
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,610,000	2,297,339	2,104,544
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	39,000	30,840	31,284
NORTHROP GRUMMAN CORP 4.95% DUE 03-15-2053	97,000	89,668	87,768
NORTHROP GRUMMAN CORP 4.95% DUE 03-15-2053	1,990,000	1,784,284	1,800,593
NORTHROP GRUMMAN CORP 5.2% DUE 06-01-2054	358,000	365,050	335,806
NORTHROP GRUMMAN CORP 5.2% DUE 06-01-2054	1,018,000	968,965	954,890
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	785,000	781,182	743,514
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	196,000	180,651	185,642
NORTHWELL HEALTHCARE INC 3.809% DUE 11-01-2049	59,000	44,269	43,455
NORTHWELL HEALTHCARE INC 4.26% DUE 11-01-2047	479,000	479,000	394,610
NORTHWESTERN UNIV 4.94% DUE 12-01-2035	985,000	982,182	1,007,139
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	303,520
NOVANT HEALTH INC 3.168% DUE 11-01-2051	1,325,000	1,325,000	886,405
NOVARTIS CAP CORP 3.7% DUE 09-21-2042	915,000	785,935	761,705
NOVARTIS CAP CORP 4% DUE 11-20-2045	300,000	255,287	251,787
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	1,342,404
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	995,000	887,369	890,461
NOVARTIS CAPITAL CORP 5.3% DUE 11-05-2055	915,000	892,438	889,084
NT COLLECTIVE SHORT TERM INVT FD	1,636,970	1,636,970	1,636,970
NT COLLECTIVE SHORT TERM INVT FD	3,997,269	3,997,269	3,997,269
NT COLLECTIVE SHORT TERM INVT FD	9,592,935	9,592,935	9,592,935
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	20,195,563	20,195,563	20,195,563
NT COLLECTIVE SHORT TERM INVT FD	14,222	14,222	14,222
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	3,079,409	3,079,409	3,079,409
NT COLLECTIVE SHORT TERM INVT FD	112	112	112

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NUCOR CORP 4.4% DUE 05-01-2048	151,000	$ 192,533	$ 128,832
NUCOR CORP NT 3.85% DUE 04-01-2052	89,000	81,006	68,173
NUTRIEN LTD 5.0% DUE 04-01-2049	212,000	191,614	190,547
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	743,000	556,598	564,757
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	212,000	252,517	198,788
NV PWR CO NV PWR CO 6.75% DUE 07-01-2037 BEO	185,000	251,478	207,153
NVIDIA CORP 3.5% DUE 04-01-2040	749,000	635,707	634,576
NVIDIA CORP 3.5% DUE 04-01-2050	1,901,000	1,590,779	1,413,172
NVIDIA CORP 3.5% DUE 04-01-2050	474,000	380,307	352,364
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	513,678
NVIDIA CORP FIXED 3.7% DUE 04-01-2060	469,000	356,163	343,845
NXP B V/NXP FDG LLC/NXP USA INC SR NT 3.125% DUE 02-15-2042	255,000	252,215	186,563
NXP B V/NXP FDG LLC/NXP USA INC SR NT 3.25% DUE 05-11-2041	790,000	774,150	600,754
NXP B V/NXP FDG LLC/NXP USA INC 4.3% DUE 06-18-0209	1,000,000	996,540	1,002,180
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	2,028,939
NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	1,771,612
OCCIDENTAL PETE 4.625% DUE 06-15-2045	640,000	489,516	516,437
OCCIDENTAL PETE 6.2% DUE 03-15-2040	391,000	362,316	397,310
OCCIDENTAL PETE 7.95% DUE 06-15-2039	104,000	109,048	122,304
OCCIDENTAL PETE 8.875% DUE 07-15-2030	1,200,000	1,381,514	1,387,468
OCCIDENTAL PETE CORP 6.05% DUE 10-01-2054	1,800,000	1,791,936	1,722,249
OCCIDENTAL PETE CORP SR NT 6.45% DUE 09-15-2036	163,000	190,611	173,752
OGLETHORPE POWER CORP 5.9% DUE 02-01-2055	1,235,000	1,230,522	1,225,576
OGLETHORPE PWR CORP 3.75% DUE 08-01-2050	887,000	643,755	637,734
OGLETHORPE PWR CORP 4.5% DUE 04-01-2047	955,000	873,831	800,880
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	670,000	619,904	603,227
OHIO POWER CO SR NT 2.9% DUE 10-01-2051	1,608,000	1,039,565	994,382
OHIO PWR CO 4.15% DUE 04-01-2048	1,996,000	1,988,779	1,581,375
OHIO PWR CO 4.15% DUE 04-01-2048	679,000	536,460	537,953
OKLAHOMA GAS & ELEC CO 5.8% DUE 04-01-2055	300,000	298,479	304,106
OMEGA HEALTHCARE INVS INC 4.75% DUE 01-15-2028	2,500,000	2,505,353	2,520,180
OMNICOM GROUP INC NT 144A 3.375% DUE 03-01-2041	1,319,000	1,035,385	1,004,603
ONCOR ELEC 3.75% DUE 04-01-2045	590,000	551,873	463,960
ONCOR ELEC 5.3% DUE 06-01-2042	221,000	242,178	216,022
ONCOR ELEC DELIVERY CO LLC 3.1% DUE 09-15-2049	635,000	502,048	422,722
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	670,000	570,399	493,578
ONCOR ELEC DELIVERY CO LLC 5.55% DUE 06-15-2054	100,000	99,724	97,486
ONCOR ELEC DELIVERY CO LLC CORP 3.8% DUE 06-01-2049	290,000	334,068	219,520
ONCOR ELEC FIXED 2.7% DUE 11-15-2051	790,000	507,662	472,823
ONCOR ELEC FIXED 4.6% DUE 06-01-2052	760,000	639,521	642,252
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	1,089,000	1,011,302	973,696
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	4,400,000	4,189,328	3,934,125
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	900,000	895,806	804,707
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	1,959,410
ONEOK INC 5.7% DUE 11-01-2054	210,000	209,410	196,566
ONEOK INC 5.7% DUE 11-01-2054	596,000	565,537	557,873
ONEOK INC 5.85% DUE 11-01-2064	2,900,000	2,891,242	2,730,217
ONEOK INC 6.1% DUE 11-15-2032 BEO	1,100,000	1,099,109	1,178,868
ONEOK INC 6.625% DUE 09-01-2053	189,000	185,902	198,719
ONEOK INC NEW 3.95% DUE 03-01-2050	317,000	216,929	230,768
ONEOK INC NEW 3.95% DUE 03-01-2050	270,000	189,751	196,553
ONEOK INC NEW 4.2% DUE 10-03-2047	344,000	230,810	267,819
ONEOK INC NEW 4.25% DUE 09-15-2046	120,000	85,552	94,295
ONEOK INC NEW 4.25% DUE 09-15-2046	150,000	115,920	117,868
ONEOK INC NEW 4.85% DUE 02-01-2049	798,000	641,497	675,125
ONEOK INC NEW 4.95% DUE 07-13-2047	219,000	176,604	191,885
ONEOK INC NEW 5.45% DUE 06-01-2047	120,000	110,056	110,524
ONEOK INC NEW 5.6% DUE 04-01-2044	340,000	308,306	321,864
ONEOK INC NEW 5.65% DUE 09-01-2034	1,900,000	1,892,742	1,967,414

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
ONEOK INC NEW 6.25% DUE 10-15-2055	2,310,000	$ 2,299,849	$ 2,324,587
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,074,425
ONEOK INC NEW 7.15% DUE 01-15-2051 REG	671,000	730,218	739,307
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	517,000	381,520	420,360
ONEOK PARTNERS L P 6.125% DUE 02-01-2041	1,800,000	1,933,110	1,852,714
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	508,740
ORACLE CORP 3.6% DUE 04-01-2040 REG	4,210,000	3,681,992	3,132,208
ORACLE CORP 3.6% DUE 04-01-2050 REG	4,020,000	2,812,663	2,514,149
ORACLE CORP 3.6% DUE 04-01-2050 REG	4,875,000	3,542,263	3,048,874
ORACLE CORP 3.85% DUE 07-15-2036	200,000	177,688	167,392
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	2,008,705
ORACLE CORP 3.95% DUE 03-25-2051	2,475,000	1,840,685	1,635,660
ORACLE CORP 3.95% DUE 03-25-2051	13,219,000	9,897,771	8,736,078
ORACLE CORP 4% DUE 11-15-2047	595,000	454,629	409,812
ORACLE CORP 4% DUE 11-15-2047	302,000	295,050	208,005
ORACLE CORP 4% DUE 07-15-2046	1,289,000	954,806	897,619
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000	1,693,013	1,226,711
ORACLE CORP 4.125% DUE 05-15-2045	1,858,000	1,449,483	1,340,723
ORACLE CORP 4.375% DUE 05-15-2055	245,000	177,672	169,745
ORACLE CORP 4.5% DUE 07-08-2044	220,000	175,826	168,809
ORACLE CORP 5.375 DUE 07-15-2040	362,000	356,920	324,842
ORACLE CORP 5.375% DUE 09-27-2054	2,184,000	1,966,686	1,772,880
ORACLE CORP 5.5% DUE 09-27-2064	2,498,000	2,383,200	2,000,455
ORACLE CORP 5.5% DUE 09-27-2064	2,000,000	1,992,300	1,601,646
ORACLE CORP 5.55% DUE 02-06-2053	1,245,000	1,149,646	1,036,243
ORACLE CORP 5.875% DUE 09-26-2045	105,000	105,386	95,078
ORACLE CORP 5.875% DUE 09-26-2045	1,249,000	1,243,675	1,130,976
ORACLE CORP 5.95% DUE 09-26-2055	1,338,000	1,320,955	1,190,501
ORACLE CORP 5.95% DUE 09-26-2055	1,310,000	1,294,368	1,165,588
ORACLE CORP 5.95% DUE 09-26-2055	2,500,000	2,475,500	2,224,405
ORACLE CORP 6% DUE 08-03-2055	450,000	413,966	398,195
ORACLE CORP 6.1% DUE 09-26-2065	665,000	660,957	588,789
ORACLE CORP 6.1% DUE 09-26-2065	1,349,000	1,333,778	1,194,401
ORACLE CORP 6.125% DUE 08-03-2065	781,000	759,011	694,110
ORACLE CORP 6.5% DUE 04-15-2038	105,000	109,929	107,257
ORACLE CORP FIXED 2.95% DUE 04-01-2030	2,535,000	2,359,641	2,342,891
ORACLE CORP FIXED 3.65% DUE 03-25-2041	942,000	805,776	689,286
ORACLE CORP FIXED 3.85% DUE 04-01-2060	4,713,000	3,315,681	2,890,997
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,700,000	2,399,635	1,656,204
ORACLE CORP FIXED 4.1% DUE 03-25-2061	61,000	44,295	39,436
ORACLE CORP FIXED 6.9% DUE 11-09-2052	440,000	472,486	436,172
ORL 2024-GLKS MTG TR 5.57219% DUE 12-15-2039	650,000	648,376	651,409
OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(710,000)	(710,000)	(710,000)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(290,000)	(290,000)	(290,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(330,000)	(330,000)	(330,000)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	535,000	510,168	421,543
OVINTIV INC 7.1% DUE 07-15-2053	336,000	354,182	358,379
OWENS CORNING NEW 4.3% DUE 07-15-2047	800,000	666,120	653,012
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	322,272
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	412,000	312,820	312,718
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	1,935,000	1,419,419	1,468,711
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	647,000	432,144	437,956
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,353,805
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	1,550,000	1,207,056	1,294,683
PAC GAS & ELEC CO 5.9% DUE 10-01-2054	280,000	263,658	269,390
PAC GAS & ELEC CO 5.9% DUE 10-01-2054	1,107,000	992,005	1,065,052
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,427,000

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	$ 773,510	$ 592,304
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	699,248
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	130,000	113,298	113,628
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,573,475
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	593,370
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,694,000	4,574,986	3,978,970
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	1,280,000	1,095,808	1,085,020
PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032	800,000	797,592	838,804
PACIFIC GAS & ELEC CO 3.95% DUE 12-01-2047	251,000	183,308	187,258
PACIFIC GAS & ELEC CO 3.95% DUE 12-01-2047	1,500,000	1,598,772	1,119,073
PACIFIC GAS & ELEC CO 4.0% DUE 12-01-2046	1,274,000	1,304,361	958,167
PACIFIC GAS & ELEC CO 4.25% DUE 03-15-2046	220,000	155,241	172,921
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	625,000	503,925	518,569
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	2,981,000	2,724,484	2,473,365
PACIFIC GAS & ELEC CO 4.5% DUE 12-15-2041	315,000	231,155	262,374
PACIFIC GAS & ELEC CO 4.6% DUE 06-15-2043	1,250,000	950,201	1,046,673
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	1,535,000	1,238,903	1,300,698
PACIFIC GAS & ELEC CO 5.25% DUE 03-01-2052	4,169,000	3,755,533	3,648,611
PACIFIC GAS & ELEC CO 5.25% DUE 03-01-2052	100,000	99,638	87,518
PACIFIC GAS & ELEC CO 5.25% DUE 03-01-2052	545,000	444,829	476,971
PACIFIC GAS & ELEC CO 5.55% DUE 05-15-2029	100,000	99,933	103,232
PACIFIC GAS & ELEC CO 6.7% DUE 04-01-2053	980,000	1,001,063	1,037,569
PACIFIC GAS & ELEC CO 6.75% DUE 01-15-2053	1,700,000	1,691,500	1,813,346
PACIFIC GAS & ELEC CO 6.75% DUE 01-15-2053	1,555,000	1,634,273	1,658,678
PACIFIC GAS & ELECTRIC 4.3% DUE 03-15-2045	1,790,000	1,412,106	1,424,023
PACIFIC GAS & ELECTRIC 6.15% DUE 03-01-2055	1,029,000	1,023,275	1,022,066
PACIFIC GAS & ELECTRIC 6.15% DUE 03-01-2055	1,900,000	1,894,300	1,887,197
PACIFIC GAS & ELECTRIC CO 3.75% DUE 08-15-2042	780,000	524,721	592,094
PACIFIC GAS & ELECTRIC CO 6.1% DUE 10-15-2055	210,000	210,389	206,890
PACIFIC GAS & ELECTRIC CO 6.1% DUE 10-15-2055	1,440,000	1,437,984	1,418,676
PACIFIC GAS & ELECTRIC CO 6.1% DUE 10-15-2055	2,000,000	1,997,200	1,970,383
PACIFICORP 2.9% DUE 06-15-2052 USD	365,000	219,829	214,689
PACIFICORP 2.9% DUE 06-15-2052 USD	2,469,000	2,228,293	1,452,235
PACIFICORP 4.1% DUE 02-01-2042	345,000	277,998	273,283
PACIFICORP 4.125% DUE 01-15-2049	1,095,000	1,214,383	818,440
PACIFICORP 4.15% DUE 02-15-2050	1,110,000	954,041	824,777
PACIFICORP 5.35% DUE 12-01-2053	2,200,000	2,162,560	1,935,167
PACIFICORP 5.5% DUE 05-15-2054	1,700,000	1,699,252	1,524,672
PACIFICORP 5.8% DUE 01-15-2055	1,800,000	1,789,182	1,684,718
PACIFICORP 5.8% DUE 01-15-2055	460,000	436,778	430,539
PACIFICORP 6.1% DUE 08-01-2036	305,000	357,128	316,704
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000	619,290	383,937
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	442,038
PARAGUAY REP BD 144A 6.65% DUE 03-04-2055	5,200,000	4,400,297	907,160
PAYCHEX INC 5.6% DUE 04-15-2035	37,000	36,723	38,800
PAYPAL HLDGS INC 5.25% DUE 06-01-2062	215,000	215,138	198,026
PEACEHEALTH 3.218% DUE 11-15-2050	725,000	516,051	469,567
PECO ENERGY CO 1ST & REF MTG BD 2.85% DUE 09-15-2051	993,000	814,291	621,266
PECO ENERGY CO 1ST & REF MTG BD 3.05% DUE 03-15-2051	480,000	296,429	314,206
PECO ENERGY CO 3% DUE 09-15-2049	188,000	131,385	123,754
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	223,810
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	1,514,008
PECO ENERGY CO 4.15% DUE 10-01-2044	750,000	747,428	630,200
PECO ENERGY CO 5.25% DUE 09-15-2054	1,775,000	1,770,722	1,683,491
PECO ENERGY CO 5.25% DUE 09-15-2054	828,000	816,898	785,313
PECO ENERGY CO 5.65% DUE 09-15-2055	1,765,000	1,764,982	1,762,707
PECO ENERGY CO 5.65% DUE 09-15-2055	1,015,000	1,044,415	1,013,681
PECO ENERGY CO FIXED 3.7% DUE 09-15-2047	88,000	65,714	67,354
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	613,000	478,649	482,696

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	508,000	$ 480,509	$ 419,732
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052	211,000	175,074	179,885
PEPSICO INC 2.875% DUE 10-15-2049	366,000	230,792	241,421
PEPSICO INC 3.45% DUE 10-06-2046	510,000	433,850	386,030
PEPSICO INC 3.6% DUE 08-13-2042	820,000	643,686	668,128
PEPSICO INC 3.625% DUE 03-19-2050	65,000	49,789	49,291
PEPSICO INC 4.65% DUE 02-15-2053	42,000	35,875	37,113
PEPSICO INC FIXED 2.625% DUE 10-21-2041	1,120,000	821,835	815,465
PEPSICO INC SR NT 4% DUE 03-05-2042	1,727,000	1,451,332	1,488,268
PEPSICO INC SR NT 4.875% DUE 11-01-2040	695,000	676,192	679,279
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	812,819
PETRLEOS MEXICANOS 6.7% DUE 02-16-2032	4,200,000	4,273,325	4,188,787
PETRO-CDA 6.8% DUE 05-15-2038	389,000	448,077	430,591
PETROLEOS MEXICANO 7.5% GTD SNR DUE 20/03/2026 USD	4,605,000	4,605,000	4,608,509
PETROLEOS MEXICANOS FIXED 6.5% DUE 01-23-2029	3,000,000	2,768,229	4,311,904
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	6,025,000	6,239,643	245,858
PFIZER INC 2.55% DUE 05-28-2040	465,000	364,850	342,480
PFIZER INC 2.7% DUE 05-28-2050	1,822,000	1,107,724	1,140,870
PFIZER INC 4% DUE 03-15-2049	362,000	275,377	290,595
PFIZER INC 4.125% DUE 12-15-2046	187,000	157,662	154,728
PFIZER INC 4.2% DUE 09-15-2048	804,000	651,709	663,883
PFIZER INC FIXED 3.9% DUE 03-15-2039	76,000	82,587	67,302
PFIZER INVESTMENT ENTER 5.3% DUE 05-19-2053	3,164,000	3,096,913	3,006,077
PFIZER INVESTMENT ENTER 5.3% DUE 05-19-2053	2,511,000	2,475,076	2,385,670
PFIZER INVESTMENT ENTER 5.34% DUE 05-19-2063	5,095,000	4,921,068	4,749,273
PFIZER INVESTMENT ENTER 5.34% DUE 05-19-2063	4,067,000	3,842,417	3,791,029
PFIZER INVESTMENT ENTER 5.34% DUE 05-19-2063	1,700,000	1,666,969	1,584,644
PG&E RECOVERY FDG 5.231% DUE 06-01-2042	1,010,000	1,009,998	1,023,460
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	1,120,000	1,125,615	1,126,062
PG&E RECOVERY FDG LLC 5.529% DUE 06-01-2049	575,000	574,978	575,849
PG&E WILDFIRE RECOVERY FDG LLC 4.451% DUE 12-01-2047	1,765,000	1,739,338	1,570,824
PG&E WILDFIRE RECOVERY FDG LLC 4.674% DUE 12-01-2051	1,835,000	1,738,641	1,608,340
PG&E WILDFIRE RECOVERY FDG LLC 4.722% DUE 06-01-2037	675,000	674,958	669,065
PG&E WILDFIRE RECOVERY FDG LLC 4.722% DUE 06-01-2037	600,000	599,962	594,725
PG&E WILDFIRE RECOVERY FDG LLC 5.081% DUE 06-01-2041	500,000	490,310	497,480
PG&E WILDFIRE RECOVERY FDG LLC 5.212% DUE 12-01-2047	2,025,000	2,008,765	1,961,044
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% DUE 06-01-2054	515,000	511,133	481,234
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,975,000	1,711,002	1,678,447
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,938,000	2,509,475	2,506,541
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,194,403
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	3,393,192
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	1,454,000	1,227,927	1,298,342
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	622,850
PHILIP MORRIS INTL INC 4.625% DUE 10-29-2035	1,445,000	1,428,761	1,416,760
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	760,000	707,028	702,759
PHILLIPS 66 4.875% DUE 11-15-2044	185,000	167,111	162,979
PHILLIPS 66 5.875 DUE 05-01-2042	530,000	540,542	537,360
PHILLIPS 66 CO 4.68% DUE 02-15-2045	1,145,000	1,145,405	972,546
PHILLIPS 66 CO 4.9% DUE 10-01-2046	1,349,000	1,175,345	1,179,565
PHILLIPS 66 CO 5.841% DUE 03-15-2055	107,000	106,776	98,907
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000	407,037	257,092
PIEDMONT NAT GAS 3.64% DUE 11-01-2046	115,000	119,398	86,099
PIEDMONT NATURAL GAS CO INC 5.4% DE 06-15-2033	1,300,000	1,299,987	1,352,458
PLAINS ALL AMERN 4.3% DUE 01-31-2043	405,000	303,151	331,452
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	1,959,741
PLAINS ALL AMERN PIPELINE L P/PAA FIN 5.15% DUE 06-01-2042 REG	250,000	220,905	229,042
PLAINS ALL AMERN PIPELN L P/PAA 4.9% DUE 02-15-2045	5,700,000	5,620,764	5,005,999
PLAINS ALL AMERN PIPELN L P/PAA 4.9% DUE 02-15-2045	2,400,000	2,241,624	2,107,789

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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PNC FINANCIAL SERVICES 5.373% DUE 07-21-2036	1,115,000	$ 1,115,000	$ 1,149,160
PORT AUTH N Y & N J 4.458% DUE 10-01-2062 BEO TAXABLE	200,000	200,000	167,585
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926% DUE 10-01-2051 BEO TAXABLE	600,000	670,152	558,789
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	449,000	429,604	380,935
PPL ELEC UTILS 4.75% DUE 07-15-2043	2,000,000	1,987,320	1,833,535
PPL ELECTRIC UTILITIES CORP 4.15% DUE 06-15-2048	4,500,000	5,010,732	3,717,497
PPL ELECTRIC UTILITIES CORP 5.55% DUE 08-15-2055	898,000	896,500	895,419
PRAXAIR INC 3.55% DUE 11-07-2042	876,000	768,632	702,323
PRAXAIR INC NT 2% DUE 08-10-2050	190,000	151,970	101,238
PRECISION 3.9% DUE 01-15-2043	220,000	183,973	183,905
PRESBYTERIAN 4.875% DUE 08-01-2052	150,000	131,864	134,405
PRESBYTERIAN 4.875% DUE 08-01-2052	290,000	279,372	259,850
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	620,000	389,943	378,625
PRIN FINL GROUP 4.625% DUE 09-15-2042	250,000	262,270	224,964
PROGRESSIVE CORP 3.7% DUE 01-26-2045	485,000	383,965	382,021
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	708,750
PROGRESSIVE CORP 4.2% DUE 03-15-2048	645,000	688,109	536,917
PROGRESSIVE CORP 4.35 DUE 04-25-2044	95,000	83,059	82,687
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	437,000	409,203	362,382
PROJECT GRANGE BND/CORP 6.5% DUE 03-20-2045	1,586,586	1,559,000	1,586,586
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	202,146
PROLOGIS L P 5.25% DUE 03-15-2054	1,000	965	954
PROLOGIS L P 5.25% DUE 03-15-2054	1,686,000	1,691,086	1,608,007
PROLOGIS L P 5.25% DUE 06-15-2053	254,000	244,685	242,282
PROLOGIS L P FIXED 2.125% DUE 10-15-2050	352,000	194,603	190,267
PROLOGIS L P SR NT 3.05% DUE 03-01-2050	282,000	178,639	189,184
PROLOGIS L P SR NT 3.05% DUE 03-01-2050	235,000	157,838	157,654
PROLOGIS LP 5.25% DUE 05-15-2035	480,000	474,806	496,645
PROVID ST JOSEPH 2.7% DUE 10-01-2051	325,000	189,982	192,693
PSI ENERGY INC BD 6.12% DUE 10-15-2035 BEO	61,000	64,928	66,146
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	387,778
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	241,000	175,561	181,458
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	771,000	772,884	580,514
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	890,000	987,690	687,222
PUB SVC ELEC GAS CO SECD 3.95% DUE 05-01-2042 REG	355,000	381,160	299,570
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% DUE 03-01-2051	1,384,000	937,649	909,982
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	1,907,000	1,296,848	1,187,725
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050	59,000	41,807	40,275
PUBLIC SERVICE CO OF COLORADO 3.6% DUE 09-15-2042	208,000	160,312	164,209
PUBLIC SERVICE CO OF COLORADO 3.6% DUE 09-15-2042	210,000	233,310	165,788
PUBLIC SERVICE CO OF COLORADO 4.5% DUE 06-01-2052	1,110,000	972,740	929,379
PUBLIC SERVICE CO OF COLORADO 4.5% DUE 06-01-2052	1,726,000	1,473,521	1,445,142
PUBLIC SERVICE COLORADO 5.15% DUE 09-15-2035	1,475,000	1,471,533	1,497,782
PUBLIC SERVICE COLORADO 5.75% DUE 05-15-2024	1,800,000	1,795,446	1,808,446
PUBLIC SERVICE COLORADO 5.85% DUE 05-15-2055	660,000	678,599	671,348
PUBLIC SERVICE COLORADO 5.85% DUE 05-15-2055	1,762,000	1,745,813	1,792,295
PUBLIC SERVICE COLORADO 5.85% DUE 05-15-2055	1,900,000	1,897,549	1,932,668
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	686,000	645,207	554,454
PUBLIC SERVICE ELECTRIC 5.5% DUE 03-01-2055	305,000	302,828	300,280
PUBLIC SVC COLORADO 3.8% DUE 06-15-2047	670,000	667,266	513,910
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	975,000	718,361	665,592
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	1,638,380
PUBLIC SVC CO COLO 4.05% DUE 09-15-2049	4,000,000	3,963,280	3,131,369
PUBLIC SVC CO COLO 4.05% DUE 09-15-2049	208,000	161,585	162,831
PUBLIC SVC CO COLO 4.05% DUE 09-15-2049	909,000	832,425	711,604
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000	206,647	135,662

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	$ 897,543	$ 718,209
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	662,904
PUBLIC SVC ELEC 5.45% DUE 03-01-2054	186,000	176,981	182,459
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	568,000	377,505	390,629
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% DUE 08-01-2053	186,000	177,027	182,444
PUGET ENERGY INC NEW 4.1% DUE 06-15-2030	600,000	598,998	588,095
PUGET ENERGY INC NEW 4.1% DUE 06-15-2030	576,000	575,038	564,571
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	608,018
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	880,000	709,729	599,114
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	650,000	707,530	530,971
PUGET SOUND ENERGY INC 5.598% DUE 09-15-2055	525,000	527,370	513,309
PUGET SOUND ENERGY INC 5.598% DUE 09-15-2055	1,800,000	1,800,000	1,759,917
PUGET SOUND ENERGY INC 5.685% DUE 15/06/20545.685% DUE 06-15-2054	1,000,000	1,004,549	994,037
PVPTL BAYER US FIN II LLC 4.625% DUE 06-25-2038	400,000	369,580	367,345
PVPTL CLEVELAND ELEC ILLUM CO 3.5% DUE 04-01-2028	1,300,000	1,405,092	1,278,939
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000	1,195,404	729,052
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	100,000	103,813	100,142
PVTPL AIA GROUP LTD 5.4% DUE 09-30-2054	660,000	656,410	634,335
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	1,500,000	1,494,875	1,492,906
PVTPL AIRBUS GROUP 3.95% DUE 04-10-2047	3,000,000	2,963,070	2,462,508
PVTPL AKER BP ASA 5.125% DUE 10-01-2034	2,000,000	1,993,660	1,960,138
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	842,154
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	1,700,000	1,694,458	1,721,946
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% DUE 07-26-2047	2,200,000	2,198,922	1,866,990
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	620,416
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,200,000	1,200,000	807,655
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	3,000,000	3,000,523	2,019,138
PVTPL ANTOFAGASTA PLC 5.625% DUE 09-09-2035	340,000	338,871	350,030
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/ 06-20-2019 BEO	1,000,000	993,880	1,010,321
PVTPL AS MILEAGE PLAN IP LTD 5.308% DUE 10-20-2031	830,000	820,491	838,284
PVTPL ASHTEAD CAP INC 5.95% DUE 10-15-2033	1,300,000	1,298,856	1,377,415
PVTPL AT T REI II MU-PTY LE-BA PASS-TH TR 144A 6.088% DUE 12-15-2044	8,580,000	8,631,480	8,683,369
PVTPL AVIATION CAP GROUP LLC 5.375% DUE 07-15-2029	1,500,000	1,488,690	1,536,560
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,265,184
PVTPL AVIATION CAPITAL GROUP 5.125% DUE 04-10-2030	1,000,000	993,840	1,016,325
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	691,000	696,811	670,028
PVTPL AVOLON HOLDINGS FNDG LTD 4.95% DUE 10-15-2032	1,400,000	1,389,178	1,387,065
PVTPL BAE SYSTEMS PLC 5.5% DUE 03-26-2054	926,000	910,638	930,953
PVTPL BASIN ELEC PWR COOP 5.85% DUE 10-15-2055	325,000	324,496	319,788
PVTPL BASIN ELEC PWR COOP 5.85% DUE 10-15-2055	2,000,000	1,996,900	1,967,924
PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO	375,000	261,907	280,608
PVTPL BAYER US FIN II LLC 4.7% DUE 07-15-2064	123,000	86,783	92,790
PVTPL BAYER US FIN LLC 6.5% DUE 11-21-2033	800,000	808,080	867,311
PVTPL BAYER US FIN LLC 6.875% DUE 11-21-2053	4,600,000	4,702,108	4,985,056
PVTPL BAYER US FIN LLC 6.875% DUE 11-21-2053	1,100,000	1,099,582	1,192,079
PVTPL BAYER US FINANCE LLC 6.25% DUE 01-21-2029	500,000	502,448	525,942
PVTPL BEIGNET INV LLC 6.581% DUE 05-30-2049	10,400,000	10,494,716	11,019,211
PVTPL BEIGNET INV LLC 6.581% DUE 05-30-2049	20,950,000	20,950,000	22,197,352
PVTPL BEIGNET INV LLC 6.581% DUE 05-30-2049	4,300,000	4,563,160	4,556,020
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	932,814
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	300,000	276,900	201,664

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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PVTPL BNP PARIBAS 6.875% DUE 12-31-2049	2,430,000	$ 2,430,000	$ 2,440,430
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO	1,400,000	1,383,073	1,421,617
PVTPL BNP PARIBAS SR NON PFD MED 4.4% DUE 08-14-2028	1,400,000	1,383,073	1,403,146
PVTPL BOEING CO THE 7.008% DUE 05-01-2064	2,542,000	2,824,978	2,897,774
PVTPL BOEING CO THE 7.008% DUE 05-01-2064	234,000	252,741	266,750
PVTPL BOEING CO THE 7.008% DUE 05-01-2064	5,700,000	5,705,698	6,497,763
PVTPL BOEING CO THE 7.008% DUE 05-01-2064	3,768,000	3,921,730	4,295,363
PVTPL BOSTON GAS CO 6.119% DUE 07-20-2053	900,000	900,000	903,506
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	944,259
PVTPL BPCE SA 5.716% DUE 01-18-2030	1,700,000	1,700,000	1,760,781
PVTPL BPCE SA 5.936% DUE 05-30-2035	1,600,000	1,620,460	1,671,818
PVTPL BRITISH AIR 21-1 A PPT 2.9% DUE 09-15-2036	582,221	582,221	532,666
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	4,240,000	3,512,811	3,660,118
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	700,000	597,839	594,940
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	1,039,000	779,425	883,061
PVTPL BROADCOM INC NT 4.926% DUE 05-15-2037	330,000	326,948	326,455
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039	523,412	523,821	523,734
PVTPL CAIXABANK S A 6.84% DUE 09-13-2034	1,300,000	1,300,000	1,452,044
PVTPL CAMERON LNG LLC 144A 3.701% DUE 01-15-2039	601,000	505,371	513,509
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	407,000	359,824	356,653
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000	500,000	434,015
PVTPL CANTOR FITZGERALD LP 7.2% DUE 12-12-2028	1,700,000	1,696,702	1,805,301
PVTPL CARGILL INC 5.375% DUE 10-23-2055	640,000	632,990	617,964
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO	245,000	222,387	221,938
PVTPL CARNIVAL CORP 4.0% DUE 08-01-2028	1,700,000	1,701,250	1,674,995
PVTPL CASSA DEPOSITI E PRESTIT 5.875% DUE 04-30-2029	50,880,000	14,095,167	1,791,099
PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT DUE 05-15-2039	301,037	301,225	301,037
PVTPL CMO BX TRUST SR 25-VOLT CL A FLTG DUE 12-15-2042	2,320,000	2,321,567	2,321,443
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT DUE 08-25-2059	133,250	134,089	130,043
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN DUE 07-25-2059 BEO	786,158	790,784	762,210
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	422,774	426,872	407,909
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% DUE 10-01-2054	2,300,000	2,299,885	2,183,984
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043	89,000	88,998	94,281
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% DUE 11-15-2053	161,000	160,932	172,160
PVTPL COMMONWEALTH BK AUSTRALIA FLTG RT DUE 03-14-2046	1,800,000	1,800,000	1,841,639
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000	599,526	550,979
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% DUE 10-01-2050	1,600,000	1,587,040	893,911
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% DUE 10-01-2050	410,000	235,624	229,065
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% DUE 09-11-2028	1,300,000	1,300,000	1,310,091
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	1,370,725	1,762,366	1,493,086
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	518,000	536,809	564,375
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	2,735,000	2,351,160	1,979,794
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,154,000	851,592	835,350
PVTPL DT MIDSTREAM INC 5.8% DUE 12-15-2034	2,175,000	2,175,059	2,261,434
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000	788,608	510,166
PVTPL EDF S A NT 6% DUE 01-22-2114 BEO	1,000,000	969,530	959,352
PVTPL ELECTRICITE DE FRANCE 6.9% DUE 05-23-2053	3,700,000	1,195,794	679,683
PVTPL ELECTRICITE DE FRANCE SA 4.95% DUE 10-13-2045	2,400,000	1,934,998	355,032
PVTPL ELECTRICITE DE FRANCE SA 4.95% DUE 10-13-2045	2,300,000	2,077,426	1,775,162
PVTPL ELECTRICITE DE FRANCE SA 6.0% DUE 04-22-2064	200,000	198,586	887,555

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PVTPL ENEL FIN INTL N V 5.5% DUE 06-26-2034	1,800,000	$ 1,770,822	$ 1,868,487
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	1,903,913
PVTPL ENEL FINANCE INTL NV 5.75% DUE 09-30-2055	2,152,000	2,123,228	2,103,449
PVTPL ENEL FINANCE INTL NV 5.75% DUE 09-30-2055	2,800,000	2,762,564	2,736,829
PVTPL ENEL FINANCE INTL NV 5.75% DUE 09-30-2055	1,100,000	1,071,939	1,075,183
PVTPL ENI S P A 5.95% DUE 05-15-2054	1,800,000	1,778,904	1,790,247
PVTPL FERGUSON FIN PLC NT 3.25% DUE 06-02-2030	500,000	497,760	477,577
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	862,000	820,470	834,126
PVTPL FOUNDRY JV HOLDCO LLC 6.2% DUE 01-25-2037	3,441,000	3,556,572	3,625,343
PVTPL FOUNDRY JV HOLDCO LLC 6.3% DUE 01-25-2039	7,271,000	7,520,727	7,693,115
PVTPL FOUNDRY JV HOLDCO LLC 6.4% DUE 01-25-2038	1,347,000	1,387,760	1,439,879
PVTPL GA GLOBAL FDG TR 5.5% 01-08-2029	1,800,000	1,789,542	1,851,236
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	343,000	234,218	254,923
PVTPL GLENCORE FUNDING LLC 3.375% DUE 09-23-2051	3,018,000	2,167,443	2,038,383
PVTPL GLENCORE FUNDING LLC 5.893% DUE 04-04-2054	214,000	217,495	213,630
PVTPL GLOBAL ATLANTIC FIN CO 6.75% DUE 03-15-2054	225,000	223,484	230,714
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	989,724
PVTPL GOODMAN US FINANCE SIX LLC 5.125% DUE 10-07-2034	2,000,000	1,991,040	2,013,220
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% DUE 02-23-2036	1,975,000	1,975,000	2,061,945
PVTPL HARBOUR ENERGY PLC 6.327% DUE 04-01-2035	2,300,000	2,297,890	2,332,929
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	3,458,545
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	100,000	102,250	95,738
PVTPL IMPERIAL BRANDS FIN PLC 3.5% DUE 07-26-2026	700,000	704,840	696,924
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% DUE 07-26-2029	2,600,000	2,577,458	2,550,797
PVTPL INTESA SANPAOLO S P A 7.2% DUE 11-28-2033	1,200,000	1,198,812	1,372,744
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	1,800,819
PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 6.375% DUE 04-15-2066	705,000	699,828	701,952
PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% DUE 03-01-2056	2,025,000	2,021,487	2,017,961
PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% DUE 03-01-2056	2,884,000	2,966,454	2,873,975
PVTPL JDE PEETS 1.375% DUE 01-15-2027	1,000,000	993,550	968,852
PVTPL KEYSPAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	6,770,292
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A 3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	979,956
PVTPL KUWAIT INTL BOND 4.652% DUE 10-09-2035	7,100,000	6,274,486	1,494,767
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% DUE 12-31-2057	465,000	465,000	326,600
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	1,900,000	1,895,801	1,780,948
PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG DUE 11-15-2038	111,876	107,261	111,749
PVTPL MARS INC 3.95% DUE 04-01-2044	230,000	194,362	191,817
PVTPL MARS INC 5.65% DUE 05-01-2045	971,000	958,722	981,583
PVTPL MARS INC 5.65% DUE 05-01-2045	379,000	376,965	383,131
PVTPL MARS INC 5.65% DUE 05-01-2045	1,140,000	1,139,505	1,152,425
PVTPL MARS INC 5.7% DUE 05-01-2055	4,755,000	4,703,499	4,756,334
PVTPL MARS INC 5.7% DUE 05-01-2055	4,399,000	4,385,463	4,400,234
PVTPL MARS INC 5.7% DUE 05-01-2055	2,100,000	2,088,639	2,100,589
PVTPL MARS INC 5.8% DUE 05-01-2065	94,000	93,450	94,777
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	1,696,496
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% DUE 07-21-2028	800,000	800,000	798,903
PVTPL MONONGAHELA PWR 5.4% DUE 12-15-2043 BEO	376,000	375,319	367,785
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	670,000	831,033	727,689
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000	900,000	808,418
PVTPL MUTUAL OF OMAHA INS CO 6.144% DUE 01-16-2064	250,000	250,000	260,313

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75% DUE 03-04-2029	1,105,000	$ 1,088,237	$ 1,076,477
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% DUE 07-18-2030	1,800,000	1,800,000	1,775,974
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	1,000,000	997,670	786,062
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	2,010,187
PVTPL NESTLE HLDGS INC 2.5% DUE 09-14-2041/09-14-2021 BEO	475,000	323,246	340,593
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	400,000	350,292	359,811
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	41,000	24,914	25,168
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	223,298
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% DUE 05-15-2069	1,810,000	1,796,932	1,417,023
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% DUE 05-15-2069	1,582,000	1,451,202	1,238,525
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% DUE 09-15-2049	900,000	895,059	609,387
PVTPL NEXT PROPS TR 2401 6.39% DUE 01-15-2050	1,724,000	1,721,380	1,661,505
PVTPL NIAGARA MOHAWK POWER 5.996% DUE 07-03-2055	600,000	600,000	610,592
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	986,941
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/ 01-23-2030 BEO	200,000	200,000	189,695
PVTPL NISSAN MTR ACCEP CO LLC 5.3% DUE 09-13-2027	2,000,000	1,999,020	2,006,169
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% DUE 01-15-2049	2,500,000	2,593,950	2,008,804
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	3,892,703
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% DUE 09-30-205	6,262,000	5,578,661	4,364,162
PVTPL NORTHWESTERN MUT LIFE INS CO 6.17% DUE 05-29-2055	796,000	795,936	847,640
PVTPL NORTHWESTERN MUT LIFE INS CO 6.17% DUE 05-29-2055	1,664,000	1,663,867	1,771,950
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,256,518
PVTPL NTT FIN CORP 5.502% DUE 07-16-2035	900,000	900,000	933,614
PVTPL NUVEEN LLC 5.85% DUE 04-15-2034	1,400,000	1,398,096	1,474,602
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	477,386
PVTPL OMNICOM GROUP INC 5.4% DUE 10-01-2048	1,195,000	1,207,377	1,110,496
PVTPL OMNICOM GROUP INC 5.4% DUE 10-01-2048	1,400,000	1,392,146	1,301,000
PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% DUE 04-01-2055	1,900,000	1,898,879	1,918,387
PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% DUE 04-01-2055	30,000	30,236	30,290
PVTPL PACIFIC LIFECORP 5.125% DUE 01-30-2043	615,000	600,865	583,290
PVTPL PANASONIC CORP 3.113% DUE 07-19-2029	1,500,000	1,500,000	1,447,460
PVTPL PARAGUAY REP BD 5.6% DUE 03-13-2048	97,000	89,013	587,096
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2% DUE 04-01-2027/03-20-2017	2,000,000	1,997,220	2,000,369
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,694,598
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/ 05-10-2007 BEO	33,537	42,835	35,869
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035	400,000	397,424	407,795
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,112,716
PVTPL RAIZEN FUELS FINANCE SA 6.95% DUE 03-05-2054	2,798,000	2,395,169	2,133,475
PVTPL ROCHE HOLDINGS INC 4.666% DUE 12-02-2035	820,000	821,415	817,700
PVTPL RWE FINANCE US LLC 5.875% DUE 09-18-2055	5,666,000	5,629,624	5,558,240
PVTPL RWE FINANCE US LLC 5.875% DUE 09-18-2055	2,000,000	1,987,160	1,961,963
PVTPL RWE FINANCE US LLC 6.25% DUE 04-16-2054	1,100,000	1,098,372	1,130,865
PVTPL S&P GLOBAL INC 4.8% DUE 12-04-2035	320,000	319,296	319,700
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	480,000	479,426	413,720
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	3,800,000	3,700,448	3,560,273
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% DUE 01-16-2054	200,000	189,820	1,683,412
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	5,000	4,936	1,454,274
PVTPL SAUDI ARABIAN OIL CO 5.875% DUE 07-17-2064	10,190,000	9,989,166	1,748,315
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,489,157

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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PVTPL SCHLUMBERGER HLDGS CORP 5.0% DUE 06-01-2034	986,000	$ 969,554	$ 998,434
PVTPL SEAGATE DATA STORAGE TECHNOLOGY PTE LTD 9.625% DUE 12-01-2032	255,200	318,550	289,724
PVTPL SHELL FIN US INC 5.125% DUE 10-15-2041	215,000	210,272	210,555
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% DUE 05-27-2045 BEO	1,750,000	1,737,015	1,546,623
PVTPL SIEMENS FINANCIERINGSMAT 2.875% DUE 03-11-2041	225,000	224,123	171,231
PVTPL SIEMENS FUNDING BV 5.8% DUE 05-28-2055	1,341,000	1,427,698	1,401,147
PVTPL SIEMENS FUNDING BV 5.8% DUE 05-28-2055	3,233,000	3,217,061	3,378,007
PVTPL SIEMENS FUNDING BV 5.8% DUE 05-28-2055	1,285,000	1,295,052	1,342,635
PVTPL SIEMENS FUNDING BV 5.9% DUE 05-28-2065	645,000	641,562	675,610
PVTPL SIEMENS FUNDING BV 5.9% DUE 05-28-2065	881,000	930,012	922,810
PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	1,519,175	1,496,387	1,546,729
PVTPL SOCIETE GENERALE 7.132% DUE 01-19-2055	1,240,000	1,242,806	1,301,353
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN DUE 01-10-2034/01-10-2023 BEO	1,900,000	1,900,000	2,072,137
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/ 11-18-2030 BEO	1,900,000	1,900,000	1,760,470
PVTPL SWISS RE SUB FIN PLC 6.191% DUE 04-01-2046	1,200,000	1,200,000	1,243,193
PVTPL SWISS RE SUB FIN PLC 6.191% DUE 04-01-2046	4,400,000	4,404,018	4,558,374
PVTPL SWISS RE SUB FIN PLC 6.191% DUE 04-01-2046	680,000	680,000	704,476
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	875,937
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	3,020,381
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	460,000	459,955	435,321
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO	252,441	252,955	257,044
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048	81,159	81,257	81,219
PVTPL TRANSCONTINENTAL GAS PIPE LINE CORP 5.1% DUE 03-15-2036	198,000	198,572	199,832
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	876,000	874,668	829,715
PVTPL UBS GROUP AG 3.869% DUE 01-12-2018	800,000	800,000	795,653
PVTPL UBS GROUP AG 5.01% DUE 03-23-2037	1,030,000	1,030,000	1,023,614
PVTPL UBS GROUP AG 5.379% DUE 09-06-2045	2,150,000	2,137,707	2,115,337
PVTPL UBS GROUP AG 5.428% DUE 02-08-2030	2,000,000	1,999,860	2,069,366
PVTPL UBS GROUP AG 5.937% DUE 05-09-2036	1,744,000	1,741,713	1,817,123
PVTPL UBS GROUP AG 5.937% DUE 05-09-2036	1,394,000	1,386,817	1,452,448
PVTPL UBS GROUP AG 5.959% DUE 01-12-2034	2,500,000	2,500,000	2,667,828
PVTPL UBS GROUP AG 7.0% DUE 12-31-2049	1,430,000	1,430,000	1,461,320
PVTPL UBS GROUP AG 7.125% DUE 12-31-2049	1,630,000	1,630,000	1,670,366
PVTPL UBS GROUP AG SR 3.126% DUE 08-13-2030	1,000,000	1,000,000	958,722
PVTPL UBS GROUP AG VAR RT DUE 05-14-2032	800,000	800,000	742,991
PVTPL UBS GROUP AG VAR RT DUE 05-14-2032	3,772,000	3,772,000	3,503,203
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	4,179,000	4,179,000	3,184,367
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	290,000	290,000	220,978
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,700,459
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC6.5% DUE 01-15-2034	700,000	700,000	716,968
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC6.75% DUE 01-15-2036	1,200,000	1,200,000	1,229,148
PVTPL WOODSIDE FIN LTD GTD NT 3.7% DUE 03-15-2028	600,000	599,586	593,130
QATAR PETE BD 144A 3.3% DUE 07-12-2051	3,200,000	3,110,742	1,261,260
QATAR PETE BD 144A 3.3% DUE 07-12-2051	919,850	939,720	483,483
QUALCOMM INC 3.25% DUE 05-20-2050	356,000	245,975	246,823
QUALCOMM INC 4.3% DUE 05-20-2047	600,000	599,904	506,167
QUALCOMM INC 4.3% DUE 05-20-2047	1,055,000	857,378	890,010
QUALCOMM INC 4.5% DUE 05-20-2052	556,000	448,772	472,135

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QUALCOMM INC 4.5% DUE 05-20-2052	730,000	$ 609,481	$ 619,889
QUALCOMM INC 4.8% DUE 05-20-2045	400,000	395,759	367,046
QUALCOMM INC 4.8% DUE 05-20-2045	521,000	463,432	478,077
QUALCOMM INC 6% DUE 05-20-2053	62,000	64,889	65,450
QUALCOMM INC 6% DUE 05-20-2053	881,000	881,802	930,020
RAIZEN FUELS FIN S 6.7% DUE 02-25-2037	378,000	376,431	306,020
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	917,196
RAYMOND JAMES FINL INC 3.75% DUE 04-01-2051	210,000	208,725	154,722
REALTY INCOME CORP 4.65% DUE 03-15-2047	214,000	185,705	189,502
REALTY INCOME CORP 5.975% DUE 09-01-2054	193,000	187,373	186,712
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000	1,679,316	1,631,256
REGENCY CENTERS CORP 5.25% DUE 01-15-2034	253,000	248,540	260,532
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	171,744
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	436,221
REGENERON FIXED 2.8% DUE 09-15-2050	814,000	518,148	498,513
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45% DUE 06-26-2037	2,026,000	2,351,795	2,194,854
REGIONS FINL CORP 7.375% DUE 12-10-2037	160,000	175,214	183,088
REINSURANCE GROUP AMER INC SUB NT FIXED RATE RESET 6.65% DUE 09-15-2055	364,000	364,259	376,200
RENESAS ELECTRONICS CORP 2.17% DUE 11-25-2026	900,000	871,074	883,613
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000	294,610	267,120
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000	464,481	352,520
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	401,000	428,967	421,972
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	110,000	120,611	121,621
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000	1,686,587	1,522,869
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,487,157
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	1,247,000	1,532,618	1,482,139
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	2,861,778
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	1,111,000	1,087,689	1,096,357
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,795,000	2,756,946	2,758,162
RIO TINTO FIN USA 5.125% DUE 03-09-2053	1,573,000	1,562,697	1,469,752
RIO TINTO FIN USA 5.125% DUE 03-09-2053	2,179,000	2,085,869	2,035,976
RIO TINTO FIN USA LTD 2.75% DUE 11-02-2051	789,000	474,644	491,439
RIO TINTO FIN USA LTD 2.75% DUE 11-02-2051	838,000	741,855	521,960
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	155,000	201,900	144,876
RIO TINTO FIN USA PLC 5.75% DUE 03-14-2055	716,000	709,807	732,435
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	675,000	432,500	409,888
ROGERS COMMUNICATIONS INC 4.5% DUE 03-15-2042	653,000	554,930	559,889
ROGERS COMMUNICATIONS INC 4.5% DUE 03-15-2042	368,000	349,162	315,527
ROGERS COMMUNICATIONS INC 4.5% DUE 03-15-2042	900,000	890,973	771,669
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	2,255,000	1,972,305	1,803,252
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	2,054,000	2,031,755	1,642,518
ROMANIA(REP OF) 2.875% SNR MTN DUE 13-04-42 EUR	2,000,000	1,951,563	2,027,051
ROMANIA(REP OF) 6.5% MTN DUE 07-10-2045 EUR1000	13,000,000	12,928,135	1,641,755
ROYALTY PHARMA PLC 3.3% DUE 09-02-2040	1,110,000	832,968	861,324
ROYALTY PHARMA PLC 3.35% DUE 09-02-2051	205,000	134,369	136,405
ROYALTY PHARMA PLC 5.95% DUE 09-25-2055	1,900,000	1,820,656	1,894,329
RTX CORPORATION 2.82% DUE 09-01-2051	1,742,000	1,149,258	1,090,350
RTX CORPORATION 2.82% DUE 09-01-2051	1,532,000	965,260	958,907
RTX CORPORATION 3.03% DUE 03-15-2052	3,334,000	2,073,646	2,182,768
RTX CORPORATION 3.125% DUE 07-01-2050	2,564,000	1,615,276	1,731,612
RTX CORPORATION 3.125% DUE 07-01-2050	365,000	280,086	246,505
RTX CORPORATION 3.75% DUE 11-01-2046	855,000	662,651	664,652
RTX CORPORATION 3.75% DUE 11-01-2046	487,000	368,407	378,580
RTX CORPORATION 4.05% DUE 05-04-2047	508,000	410,871	411,345
RTX CORPORATION 4.05% DUE 05-04-2047	1,600,000	1,595,584	1,295,574
RTX CORPORATION 4.05% DUE 05-04-2047	1,405,000	1,428,753	1,137,676
RTX CORPORATION 4.15% DUE 05-15-2045	912,000	852,776	763,810

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RTX CORPORATION 4.15% DUE 05-15-2045	2,055,000	$ 1,738,684	$ 1,721,086
RTX CORPORATION 4.35% DUE 04-15-2047	1,585,000	1,527,993	1,347,429
RTX CORPORATION 4.35% DUE 04-15-2047	2,500,000	2,487,165	2,125,282
RTX CORPORATION 4.35% DUE 04-15-2047	620,000	629,394	527,070
RTX CORPORATION 4.45% DUE 11-16-2038	778,000	743,768	732,274
RTX CORPORATION 4.7% DUE 12-15-2041	539,000	545,249	504,405
RTX CORPORATION 4.8% DUE 12-15-2043	445,000	547,501	409,480
RTX CORPORATION 5.375% DUE 02-27-2053	2,600,000	2,595,372	2,508,322
RTX CORPORATION 5.375% DUE 02-27-2053	194,000	180,430	187,159
RTX CORPORATION 5.7% DUE 04-15-2040	1,195,000	1,213,272	1,254,131
RTX CORPORATION 6.4% DUE 03-15-2054	314,000	344,555	346,541
RTX CORPORATION 6.4% DUE 03-15-2054	500,000	498,125	551,817
RUSSIAN FEDERATION 144A 5.25% DUE 23-06-2047	50,000,000	49,675,781	-
RUSSIAN FEDERATION 4.25% SNR DUE 23-06-2027 USD	600,000	516,023	-
RUSSIAN FEDERATION 4.75% SNR DUE 27-05-2026 USD	4,200,000	4,073,836	-
RUSSIAN FEDERATION 5.25% SNR DUE 23-06-2047 USD	4,400,000	4,374,047	-
S CAROLINA ELEC & 4.6% DUE 06-15-2043	885,000	901,920	794,601
S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000	1,738,510	1,303,455
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	2,903,477
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	96,000	69,123	69,820
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,119,000	775,702	711,185
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	555,000	395,812	352,732
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	294,000	243,232	187,299
SAN DIEGO GAS & 3.75% DUE 06-01-2047	666,000	485,601	510,046
SAN DIEGO GAS & 3.75% DUE 06-01-2047	315,000	229,048	241,238
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	1,646,966
SAN DIEGO GAS & 3.95% DUE 11-15-2041	232,000	183,486	191,048
SAN DIEGO GAS & 4.15% DUE 05-15-2048	190,000	155,511	153,247
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% DUE 03-15-2052	1,700,000	1,690,531	1,238,918
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% DUE 03-15-2052	452,000	321,204	329,407
SAN DIEGO GAS & ELEC CO 5.35% DUE 04-01-2053/03-10-2023	1,000,000	989,480	948,895
SAN DIEGO GAS & ELEC CO 5.4% DUE 04-15-2035	1,900,000	1,894,680	1,969,927
SAN DIEGO GAS & ELEC CO 5.55% DUE 04-15-2054	1,365,000	1,307,366	1,332,050
SAN DIEGO GAS & ELECTRIC CO 4.1% DUE 06-15-2049	180,000	138,375	142,977
SAN DIEGO GAS & ELECTRIC CO 4.1% DUE 06-15-2049	66,000	51,138	52,425
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	900,000	869,815	916,284
SANTANDER UK GROUP FIXED 2.896% DUE 03-15-2032	2,100,000	2,100,000	1,930,056
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030	1,000,000	1,000,000	1,012,457
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% DUE 06-14-2027	1,700,000	1,700,000	1,681,080
SAUDI ARABIA 4.5% SNR MTN DUE 26-10-2046 USD	2,000,000	1,261,412	170,921
SAUDI ARABIA 4.625% SNR MTN DUE 04-10-47 USD	2,100,000	2,067,731	1,126,238
SCE RECOVERY FDG 5.541% DUE 09-15-2052	895,000	894,928	885,946
SELF COML MTG TR 2024-STRG COML MTG PASSTHRU CTF CL A 5.22247% DUE 11-15-2034	580,000	578,550	580,362
SEMPRA 4% DUE 02-01-2048	1,490,000	1,147,443	1,141,826
SEMPRA 6% DUE 10-15-2039	29,000	29,246	30,267
SEMPRA 6% DUE 10-15-2039	3,100,000	3,690,278	3,235,418
SEMPRA ENERGY 3.4% DUE 01-12-2018	300,000	274,470	295,512
SEMPRA ENERGY 3.8% DUE 02-01-2038	520,000	446,347	447,851
SEMPRA ENERGY 5.5% DUE 08-01-2033	900,000	897,300	941,748
SHELL FIN US INC 4.0% DUE 05-10-2046	201,000	159,885	163,027
SHELL FIN US INC 4.0% DUE 05-10-2046	6,092,000	6,041,054	4,941,102
SHELL FIN US INC 4.0% DUE 05-10-2046	1,991,000	1,816,914	1,614,861
SHELL FIN US INC 4.375% 05-11-2045	5,296,000	4,567,974	4,571,413
SHELL FIN US INC 4.375% 05-11-2045	391,000	326,210	337,504
SHELL FIN US INC 4.375% 05-11-2045	1,550,000	1,543,780	1,337,932

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
SHELL FIN US INC GTD SR NT 144A 3% DUE 11-26-2051	290,000	$ 188,607	$ 186,885
SHELL FIN US INC GTD SR NT 144A 3% DUE 11-26-2051	206,000	136,137	132,753
SHELL FIN US INC GTD SR NT 144A 3.125% DUE 11-07-2049	466,000	320,666	314,865
SHELL FIN US INC GTD SR NT 144A 3.125% DUE 11-07-2049	10,000	8,482	6,757
SHELL FIN US INC GTD SR NT 144A 5.5% DUE 03-25-2040	465,000	477,369	477,025
SHELL FIN US INC NT 3.25% DUE 04-06-2050	100,000	70,502	69,196
SHELL FIN US INC NT 3.25% DUE 04-06-2050	1,000,000	1,072,855	691,960
SHELL FIN US INC NT 4.55% DUE 08-12-2043	520,000	563,299	466,656
SHELL INTL FIN B V 2.875% DUE 11-26-2041	106,000	75,833	78,620
SHELL INTL FIN B V 2.875% DUE 11-26-2041	1,772,000	1,621,602	1,314,287
SHELL INTL FIN B V 3.625% DUE 08-21-2042	115,000	110,227	92,754
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	20,000	16,763	16,506
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	1,540,205
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	214,000	183,901	183,371
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	455,000	458,239	389,877
SHERWIN-WILLIAMS CO 2.9% DUE 06-15-2052	1,547,000	997,231	958,680
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	171,062
SIERRA PAC PWR CO 5.9% DUE 03-15-2054	925,000	929,418	925,010
SIERRA PAC PWR CO 5.9% DUE 03-15-2054	1,200,000	1,192,440	1,200,013
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	844,919
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	508,414
SIMON PPTY GROUP L FIXED 3.25% DUE 09-13-2049	16,000	10,785	11,077
SIMON PPTY GROUP L P 6.65% DUE 01-15-2054	156,000	173,071	175,026
SIMON PPTY GROUP L P 6.65% DUE 01-15-2054	2,400,000	2,371,344	2,692,701
SIMON PPTY GROUP L P NT 5.125% DUE 10-01-2035	125,000	124,306	127,105
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	335,656
SNAM SPA X GLOBAL C NT 144A 6.5% DUE 05-28-2055	1,800,000	1,794,816	1,927,773
SOCIETE GENERALE 6.75% DUE 12-31-2049	900,000	965,250	910,899
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000	700,000	669,086
SOLVENTUM CORP 5.9% DUE 04-30-2054	506,000	494,175	509,960
SOUTHERN CAL EDISON 3.6% DUE 02-01-2045	326,000	240,004	235,447
SOUTHERN CAL EDISON 3.6% DUE 02-01-2045	230,000	171,327	166,113
SOUTHERN CAL EDISON 3.65% DUE 06-01-2051	1,106,000	989,248	757,493
SOUTHERN CAL EDISON 5.2% DUE 06-01-2034	1,700,000	1,698,334	1,710,127
SOUTHERN CALIF EDISON 6.2% DUE 09-15-2055	1,300,000	1,292,070	1,310,833
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% DUE 06-01-2052	505,000	448,097	455,373
SOUTHERN CALIF EDISON CO 3.65% DUE 02-01-2050	599,000	429,088	420,548
SOUTHERN CALIF EDISON CO 4.125% DUE 03-01-2048	1,147,000	865,033	873,213
SOUTHERN CALIF EDISON CO 4.125% DUE 03-01-2048	493,000	379,941	375,322
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	755,000	629,758	644,010
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	767,694
SOUTHERN CALIF EDISON CO 4.875% DUE 03-01-2049	430,000	336,961	361,601
SOUTHERN CALIF EDISON CO 5.75% DUE 04-15-2054	1,830,000	1,866,695	1,721,821
SOUTHERN CALIF EDISON CO 5.875% DUE 12-01-2053	1,700,000	1,696,362	1,633,706
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	294,000	271,156	273,893
SOUTHERN CALIF EDISON CO SR NT 3.45% DUE 02-01-2052	1,102,000	1,015,441	734,970
SOUTHERN CALIF EDISON CO SR NT 3.45% DUE 02-01-2052	1,270,000	852,615	847,016
SOUTHERN CALIF GAS CO 4.3% DUE 01-15-2049	200,000	158,008	163,861
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	305,998
SOUTHERN CALIF GAS CO 5.75% DUE 06-01-2053	400,000	388,112	398,945
SOUTHERN CALIF GAS CO 6.0% DUE 06-15-2055	785,000	783,092	808,029
SOUTHERN CALIFORNIA EDISON CO 5.9% DUE 03-01-2055	1,800,000	1,790,172	1,740,259
SOUTHERN CO 4.25% DUE 07-01-2036	497,000	505,267	466,776
SOUTHERN CO 4.4% DUE 07-01-2046	351,000	280,782	297,187
SOUTHERN CO 4.4% DUE 07-01-2046	396,000	318,700	335,288
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	1,778,042
SOUTHERN CO GAS CAP 3.15% DUE 09-30-2051	239,000	156,473	155,182
SOUTHERN CO GAS CAP CORP 4.4% DUE 05-30-2047	2,500,000	2,494,125	2,089,511

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	$ 615,000	$ 549,053
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	906,000	683,373	697,913
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	459,000	456,502	353,578
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,001,420
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	440,000	463,811	345,839
SOUTHN CAL EDISON 4% DUE 04-01-2047	90,000	73,500	67,741
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	677,413
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	370,000	371,349	294,948
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	409,000	330,979	358,747
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	756,000	967,777	761,538
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	827,481
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	215,000	220,040	220,097
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	210,290
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,363,017
SOUTHN CAL GAS 3.75% DUE 09-15-2042	485,000	446,903	389,188
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	1,151,000	1,032,525	886,601
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	540,000	430,425	431,996
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	441,000	365,959	346,340
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	500,000	425,360	442,831
SOUTHN COPPER 6.75% DUE 04-16-2040	205,000	217,454	231,292
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	768,000	692,436	736,015
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	1,154,000	1,052,628	1,105,940
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	611,000	868,079	719,928
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% DUE 11-01-2051	1,800,000	1,793,502	1,187,968
SOUTHWESTERN PUB SVC CO 6.0% DUE 06-01-2054	1,800,000	1,786,644	1,845,904
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	1,390,000	1,058,874	1,045,412
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	104,000	76,125	78,218
SOUTHWESTERN PUBLIC SERVICE CO 3.75% DUE 06-15-2049	225,000	256,588	166,807
SOUTHWESTERN PUBLIC SERVICE CO 3.75% DUE 06-15-2049	4,000,000	3,949,560	2,965,455
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	455,000	322,454	339,775
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000	1,076,617	796,784
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	660,000	717,241	469,367
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	840,000	756,171	750,485
SOUTHWESTN PUB SVC FIXED 4.4% DUE 11-15-2048	542,000	598,369	453,085
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	911,000	952,964	989,881
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	422,896
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,595	2,473,939
SPECTRA ENERGY 5.95% DUE 09-25-2043	954,000	946,950	964,906
SPIRE MO INC 3.3% DUE 06-01-2051	306,000	208,713	207,472
SPRINGLEAF FINANCE CORPORATION 6.625% DUE 01-15-2028	700,000	700,000	718,712
STANFORD HLTH CARE 3.795% DUE 11-15-2048	245,000	200,307	190,685
STANFORD UNIV CAL 2.413% DUE 06-01-2050	875,000	558,924	526,791
STANFORD UNIV CAL 3.647% DUE 05-01-2048	300,000	248,487	237,085
STARBUCKS CORP 3.75% DUE 12-01-2047	117,000	83,378	87,677
STARBUCKS CORP 4.5% DUE 11-15-2048	287,000	242,168	240,191
STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,255,356
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	233,000	162,195	159,572
STARBUCKS CORP FIXED 4.45% DUE 08-15-2049	85,000	71,993	70,481
STARWOOD PPTY TR INC SR NT 144A 4.375% DUE 01-15-2027	1,400,000	1,400,000	1,391,263
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/ 12-21-2016 REG	1,069,000	939,765	955,111
STATOIL ASA 3.95% DUE 05-15-2043	705,000	587,018	594,595
STATOIL ASA 5.1% DUE 08-17-2040	415,000	408,543	413,412
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	2,879,000	2,420,785	1,979,905
STEEL DYNAMICS INC 5.75% DUE 05-15-2055	190,000	178,414	189,924
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	587,641
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	1,702,641

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SUMITOMO MITSUI FINL GROUP INC 5.71% DUE 01-13-2030	2,200,000	$ 2,200,000	$ 2,319,708
SUMITOMO MITSUI FINL GROUP INC 5.796% DUE 07-08-2046	2,540,000	2,527,917	2,580,778
SUMITOMO MITSUI FINL GROUP INC 5.796% DUE 07-08-2046	2,515,000	2,515,000	2,555,377
SUMITOMO MITSUI FINL GROUP INC 5.8% DUE 07-09-2034	1,800,000	1,800,000	1,895,247
SUMITOMO MITSUI FINL GROUP INC 5.836% DUE 07-09-2044	514,000	508,026	532,426
SUMITOMO MITSUI FINL GROUP INC 5.836% DUE 07-09-2044	800,000	804,628	828,679
SUNCOR ENERGY INC 4% DUE 11-15-2047	968,000	698,819	737,577
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	330,000	354,813	356,280
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,089,501
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,525,653
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	350,000	298,219	307,769
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	270,000	245,519	245,485
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	413,000	374,786	374,773
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	2,404,000	2,152,645	2,181,489
SUNOCO LOGISTICS 6.1% DUE 02-15-2042	723,000	689,055	725,061
SUNOCO LOGISTICS PARTNERS 5.4% DUE 10-01-2047	1,515,000	1,353,135	1,365,784
SUNOCO LOGISTICS PARTNERS 5.4% DUE 10-01-2047	618,000	614,497	557,132
SUTTER HEALTH 3.161% DUE 08-15-2040	992,000	890,320	785,186
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000	1,247,054	858,678
SUTTER HEALTH 4.091% DUE 08-15-2048	340,000	275,713	278,008
SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	300,000	300,000	300,000
SYMETRA LIFE INS CO NT 144A 6.55% DUE 10-01-2055	1,458,000	1,449,835	1,513,966
SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033	193,000	199,860	207,617
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,592,590
SYNOPSYS INC 5.7% DUE 04-01-2055	1,180,000	1,168,029	1,174,220
SYNOPSYS INC 5.7% DUE 04-01-2055	1,900,000	1,894,509	1,890,693
SYSCO CORP 6.6% DUE 04-01-2040	269,000	286,737	297,944
SYSCO CORP FIXED 6.6% DUE 04-01-2050	90,000	98,421	99,158
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% DUE 12-15-2034	1,900,000	1,845,280	1,923,974
TAKEDA PHARMACEUTICAL 5.8% DUE 07-05-2064	395,000	388,571	390,701
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% DUE 07-09-2040	849,000	651,308	651,563
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% DUE 07-09-2050	774,000	534,486	518,754
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% DUE 07-09-2050	1,200,000	1,200,000	804,270
TAMPA ELEC CO 4.1% DUE 06-15-2042	370,000	321,771	313,453
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,278,557
TAMPA ELEC CO 4.45% DUE 06-15-2049	320,000	278,397	268,087
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	310,000	232,247	226,123
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	2,917,716
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	752,290
TARGA RES CORP 4.95% DUE 04-15-2052	698,000	604,569	599,175
TARGA RES CORP 6.5% DUE 02-15-2053	618,000	666,320	646,182
TARGA RES CORP 6.5% DUE 02-15-2053	635,000	630,225	663,958
TARGA RES CORP 6.5% DUE 02-15-2053	2,000,000	2,095,020	2,091,205
TARGA RES FIXED 6.25% DUE 07-01-2052	197,000	188,854	198,579
TARGA RESOURCE CORP 6.125% DUE 05-15-2055	243,000	240,242	242,447
TARGA RESOURCES CORPORATION 5.4% DUE 07-30-2036	1,470,000	1,468,824	1,475,452
TARGA RESOURCES CORPORATION 5.5% DUE 02-15-2035	2,000,000	1,998,860	2,052,307
TARGET CORP 3.625% DUE 04-15-2046	630,000	578,407	483,926
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,294,652
TD SYNNEX CORP 2.65% DUE 08-09-2031	2,600,000	2,584,608	2,341,248
TEACHERS INS & 3.3% DUE 05-15-2050	101,000	69,706	69,508
TEACHERS INS & 3.3% DUE 05-15-2050	1,704,000	1,378,124	1,172,697
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	2,006,879
TEACHERS INS & 4.27% DUE 05-15-2047	226,000	187,424	186,112
TELEFONICA EMISIONES S A U 4.665% DUE 03-06-2038	1,200,000	1,200,000	1,096,275
TELEFONICA EMISIONES S A U 4.895% DUE 03-06-2048	200,000	187,258	168,458
TELEFONICA EMISIONES S A U 4.895% DUE 03-06-2048	395,000	319,796	332,705
TELEFONICA EMISIONES S A U 5.213% DUE 03-08-2047 REG	4,500,000	4,545,390	3,976,283

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TELEFONICA EMISIONES S A U 5.213% DUE 03-08-2047 REG	75,000	$ 66,398	$ 66,271
TELEFONICA EMISIONES S A U CORP BOND 5.52% DUE 03-01-2049	1,000,000	1,000,000	911,776
TELUS CORP 6.375% DUE 06-09-2056	1,355,000	1,355,000	1,357,871
TELUS CORP 6.625% DUE 06-09-2056	1,460,000	1,460,000	1,459,242
TENN VALLEY AUTHORITY 5.25% DUE 02-01-2055	22,201	23,178	2,220,516
TEXAS A & M UNIV PERM UNIV FD 3.66% DUE 07-01-2047 BEO TAXABLE	315,000	245,467	257,563
TEXAS INSTRS INC 2.7% DUE 09-15-2051	541,000	335,909	332,398
TEXAS INSTRS INC 4.1% DUE 08-16-2052	317,000	244,715	253,297
TEXAS INSTRS INC 4.15% DUE 05-15-2048	1,155,000	985,371	954,408
TEXAS INSTRS INC 5.15% DUE 02-08-2054	65,000	59,194	61,523
TEXAS INSTRS INC FIXED 5% DUE 03-14-2053	61,000	58,231	56,145
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	530,000	485,242	475,984
THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041	950,000	1,159,133	1,016,221
THERMO FISHER SCIENTIFIC 1.5% DUE 10-01-2039	1,200,000	1,316,069	1,047,990
THERMO FISHER SCIENTIFIC 4.794% DUE 10-07-2035	7,000	7,043	7,035
THERMO FISHER SCIENTIFIC INC 2.8% DUE 10-15-2041	1,553,000	1,400,628	1,152,617
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	554,000	487,221	388,797
TIME WARNER CABLE 4.5% DUE 09-15-2042	434,000	339,126	334,831
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	385,749
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	263,946
TIME WARNER CABLE 5.5% DUE 09-01-2041	245,000	254,655	215,556
TIME WARNER CABLE 5.875% DUE 11-15-2040	335,000	340,356	310,987
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	1,945,755
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	742,654
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,155,754
T-MOBILE US INC 5.5% DUE 01-15-2055	347,000	319,729	329,811
T-MOBILE US INC 5.5% DUE 01-15-2055	772,000	737,903	733,759
T-MOBILE USA INC 2.55% DUE 02-15-2031	1,000,000	997,930	914,330
T-MOBILE USA INC 3.4% DUE 10-15-2052	600,000	596,532	405,018
T-MOBILE USA INC 3.4% DUE 10-15-2052	1,136,000	824,185	766,835
T-MOBILE USA INC 3.4% DUE 10-15-2052	1,903,000	1,432,622	1,284,583
T-MOBILE USA INC 3.6% DUE 11-15-2060	336,000	223,964	224,144
T-MOBILE USA INC 3.6% DUE 11-15-2060	5,700,000	5,685,465	3,802,439
T-MOBILE USA INC 3.6% DUE 11-15-2060	79,000	79,584	52,700
T-MOBILE USA INC 3.875% DUE 04-15-2030	1,800,000	1,787,004	1,771,965
T-MOBILE USA INC 4.5% DUE 04-15-2050	490,000	411,910	405,201
T-MOBILE USA INC 4.625% DUE 01-15-2033	130,000	128,941	129,468
T-MOBILE USA INC 5.25% DUE 06-15-2055	1,552,000	1,489,882	1,419,781
T-MOBILE USA INC 5.25% DUE 06-15-2055	325,000	289,065	297,312
T-MOBILE USA INC 5.25% DUE 06-15-2055	2,000,000	1,995,620	1,829,615
T-MOBILE USA INC 5.7% DUE 01-15-2056	1,500,000	1,489,890	1,469,542
T-MOBILE USA INC 5.7% DUE 01-15-2056	1,985,000	1,978,964	1,944,694
T-MOBILE USA INC 5.75% DUE 01-15-2054	1,765,000	1,744,160	1,738,365
T-MOBILE USA INC 5.75% DUE 01-15-2054	900,000	896,355	886,418
T-MOBILE USA INC 5.875% DUE 11-15-2055	1,900,000	1,893,464	1,904,109
T-MOBILE USA INC 5.875% DUE 11-15-2055	515,000	513,323	516,114
T-MOBILE USA INC 6.0% DUE 06-15-2054	131,000	133,342	133,786
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	2,364,000	2,051,110	2,126,062
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	333,000	315,068	323,139
T-MOBILE USA INC TMUS 3.3% DUE 02-15-2051	6,001,000	4,884,641	4,025,786
T-MOBILE USA INC TMUS 3.3% DUE 02-15-2051	580,000	432,463	389,094
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	311,766
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	609,000	463,706	461,723
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	213,000	155,067	161,489
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	208,000	137,467	139,166
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	709,212
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,120,000	741,598	749,356
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	501,966

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
TOTAL CAP INTL 3.461% DUE 07-12-2049	55,000	$ 39,767	$ 39,440
TOTALENERGIES CAP 5.425% DUE 09-10-2064	1,554,000	1,549,046	1,459,543
TOTALENERGIES CAP 5.425% DUE 09-10-2064	1,500,000	1,500,000	1,408,825
TOTALENERGIES CAPITAL S.A. 5.275% DUE 09-10-2054	1,600,000	1,600,000	1,505,965
TOTALENERGIES CAPITAL S.A. 5.638% DUE 04-05-2064	99,000	98,583	95,968
TOTALENERGIES CAPITAL S.A. 5.638% DUE 04-05-2064	2,600,000	2,600,000	2,520,370
TOTALENERGIES CAPITAL SA 5.488% DUE 04-05-2054	2,600,000	2,600,000	2,525,952
TOTALENERGIES CAPITAL SA 5.488% DUE 04-05-2054	97,000	93,384	94,237
TOTALENERGIES CAPITAL SA 5.488% DUE 04-05-2054	1,122,000	1,107,696	1,090,045
TR FINANCE LLC 5.65% DUE 11-23-2043	473,000	457,951	474,586
TRANSATLANTIC 8% DUE 11-30-2039	235,000	289,567	294,159
TRANSCANADA 6.2% DUE 10-15-2037	256,000	328,274	273,324
TRANSCANADA 7.625% DUE 01-15-2039	529,000	630,489	628,928
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	2,099,704
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,389,542
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	437,732
TRAVELERS COS INC 3.75% DUE 05-15-2046	210,000	165,142	165,652
TRAVELERS COS INC 4.1% DUE 03-04-2049	445,000	368,044	361,960
TRAVELERS COS INC 4.3% DUE 08-25-2045	455,000	511,032	389,057
TRAVELERS COS INC 5.45% DUE 05-25-2053	4,500,000	4,482,180	4,447,285
TRAVELERS COS INC 5.7% DUE 07-24-2055	1,940,000	1,961,482	1,989,157
TRAVELERS COS INC 5.7% DUE 07-24-2055	1,500,000	1,492,530	1,538,008
TRAVELERS COS INC 5.7% DUE 07-24-2055	370,000	368,157	379,375
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	304,000	211,395	201,863
TRAVELERS FIXED 2.55% DUE 04-27-2050	558,000	351,399	338,501
TRAVELERS FIXED 2.55% DUE 04-27-2050	635,000	398,284	385,211
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041	330,000	310,667	327,198
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056	360,000	357,887	357,481
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056	3,090,000	3,071,862	3,068,383
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056	1,335,000	1,327,164	1,325,661
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	1,639,223
TSY INFL IX N/B 0.125% DUE 02-15-2052	2,000,000	1,261,412	1,239,623
TUCSON ELEC PWR CO 4% DUE 06-15-2050	225,000	173,747	172,338
TX NAT GAS SECURITIZATION FIN CORP 5.169% DUE 04-01-2041	1,270,000	1,275,823	1,295,210
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	1,895,847
TYSON FOODS INC 5.1% DUE 09-28-2048	800,000	773,744	739,759
UBER TECHNOLOGIES INC 5.35% DUE 09-15-2054	3,720,000	3,721,779	3,548,311
UBS AG LONDON BRH 4.5% DUE 06-26-2048	238,000	207,303	208,274
UBS GROUP AG 4.875% DUE 05-15-2045	1,472,000	1,323,964	1,368,870
UBS GROUP AG 4.875% DUE 05-15-2045	300,000	326,179	278,982
UBS GROUP AG 5.528% DUE 05-06-2047	680,000	679,559	673,750
UBS GROUP AG 5.528% DUE 05-06-2047	450,000	450,000	445,864
UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030	1,800,000	1,883,178	1,880,911
UBS GROUP AG NT PERP-AUG35 144A 7% DUE 12-31-2049	1,470,000	1,470,000	1,500,439
UBS GROUP	1,900,000	-	-
UK(GOVT OF) 3.75% BDS 22-10-53 GBP0.01	78,000	67,733	1,056,537
UK(GOVT OF) 4.375% BDS 31-07-54 GBP0.01	6,634,000	6,403,378	8,044,933
UNION ELEC CO 2.625% DUE 03-15-2051	2,301,000	2,104,827	1,392,781
UNION ELEC CO 3.25% DUE 10-01-2049	865,000	669,571	593,027
UNION ELEC CO 3.9% DUE 09-15-2042	375,000	363,094	308,895
UNION ELEC CO 4.0% DUE 04-01-2048	815,000	663,337	649,390
UNION ELECTRIC CO 3.9% DUE 04-01-2052	900,000	897,786	690,468
UNION ELECTRIC COMPANY 5.25% DUE 01-15-2054	931,000	896,256	871,392
UNION PAC CORP 3.2% DUE 05-20-2041	515,000	388,402	404,125
UNION PAC CORP 3.25% DUE 02-05-2050	5,891,000	4,103,553	4,094,673
UNION PAC CORP 3.25% DUE 02-05-2050	971,000	685,404	674,916
UNION PAC CORP 3.5% DUE 02-14-2053	265,000	191,441	188,318
UNION PAC CORP 3.55% DUE 05-20-2061	1,190,000	1,166,910	800,241
UNION PAC CORP 3.55% DUE 05-20-2061	252,000	179,767	169,463

NTESS RETIREMENT INCOME PLAN

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	1,607,000	$ 1,284,128	$ 1,163,695
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	1,282,000	948,692	928,349
UNION PAC CORP 3.95% DUE 08-15-2059	565,000	535,960	421,097
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	1,788,732
UNION PAC CORP 4.05% DUE 03-01-2046	365,000	422,944	298,300
UNION PAC CORP 4.05% DUE 11-15-2045	145,000	119,595	119,201
UNION PAC CORP 4.1% DUE 09-15-2067	312,000	241,822	231,856
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	371,565
UNION PAC CORP 4.3% DUE 03-01-2049	365,000	307,224	303,040
UNION PAC CORP 4.375% DUE 11-15-2065	773,000	580,229	584,252
UNION PAC CORP 4.5% DUE 09-10-2048	335,000	310,260	288,361
UNION PAC CORP 5.6% DUE 12-01-2054	400,000	413,160	400,291
UNION PAC CORP FIXED 2.95% DUE 03-10-2052	1,215,000	824,795	778,255
UNION PAC CORP FIXED 2.95% DUE 03-10-2052	339,000	224,410	217,143
UNION PAC CORP FIXED 2.95% DUE 03-10-2052	2,896,000	1,916,631	1,855,000
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000	1,720,370	1,352,423
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	594,000	349,628	349,278
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	631,000	439,107	434,606
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000	1,349,844	1,033,136
UNION PACIFIC CORP 3.375% DUE 02-14-2042	210,000	158,437	165,616
UNION PACIFIC CORP 3.375% DUE 02-14-2042	99,000	76,172	78,076
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	8,300,000	5,695,679	820,102
UNITED MEXICAN STATES 6.4% DUE 05-07-2054	1,016,000	1,016,000	646,416
UNITED MEXICAN STATES 6.4% DUE 05-07-2054	438,000	443,037	1,344,700
UNITED MEXICAN STS GLOBAL NT 4.4% DUE 02-12-2052	200,000	209,362	662,935
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	2,430,000	2,430,000	1,467,200
UNITED PARCEL SERVICE 5.3% DUE 04-01-2050	1,700,000	1,690,106	1,632,383
UNITED PARCEL SERVICE 5.95% 05-14-2055	2,456,000	2,550,881	2,546,278
UNITED PARCEL SERVICE 5.95% 05-14-2055	1,006,000	1,003,854	1,042,979
UNITED PARCEL SERVICE 6.05% 05-14-2065	2,259,000	2,270,014	2,344,063
UNITED PARCEL SERVICE 6.05% 05-14-2065	1,042,000	1,058,374	1,081,237
UNITED PARCEL SVC INC 5.5% DUE 05-22-2054	36,000	34,641	35,138
UNITED PARCEL SVC INC 5.6% DUE 05-22-2064	284,000	279,323	275,262
United States dollar - Cash (externally held)	753,000	753,000	753,000
United States dollar - Cash Collateral Due to/from CCP Broker	(13,169,053)	(13,169,053)	(13,169,053)
United States dollar - Cash Collateral Due to/from CCP Broker	2,732,476	2,732,476	2,732,476
United States dollar - Futures initial margin	22,600,000	22,692,068	2,802,000
United States dollar - Invested cash	(259,189)	(259,189)	(259,189)
United States dollar - Invested cash	(55,024)	(55,024)	(55,024)
United States dollar - Invested cash	(133,082)	(133,082)	(133,082)
United States dollar - Invested cash	(32,402)	(32,402)	(32,402)
United States dollar - Variation Margin	56,934	56,934	56,934
United States dollar - Variation Margin	(2,908)	(2,908)	(2,908)
United States dollar - Variation Margin	128,858	128,858	128,858
UNITED STATES OF AMER BDS INDX LNKD 0.875% DUE 02-15-2047	2,100,000	2,067,731	2,045,968
UNITED STATES OF AMER TREAS BONDS 4.125% DUE 08-15-2044	1,346,000	1,346,000	5,528,874
UNITED STATES OF AMER TREAS BONDS 1.5% DUE 02-15-2053	78,000	67,733	66,751
UNITED STATES OF AMER TREAS BONDS 2.0% DUE 08-15-2051	1,430,000	1,430,000	3,339,078
UNITED STATES OF AMER TREAS BONDS 2.5% DUE 02-15-2045	1,630,000	1,630,000	256,008
UNITED STATES OF AMER TREAS BONDS 2.875% DUE 05-15-2052	1,470,000	1,470,000	1,754,980
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 05-15-2044	600,000	824,712	497,086
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	200,000	276,638	2,544,375
UNITED STATES OF AMER TREAS BONDS 4.0% DUE 11-15-2042	530,000	657,664	612,642
UNITED STATES OF AMER TREAS BONDS 4.25% DUE 02-15-2054	265,000	264,573	2,542,531
UNITED STATES OF AMER TREAS BONDS 4.375% DUE 08-15-2043	834,615	842,618	639,408
UNITED STATES OF AMER TREAS BONDS 4.5% DUE 02-15-2044	2,055,000	2,057,840	2,393,361
UNITED STATES OF AMER TREAS BONDS 4.5% DUE 11-15-2054	2,900,000	2,900,000	47,082,984
UNITED STATES OF AMER TREAS BONDS 4.75% DUE 08-15-2055	315,000	373,291	790,000
UNITED STATES OF AMER TREAS BONDS 4.75% DUE 08-15-2055	850,000	850,000	54,371,750

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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UNITED STATES OF AMER TREAS BONDS 4.75% DUE 08-15-2055	350,000	$ 350,000	$ 848,262
UNITED STATES OF AMER TREAS BONDS 4.875% DUE 08-15-2045	140,000	140,000	5,862,736
UNITED STATES OF AMER TREAS BONDS 4.875% DUE 08-15-2045	130,000	153,816	1,249,568
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	200,000	200,000	11,525,406
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	600,000	670,152	11,120,908
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	315,000	245,467	16,346,236
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	1,270,000	1,275,823	38,471,716
UNITED STATES TREAS BDS 2.125% DUE 02-15-2054	6,634,000	6,403,378	6,335,826
UNITED STATES TREAS BDS 0.125% DUE 02-15-2051	8,300,000	5,695,679	5,619,183
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	1,000,000	1,023,560	5,295,903
UNITED STATES TREAS BDS 1.875% DUE 11-15-2051	785,000	693,414	680,497
UNITED STATES TREAS BDS 2% DUE 11-15-2041	133,250	134,089	1,243,679
UNITED STATES TREAS BDS 2.0% DUE 02-15-2052	786,158	790,784	9,487,957
UNITED STATES TREAS BDS 2.25% DUE 08-15-2049	422,774	426,872	2,397,173
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	(710,000)	(710,000)	6,954,786
UNITED STATES TREAS BDS 2.875% DUE 05-15-2049 REG	(290,000)	(290,000)	3,603,980
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	(330,000)	(330,000)	148,719
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	(1,300,000)	(3,039)	224,180
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	(1,300,000)	(2,779)	2,304,367
UNITED STATES TREAS BDS 4.625% DUE 11-15-2045	(600,000)	(1,530)	48,674,212
UNITED STATES TREAS BDS 4.625% DUE 11-15-2045	(1,200,000)	(2,928)	4,904,887
UNITED STATES TREAS BDS 4.625% DUE 05-15-2044	(1,300,000)	(2,860)	5,887,476
UNITED STATES TREAS BDS 4.625% DUE 11-15-2044	(1,300,000)	(3,513)	6,127,302
UNITED STATES TREAS BDS DTD 3.125% DUE 05-15-2048	(1,300,000)	(3,315)	381,348
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	(1,400,000)	(3,308)	1,245,253
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% DUE 08-15-2050	(1,700,000)	(3,910)	29,655
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% DUE 11-15-2050	(1,700,000)	(4,016)	1,213,609
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% DUE 11-15-2043	(1,400,000)	(3,238)	1,229,546
UNITED STATES TREAS BDS DTD 2.75% DUE 08-15-2047	(1,300,000)	(3,039)	3,676,987
UNITED STATES TREAS BDS DTD 2.75% DUE 08-15-2047	(1,300,000)	(2,779)	143,492
UNITED STATES TREAS BDS TBOND FIXED 3% DUE 02-15-2049	(600,000)	(1,530)	(1,071,237)
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	(1,200,000)	(2,928)	6,749,560
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	(1,300,000)	(2,860)	931,401
UNITED STATES TREAS NTS 4.25% DUE 08-15-2035	(1,300,000)	(3,513)	22,811,875
UNITED STATES TREAS NTS 4.25% DUE 08-15-2035	(1,400,000)	(3,308)	218,025
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194% 08-15-2040 (UNDDATE) REG	(1,300,000)	(3,315)	149,206
UNITED TECHNOLOGIES CORP 2.15% DUE 05-18-2030 EUR	1,900,000	1,983,485	2,152,868
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	788,702
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	316,000	181,912	191,715
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	506,000	501,575	422,512
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	218,000	171,552	182,031
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	2,930,000	2,136,491	2,181,796
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	535,000	405,350	398,383
UNITEDHEALTH GROUP 3.75% DUE 10-15-2047	1,635,000	1,306,757	1,252,922
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	357,000	270,356	257,411
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,073,000	1,550,013	1,494,717
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	1,874,706
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	2,884,162
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	82,205
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	1,102,000	899,201	915,054
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	642,000	512,770	528,340
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	1,645,920
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	940,000	783,340	773,583
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	150,000	129,903	128,950

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
Investments held at Northern Trust
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	760,000	$ 639,136	$ 629,120
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	231,000	180,660	191,219
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	1,655,579
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	547,057
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	502,000	460,431	461,080
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	998,000	914,302	916,649
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,126,000	983,899	1,015,978
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	900,000	760,609	812,060
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	125,000	151,768	129,879
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	280,000	284,966	274,560
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	482,000	467,538	487,546
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	742,000	746,396	782,474
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	356,000	373,288	375,419
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,000,000	1,976,400	2,051,343
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	170,000	203,426	190,770
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,371,000	1,941,373	1,947,702
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	1,725,084
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	590,000	454,369	484,667
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	790,000	617,539	592,616
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	1,675,000	1,065,224	1,074,085
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	2,102,000	1,282,322	1,347,897
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	1,921,000	1,586,146	1,460,679
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	4,021,000	2,817,418	2,725,446
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,557,000	1,007,728	1,055,339
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	454,000	384,847	400,187
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	4,671,786
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	1,459,425
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,749,000	1,414,032	1,475,454
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,535,000	1,290,432	1,294,924
UNITEDHEALTH GROUP INC 4.75% DUE 05-15-2052	335,000	300,321	290,052
UNITEDHEALTH GROUP INC 4.75% DUE 05-15-2052	2,500,000	2,477,500	2,164,570
UNITEDHEALTH GROUP INC 4.75% DUE 05-15-2052	3,146,000	2,814,835	2,723,895
UNITEDHEALTH GROUP INC 4.95% DUE 05-15-2062	1,000,000	990,200	869,009
UNITEDHEALTH GROUP INC 4.95% DUE 05-15-2062	135,000	118,666	117,316
UNITEDHEALTH GROUP INC 5.05% DUE 04-15-2053	311,000	291,903	281,633
UNITEDHEALTH GROUP INC 5.05% DUE 04-15-2053	337,000	295,799	305,178
UNITEDHEALTH GROUP INC 5.2% DUE 04-15-2063	107,000	103,974	96,246
UNITEDHEALTH GROUP INC 5.375% DUE 04-15-2054	157,000	148,619	148,621
UNITEDHEALTH GROUP INC 5.375% DUE 04-15-2054	201,000	198,975	190,273
UNITEDHEALTH GROUP INC 5.375% DUE 04-15-2054	2,800,000	2,791,992	2,650,571
UNITEDHEALTH GROUP INC 5.5% DUE 04-15-2064	2,800,000	2,793,532	2,640,195
UNITEDHEALTH GROUP INC 5.5% DUE 04-15-2064	1,150,000	1,138,168	1,084,366
UNITEDHEALTH GROUP INC 5.625% DUE 07-15-2054	3,532,000	3,378,647	3,476,753
UNITEDHEALTH GROUP INC 5.625% DUE 07-15-2054	2,300,000	2,295,423	2,264,023
UNITEDHEALTH GROUP INC 5.625% DUE 07-15-2054	53,000	51,004	52,171
UNITEDHEALTH GROUP INC 5.95% DUE 06-15-2055	1,128,000	1,116,652	1,162,748
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	2,504,668
UNIVERSITY CALIF REVS 4.858% DUE 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	829,848
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	659,991
UNIVERSITY CHICAGO TAXABLE BD SER 2021B 3% DUE 10-01-2052	120,000	79,012	82,834
UNIVERSITY MICH UNIV REVS 3.599% DUE 04-01-2047	785,000	693,414	657,663
UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% DUE 10-01-2051	245,000	165,257	160,119
UNUM GROUP SR NT 144A 4.046% DUE 08-15-2041	3,733,000	2,967,963	3,029,046
US TREAS BDS DTD 05-16-2011 4.375% DUE 05-15-2041 REG	(1,700,000)	(3,910)	1,038,271
US TREASURY N/B 2% DUE 02-15-2050 REG	(1,700,000)	(4,016)	2,002,547
US TREASURY N/B 4.125% DUE 11-30-2029	(1,400,000)	(3,238)	4,275,305
US TREASURY N/B 4.25% DUE 08-15-2054	3,000,000	2,768,229	2,724,375
US TREASURY N/B 5.0% T-BOND DUE 05-15-2045	6,025,000	6,239,643	6,207,633

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
UTD PARCEL SVC INC 3.4% DUE 09-01-2049	263,000	$ 181,018	$ 187,229
UTD PARCEL SVC INC 3.4% DUE 09-01-2049	245,000	171,966	174,415
UTD PARCEL SVC INC 4.25% DUE 03-15-2049	861,000	726,889	711,440
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% DUE 05-15-2052	50,880,000	14,095,167	13,740,626
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	1,195,794	1,173,214
VA ELEC & PWR CO 4.45 DUE 02-15-2044	545,000	456,301	472,407
VA ELEC & PWR CO 2.45% DUE 12-15-2050	640,000	378,314	369,070
VA ELEC & PWR CO 2.45% DUE 12-15-2050	499,000	291,845	287,759
VA ELEC & PWR CO 3.3% DUE 12-01-2049	796,000	537,615	550,144
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,693	1,209,488
VA ELEC & PWR CO 3.8% DUE 09-15-2047	339,000	247,860	260,396
VA ELEC & PWR CO 4% DUE 11-15-2046	1,147,000	1,244,495	914,912
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	3,739,164
VA ELEC & PWR CO 4.6% DUE 12-01-2048	209,000	183,933	179,988
VA ELEC & PWR CO 4.6% DUE 12-01-2048	556,000	458,786	478,819
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000	1,496,497	1,296,085
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	465,040
VA ELEC & PWR CO 6% DUE 01-15-2036	430,000	450,470	462,061
VALE OVERSEAS LTD 6.4% DUE 06-28-2054	348,000	345,894	355,134
VALE OVERSEAS LTD 6.4% DUE 06-28-2054	2,574,000	2,542,538	2,626,767
VALE OVERSEAS LTD 6.4% DUE 06-28-2054	1,800,000	1,786,230	1,836,900
VALE S A 5.625% DUE 09-11-2042	190,000	188,032	192,296
VALERO ENERGY CORP NEW 3.65% DUE 12-01-2051	870,000	657,356	604,069
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	2,094,748
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	543,634
VENTAS RLTY LTD 5.0% DUE 02-15-2036	1,245,000	1,238,900	1,240,208
VERIZON 2.65% DUE 11-20-2040	1,627,000	1,132,153	1,164,460
VERIZON 3.85% DUE 11-01-2042	305,000	252,198	245,275
VERIZON 4% DUE 03-22-2050	900,000	900,000	687,866
VERIZON 4% DUE 03-22-2050	239,000	178,672	182,667
VERIZON 4.125% DUE 08-15-2046	1,418,000	1,348,247	1,140,723
VERIZON 4.125% DUE 08-15-2046	1,501,000	1,199,712	1,207,494
VERIZON 4.272% DUE 01-15-2036	250,000	230,076	234,692
VERIZON 4.672% DUE 03-15-2055	465,000	388,123	386,232
VERIZON 4.812% DUE 03-15-2039	172,000	157,633	163,686
VERIZON 4.812% DUE 03-15-2039	524,000	482,360	498,670
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	106,586
VERIZON 4.862% DUE 08-21-2046	285,000	257,393	253,932
VERIZON 5.012% DUE 04-15-2049	618,000	559,452	556,351
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	97,226
VERIZON 5.012% DUE 08-21-2054	204,000	174,067	179,473
VERIZON 5.401% DUE 07-02-2037	4,863,000	4,913,719	4,924,668
VERIZON 5.875% DUE 11-30-2055	185,000	186,435	183,311
VERIZON 5.875% DUE 11-30-2055	1,000,000	996,070	990,868
VERIZON 5.875% DUE 11-30-2055	600,000	597,642	594,521
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,000	1,510	1,571
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	792,000	616,060	622,288
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000	1,484,835	1,016,680
VERIZON COMMUNICATIONS 4.522% DUE 09-15-2048	59,000	48,281	49,559
VERIZON COMMUNICATIONS 5.5% DUE 02-23-2054	724,000	686,511	697,332
VERIZON COMMUNICATIONS 6.0% DUE 11-30-2065	321,000	320,849	318,052
VERIZON COMMUNICATIONS 6.0% DUE 11-30-2065	700,000	699,671	693,572
VERIZON COMMUNICATIONS 6.0% DUE 11-30-2065	2,856,000	2,868,355	2,829,775
VERIZON COMMUNICATIONS INC 2.85% DUE 09-03-2041	795,000	617,240	574,904
VERIZON COMMUNICATIONS INC 2.85% DUE 09-03-2041	574,000	395,478	415,088
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	240,000	150,706	149,411
VERIZON COMMUNICATIONS INC 2.987% DUE 10-30-2056 USD	3,704,000	2,709,739	2,214,159
VERIZON COMMUNICATIONS INC 2.987% DUE 10-30-2056 USD	1,145,000	812,836	684,452

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
VERIZON COMMUNICATIONS INC 2.987% DUE 10-30-2056 USD	2,617,000	$ 1,702,124	$ 1,564,377
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000	1,189,488	702,023
VERIZON COMMUNICATIONS INC 3.875% DUE 03-01-2052	731,000	587,424	543,813
VERIZON COMMUNICATIONS INC 5.75% DUE 11-30-2045	2,650,000	2,648,751	2,639,751
VERIZON COMMUNICATIONS INC 5.75% DUE 11-30-2045	700,000	697,109	697,293
VERIZON COMMUNICATIONS INC 5.75% DUE 11-30-2045	5,640,000	5,649,960	5,618,187
VERIZON COMMUNICATIONS INC NT 5% DUE 01-15-2036	2,150,000	2,132,369	2,137,308
VIACOM INC 6.875% DUE 04-30-2036	1,300,000	1,198,977	1,281,192
VIACOM INC NEW 5.25% DUE 04-01-2044	885,000	846,607	670,072
VIACOM INC NEW 5.85% DUE 09-01-2043	1,798,000	1,574,391	1,484,450
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	311,000	233,054	217,938
VIATRIS INC 4.0% DUE 06-22-2050	922,000	698,136	616,680
VIATRIS INC SR NT 3.85% DUE 06-22-2040	621,000	511,088	477,457
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	1,000,000	997,710	1,012,815
VICI PPTYS LP 5.625% DUE 04-01-2035	1,900,000	1,885,161	1,944,540
VICI PPTYS LP SR NT 5.625% DUE 05-15-2052	527,000	492,345	493,864
VICI PROPERTIES LP 6.125% DUE 04-01-2054	808,000	793,391	808,041
VIPER ENERGY PARTNETS LL 5.7% DUE 08-01-2035	1,815,000	1,811,991	1,852,262
VIRGINIA ELEC & PWR CO 2.95% DUE 11-15-2051	3,000,000	2,993,490	1,893,506
VIRGINIA ELEC & PWR CO 2.95% DUE 11-15-2051	685,000	457,373	432,350
VIRGINIA ELEC & PWR CO 4.625% DUE 05-15-2052	630,000	578,079	531,635
VIRGINIA ELEC & PWR CO 4.625% DUE 05-15-2052	437,000	363,653	368,769
VIRGINIA ELEC & PWR CO 5.45% DUE 04-01-2053	193,000	177,886	184,500
VIRGINIA ELEC & PWR CO 5.55% DUE 08-15-2054	189,000	196,627	184,064
VIRGINIA ELEC & PWR CO 5.55% DUE 08-15-2054	818,000	814,442	796,637
VIRGINIA ELEC & PWR CO 5.55% DUE 08-15-2054	2,000,000	1,991,300	1,947,769
VIRGINIA ELEC & PWR CO 5.6% DUE 09-15-2055	2,000,000	1,995,360	1,948,895
VIRGINIA ELEC & PWR CO 5.6% DUE 09-15-2055	1,660,000	1,656,149	1,617,583
VIRGINIA ELEC & PWR CO 5.65% DUE 03-15-2055	195,000	191,800	191,602
VISA INC 2.7% DUE 04-15-2040	1,270,000	1,054,939	981,925
VISA INC 4.3% DUE 12-14-2045	2,390,000	2,299,168	2,092,271
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	1,750,854
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	510,000	480,395	489,951
VODAFONE GROUP PLC 5.75% DUE 02-10-2063	166,000	156,750	158,412
VODAFONE GROUP PLC 5.875% DUE 06-28-2064	2,125,000	2,086,728	2,064,219
VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	1,741,000	1,723,733	1,732,450
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	493,309
WA GAS LT CO FIXED 3.65% DUE 09-15-2049	18,000	12,880	13,130
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85% DUE 02-01-2037 BEO	548,000	580,738	580,736
WALMART INC 2.5% DUE 09-22-2041 BEO	1,365,000	969,417	991,839
WALMART INC 2.95% DUE 09-24-2049	105,000	69,359	71,275
WAL-MART STORES NT 4.875% DUE 07-08-2040	368,000	362,362	369,427
WARNERMEDIA HLDGS INC 5.141% DUE 03-15-2052	266,000	266,000	175,254
WASHINGTON UNIV 4.349% DUE 04-15-2122	295,000	255,420	224,358
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	162,000	133,684	105,264
WASTE MANAGEMENT INC 5.35% DUE 10-15-2054	542,000	534,472	529,709
WCORE COML MTG TR 2024-CORE COML MTG PASS THRU CTF CL A 5.17244% DUE 11-15-2041	1,230,000	1,226,925	1,231,522
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	392,199
WELLPOINT INC 5.1% DUE 01-15-2044	819,000	816,459	773,468
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	2,361,014
WELLPOINT INC 6.375% DUE 06-15-2037	145,000	152,153	157,947
WELLS FARGO & CO 3.068% DUE 04-30-2041	4,000,000	4,000,000	3,110,883
WELLS FARGO & CO 3.068% DUE 04-30-2041	6,446,000	5,287,401	5,013,188
WELLS FARGO & CO 3.9% DUE 05-01-2045	2,765,000	2,229,366	2,250,708
WELLS FARGO & CO 4.4% DUE 06-14-2046	320,000	244,995	268,119
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	1,675,746
WELLS FARGO & CO 4.4% DUE 06-14-2046	657,000	520,815	550,482

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Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
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WELLS FARGO & CO 4.611% DUE 04-25-2053	1,920,000	$ 1,674,484	$ 1,661,269
WELLS FARGO & CO 4.611% DUE 04-25-2053	5,065,000	4,614,358	4,382,461
WELLS FARGO & CO 4.75% DUE 12-07-2046	225,000	183,507	198,413
WELLS FARGO & CO 4.9% DUE 11-17-2045	218,000	186,576	196,799
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	1,805,497
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,532,000	1,371,706	1,383,010
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,354,122
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	10,210,858
WELLS FARGO & CO 5.375% DUE 11-02-2043	225,000	210,926	218,804
WELLS FARGO & CO 5.606% DUE 01-15-2044	225,000	213,143	223,644
WELLS FARGO & CO FLTG RT 5.013% DUE 04-04-2051	379,000	343,156	347,675
WELLS FARGO & CO FLTG RT 5.013% DUE 04-04-2051	3,908,000	4,852,167	3,584,995
WELLS FARGO & CO FLTG RT 5.013% DUE 04-04-2051	2,479,000	2,441,296	2,274,105
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% DUE 11-04-2044	3,144,000	3,097,759	2,762,925
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% DUE 11-04-2044	1,250,000	1,241,400	1,098,491
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% DUE 11-04-2044	225,000	184,838	197,728
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	1,004,029
WELLS FARGO & COMPANY 5.707% DUE 04-22-2028	1,800,000	1,800,000	1,837,540
WELLS FARGO BK 5.95% DUE 08-26-2036	180,000	183,978	192,430
WELLS FARGO CO 3.9% DUE 12-31-2049	801,000	794,280	798,508
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	1,117,933
WESTAR ENERGY INC 4.1% DUE 04-01-2043	850,000	841,636	706,635
WESTAR ENERGY INC FIXED 3.25% DUE 09-01-2049	802,000	634,109	548,078
WESTERN MIDSTREAM OPERATING LP 5.25% DUE 02-01-2050	380,000	326,815	326,140
WESTLAKE CHEM CORP 3.125% DUE 08-15-2051	215,000	133,386	130,200
WESTLAKE CHEM CORP SR NT 2.875% DUE 08-15-2041	215,000	144,721	147,661
WESTLAKE CHEM CORP SR NT 3.375% DUE 08-15-2061	440,000	350,709	259,488
WESTN GAS PARTNERS 5.3% DUE 03-01-2048	1,447,000	1,257,421	1,252,587
WESTN GAS PARTNERS 5.3% DUE 03-01-2048	160,000	138,483	138,503
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,325	3,012,628
WESTN MIDSTREAM 5.5% DUE 12-15-2035	1,690,000	1,682,818	1,685,668
WI PUB SVC CORP 3.3% DUE 09-01-2049	641,000	430,228	446,961
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	2,400,000	1,934,998	1,906,875
WI TREASURY SEC 3.875% DUE 05-15-2043	2,300,000	2,077,426	2,070,898
WI TREASURY SEC 4.0% DUE 11-15-2035	300,000	1,578	197,562
WI TREASURY SEC 4.0% DUE 11-15-2035	5,000	4,936	4,939
WI TREASURY SEC 4.625% DUE 11-15-2055	700,000	163,574	9,860,417
WI TREASURY SEC 4.625% DUE 11-15-2055	200,000	46,875	3,096,500
WILLIAMS COS INC 5.3% DUE 09-30-2035	997,000	1,002,233	1,015,216
WILLIAMS COS INC 5.3% DUE 08-15-2052	190,000	189,913	175,836
WILLIAMS COS INC 5.75% DUE 06-24-2044	568,000	643,815	566,089
WILLIAMS COS INC 5.8% DUE 11-15-2054	1,900,000	1,895,896	1,884,747
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	679,000	689,687	676,502
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	220,000	183,055	193,471
WILLIS N AMER INC 3.875% DUE 09-15-2049	57,000	63,601	42,412
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	427,845
WISCONSIN ELEC PWR CO 5.05% DUE 10-01-2054	725,000	720,976	669,677
WISCONSIN PUBLIC SERVICE 2.85% DUE 12-01-2051	418,000	395,548	264,712
WOODSIDE FIN LTD 5.1% DUE 09-12-2034	700,000	698,208	693,445
WOODSIDE FIN LTD 5.7% DUE 09-12-2054	900,000	896,796	848,006
WOODSIDE FIN LTD 6% DUE 05-19-2035	630,000	623,669	657,293
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	680,888
WYETH 6% DUE 02-15-2036	425,000	496,013	460,597
WYETH NT 5.95% DUE 04-01-2037/03-27-2007 BEO	1,325,000	1,562,650	1,428,527
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,233,263
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	506,685
YALE NEW HAVEN 2.496% DUE 07-01-2050	140,000	84,465	82,090

NTESS RETIREMENT INCOME PLAN

Schedule H, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)
Investments held at Northern Trust
As of December 31, 2025

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/ Par Value	Cost	Current Value
YALE UNIV 2.402% DUE 04-15-2050	1,730,000	$ 1,207,245	$ 1,042,235
ZOETIS INC 4.7% DUE 02-01-2043	900,000	898,794	828,560
		$ 5,888,843,863	$ 5,897,105,498

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C931427108	#REORG/ WALGREENS MERGER 08-29-2025				
		Acquisitions	15,900.00	-162,771.08	
		Dispositions	-15,900.00		176,204.67
SBKSKSC9	#REORG/ENLINK MIDSTREAM EXCHANGE ONEOK INC 4A11BQ1 06-16-2025				
		Acquisitions	30,000.00	-26,078.40	
		Free Delivery	-30,000.00		
SBDVJS80	#REORG/ENLINK MIDSTREAM EXCHANGE ONEOK INC 4A12BS1 06-16-2025				
		Acquisitions	335,000.00	-287,842.72	
		Dispositions	-335,000.00		287,322.80
C87161C501	#REORG/SYNOVUS MERGER PINNACLE 2G16AX5 01-02-2026				
		Acquisitions	500.00	-20,840.60	
		Dispositions	-500.00		21,658.14
C32054K103	1ST INDL RLTY TR INC COM				
		Acquisitions	1,000.00	-49,036.50	
		Dispositions	-1,000.00		47,549.57
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG				
		Acquisitions	2,047,000.00	-1,512,993.18	
		Dispositions	-287,000.00		215,287.31
SBMHDJ19	3M COMPANY 5.15% 03-15-2035				
		Acquisitions	820,000.00	-819,106.20	
		Dispositions	-820,000.00		816,740.00
SB91ZLX6	ABBOTT LABS 5.3 DUE 05-27-2040				
		Acquisitions	113,000.00	-114,906.31	
		Dispositions	-113,000.00		112,551.39
SB922PX4	ABBOTT LABS 6.15% DUE 11-30-2037				
		Acquisitions	175,000.00	-195,135.50	
		Dispositions	-420,000.00		455,112.00
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	676,000.00	-590,378.02	
		Dispositions	-689,000.00		593,097.70
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	2,923,000.00	-2,344,826.03	
		Dispositions	-576,000.00		476,410.54
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	714,000.00	-619,721.16	
		Dispositions	-322,000.00		290,123.11
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	797,000.00	-688,384.62	
		Dispositions	-615,000.00		527,967.64
SBL69TS8	ABBVIE INC 4.625% DUE 10-01-2042 REG				
		Acquisitions	70,000.00	-64,136.10	
		Dispositions	-152,000.00		141,005.84
SBLKFQT2	ABBVIE INC 4.75% 03-15-2045				
		Acquisitions	202,000.00	-177,943.82	
		Dispositions	-230,000.00		210,457.66
SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG				
		Acquisitions	592,000.00	-540,176.76	
		Dispositions	-1,051,000.00		940,802.65
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	730,000.00	-668,402.70	
		Dispositions	-796,000.00		698,824.32
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044				
		Acquisitions	476,000.00	-452,187.10	
		Dispositions	-80,000.00		79,448.50
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054				
		Acquisitions	1,484,000.00	-1,402,669.82	
		Dispositions	-1,588,000.00		1,554,856.20
SBQXV0P6	ABBVIE INC 5.6% 03-15-2055				
		Acquisitions	1,412,000.00	-1,414,811.85	
		Dispositions	-890,000.00		908,807.00
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	700.00	-126,309.12	
		Dispositions	-2,200.00		422,517.27
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045				
		Acquisitions	2,444,000.00	-2,220,092.52	
		Dispositions	-200,000.00		175,754.00
C002896207	ABERCROMBIE & FITCH CO CL A CL A				
		Acquisitions	100.00	-12,999.25	
		Dispositions	-1,000.00		88,037.49

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG1151C101	ACCENTURE PLC CLS A				
		Acquisitions	260.00	-86,535.56	
		Dispositions	-260.00		79,968.74
C00508Y102	ACUITY INC				
		Acquisitions	70.00	-21,445.38	
		Dispositions	-830.00		202,938.38
C00724F101	ADOBE INC COM				
		Acquisitions	360.00	-139,372.87	
		Dispositions	-550.00		208,050.12
SBV8DH73	AEP TEXAS INC 5.85% 10-15-2055				
		Acquisitions	2,385,000.00	-2,373,170.40	
		Dispositions	-2,085,000.00		2,108,560.50
SBK7CR74	AEP TRANSM CO LLC 3.15% DUE 09-15-2049				
		Acquisitions	402,000.00	-272,004.19	
		Dispositions	-25,000.00		17,054.75
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050				
		Acquisitions	1,066,000.00	-761,772.11	
		Dispositions	-665,000.00		494,055.43
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051				
		Acquisitions	462,000.00	-259,990.50	
		Dispositions	-1,262,000.00		779,196.76
SBNYD481	AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053				
		Acquisitions	356,000.00	-338,260.52	
		Dispositions	-1,031,000.00		956,127.45
SB87F9L7	AETNA INC NEW 4.5% DUE 05-15-2042				
		Acquisitions	310,000.00	-266,159.80	
		Dispositions	-66,000.00		57,253.02
SBG48N91	AETNA INC NEW 6.625 DUE 06-15-2036 BEO				
		Acquisitions	130,000.00	-139,708.25	
		Dispositions	-136,000.00		147,570.88
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	300.00	-56,434.75	
		Dispositions	-300.00		50,711.17
C00846U101	AGILENT TECHNOLOGIES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900.00	-109,484.68	
		Dispositions	-2,000.00		217,766.59
C009066101	AIRBNB INC CL A COM USD0.0001 CL A				
		Acquisitions	600.00	-70,202.51	
		Dispositions	-600.00		73,148.46
SBKP8VJ4	ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO				
		Acquisitions	380,000.00	-258,954.80	
		Dispositions	-337,000.00		214,453.32
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	1,618,000.00	-1,198,371.90	
		Dispositions	-45,000.00		35,071.65
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	660,000.00	-417,724.80	
		Dispositions	-1,462,000.00		925,754.90
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	216,000.00	-166,946.40	
		Dispositions	-942,000.00		713,626.68
SBDFY6J8	ALABAMA PWR CO 4.3% DUE 01-02-2046				
		Acquisitions	523,000.00	-437,179.13	
		Dispositions	-302,000.00		259,991.80
SBPGLSH4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.25% 05-15-2036				
		Acquisitions	203,000.00	-198,724.82	
		Dispositions	-203,000.00		198,253.86
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	406,000.00	-250,148.78	
		Dispositions	-2,527,000.00		1,568,114.52
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	1,469,000.00	-944,867.04	
		Dispositions	-1,381,000.00		902,750.06
CG01767105	ALKERMES PLC SHS				
		Acquisitions	2,000.00	-57,188.36	
		Dispositions	-2,000.00		57,533.40
C020002101	ALLSTATE CORP COM				
		Acquisitions	400.00	-74,481.80	
		Dispositions	-1,347.00		269,836.59

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNM9JJ7	ALLY FINANCIAL INC 6.184% 07-26-2035				
		Acquisitions	3,365,000.00	-3,362,732.33	
		Dispositions	-3,365,000.00		3,263,796.37
SBPG4R21	ALLY FINL INC 6.646% 01-17-2040				
		Acquisitions	2,699,000.00	-2,642,169.63	
		Dispositions	-2,611,000.00		2,542,913.33
C02079KAM9	ALPHABET INC 5.25% 15 MAY 2055				
		Acquisitions	4,140,000.00	-4,085,287.50	
		Dispositions	-875,000.00		849,495.40
C02079KAN7	ALPHABET INC 5.3% 05-15-2065				
		Acquisitions	3,085,000.00	-3,002,009.55	
		Dispositions	-830,000.00		805,286.20
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	900.00	-149,048.07	
		Dispositions	-3,085.00		500,766.00
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	1,400.00	-253,773.81	
		Dispositions	-4,820.00		775,795.98
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	8,188,000.00	-5,674,127.41	
		Dispositions	-960,000.00		647,599.55
SBKPSYC8	ALTRIA GROUP INC 4.0% DUE 02-04-2061				
		Acquisitions	1,940,000.00	-1,426,190.24	
		Dispositions	-277,000.00		192,839.09
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Acquisitions	1,114,000.00	-889,528.22	
		Dispositions	-1,369,000.00		1,097,269.19
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	800.00	-42,130.00	
		Dispositions	-800.00		42,002.19
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	4,064,000.00	-2,433,351.83	
		Dispositions	-3,664,000.00		2,187,356.79
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	864,000.00	-501,795.80	
		Dispositions	-751,000.00		433,459.01
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	1,588,000.00	-1,314,554.43	
		Dispositions	-1,249,000.00		1,036,293.05
C023135CV6	AMAZON COM INC 4.65% 11-20-2035				
		Acquisitions	1,450,000.00	-1,446,447.50	
		Dispositions	-1,450,000.00		1,459,425.00
C023135106	AMAZON COM INC COM				
		Acquisitions	700.00	-143,097.45	
		Dispositions	-6,113.00		1,132,685.68
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	317,000.00	-260,629.98	
		Dispositions	-353,000.00		283,350.73
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	1,863,000.00	-1,268,840.58	
		Dispositions	-2,399,000.00		1,598,096.65
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	338,000.00	-265,672.52	
		Dispositions	-338,000.00		262,252.12
SBKLMSS8	AMER AIRLINES 3.15% 08-15-2033				
		Acquisitions	12,388.09	-11,260.77	
		Dispositions	-12,388.09		11,579.46
SBS81TM5	AMEREN CORP 5.375% 03-15-2035				
		Acquisitions	695,000.00	-693,762.90	
		Dispositions	-695,000.00		695,941.65
C02376R102	AMERICAN AIRLINES INC COM USD1				
		Acquisitions	9,000.00	-147,369.84	
		Dispositions	-9,000.00		99,963.79
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	650.00	-205,487.91	
		Dispositions	-650.00		171,636.91
C026874DX2	AMERICAN INTL GROUP INC 5.45% 05-07-2035				
		Acquisitions	465,000.00	-464,786.10	
		Dispositions	-465,000.00		488,989.35

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03040WBG9	AMERICAN WTR CAP CORP 5.7% 09-01-2055				
		Acquisitions	1,110,000.00	-1,100,171.10	
		Dispositions	-101,000.00		101,921.12
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	110.00	-56,059.98	
		Dispositions	-360.00		187,076.66
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042				
		Acquisitions	509,000.00	-424,933.56	
		Dispositions	-1,783,000.00		1,508,617.28
SBV0XZV1	AMERN EXPRESS CO FLTG RT 5.442% DUE 01-30-2036				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,667.20
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	280,000.00	-186,163.60	
		Dispositions	-641,000.00		403,656.01
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049				
		Acquisitions	460,000.00	-339,138.76	
		Dispositions	-303,000.00		226,769.96
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	1,966,000.00	-1,127,756.58	
		Dispositions	-2,256,000.00		1,329,503.01
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	392,000.00	-266,810.88	
		Dispositions	-1,261,000.00		900,225.69
C031162BZ2	AMGEN INC 4.4% 05-01-2045				
		Acquisitions	565,000.00	-474,004.00	
		Dispositions	-984,000.00		836,029.28
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	1,306,000.00	-1,025,851.50	
		Dispositions	-2,200,000.00		1,724,602.00
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	445,000.00	-381,063.65	
		Dispositions	-965,000.00		815,974.80
C031162DK3	AMGEN INC 4.875% 03-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	471,000.00	-397,886.67	
		Dispositions	-516,000.00		449,720.90
C031162BE9	AMGEN INC 4.95% DUE 10-01-2041				
		Acquisitions	255,000.00	-234,558.30	
		Dispositions	-81,000.00		76,916.79
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	104,000.00	-102,605.36	
		Dispositions	-409,000.00		408,743.52
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	2,765,000.00	-2,699,132.75	
		Dispositions	-1,222,000.00		1,187,367.10
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	215,000.00	-208,163.00	
		Dispositions	-725,000.00		702,989.00
C031162100	AMGEN INC COM				
		Acquisitions	150.00	-46,384.30	
		Dispositions	-150.00		43,636.40
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040				
		Acquisitions	415,000.00	-328,757.55	
		Dispositions	-770,000.00		602,538.05
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	631,000.00	-479,572.62	
		Dispositions	-205,000.00		165,271.00
SBQ3R5R1	AMPHENOL CORP 4.4% 02-15-2033				
		Acquisitions	650,000.00	-649,200.50	
		Dispositions	-650,000.00		642,002.25
SBQ3R6J0	AMPHENOL CORP 5.3% 11-15-2055				
		Acquisitions	1,390,000.00	-1,386,634.20	
		Dispositions	-320,000.00		308,708.80
SBRBJQ39	AMPHENOL CORP 5.375% 11-15-2054				
		Acquisitions	406,000.00	-390,498.92	
		Dispositions	-911,000.00		898,698.35
C032095101	AMPHENOL CORP NEW CL A				
		Acquisitions	1,500.00	-103,059.51	
		Dispositions	-6,100.00		422,600.96

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPBK6K5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO				
		Acquisitions	254,000.00	-180,703.22	
		Dispositions	-602,000.00		426,970.79
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	2,403,000.00	-2,434,308.86	
		Dispositions	-4,245,000.00		4,363,519.53
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	4,595,000.00	-4,578,338.60	
		Dispositions	-2,836,000.00		2,859,122.25
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	1,075,000.00	-1,098,123.25	
		Dispositions	-1,878,000.00		1,908,524.06
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	1,375,000.00	-1,151,477.10	
		Dispositions	-1,210,000.00		1,053,640.40
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058				
		Acquisitions	3,700,000.00	-3,225,050.21	
		Dispositions	-210,000.00		185,375.40
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042				
		Acquisitions	2,517,000.00	-2,299,034.06	
		Dispositions	-1,654,000.00		1,559,633.39
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	1,420,000.00	-1,382,494.65	
		Dispositions	-2,365,000.00		2,310,233.25
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	8,690,000.00	-7,961,681.25	
		Dispositions	-6,125,000.00		5,684,319.37
C03674X106	ANTERO RES CORP COM				
		Acquisitions	6,000.00	-228,971.24	
		Dispositions	-6,000.00		218,416.09
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	459,000.00	-306,065.79	
		Dispositions	-1,262,000.00		868,933.01
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	570,000.00	-519,970.80	
		Dispositions	-713,000.00		618,856.16
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	270,000.00	-236,695.95	
		Dispositions	-270,000.00		246,319.69
SBN4FWF0	AON CORP FIXED 2.9% DUE 08-23-2051				
		Acquisitions	2,951,000.00	-1,789,486.40	
		Dispositions	-952,000.00		567,644.78
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	324,000.00	-242,089.56	
		Dispositions	-295,000.00		211,591.70
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054				
		Acquisitions	542,000.00	-517,498.26	
		Dispositions	-1,075,000.00		1,067,401.35
CG0403H108	AON PLC				
		Acquisitions	400.00	-144,653.15	
		Dispositions	-640.00		229,490.30
C03783C100	APPFOLIO INC COM CL A COM CL A				
		Acquisitions	200.00	-43,221.50	
		Dispositions	-200.00		45,021.23
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG				
		Acquisitions	2,361,000.00	-1,349,908.71	
		Dispositions	-1,710,000.00		964,002.62
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	698,000.00	-430,651.08	
		Dispositions	-490,000.00		309,684.90
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	555,000.00	-344,102.25	
		Dispositions	-1,867,000.00		1,180,677.72
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	4,385,000.00	-2,712,478.89	
		Dispositions	-949,000.00		602,760.31
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061				
		Acquisitions	4,219,000.00	-2,449,753.12	
		Dispositions	-311,000.00		181,885.24

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	428,000.00	-262,282.68	
		Dispositions	-4,002,000.00		2,402,180.10
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	1,963,000.00	-1,525,594.40	
		Dispositions	-992,000.00		766,678.39
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	208,000.00	-173,682.08	
		Dispositions	-780,000.00		649,950.60
C037833CD0	APPLE INC 3.85% DUE 08-04-2046				
		Acquisitions	428,000.00	-346,198.16	
		Dispositions	-1,955,000.00		1,585,231.30
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	208,000.00	-184,007.20	
		Dispositions	-23,000.00		20,622.26
C037833100	APPLE INC COM STK				
		Acquisitions	1,000.00	-222,670.56	
		Dispositions	-10,250.00		2,201,340.85
C03820C105	APPLIED INDL TECHNOLOGIES INC COM				
		Acquisitions	30.00	-7,593.08	
		Dispositions	-480.00		119,280.84
C038222AT2	APPLIED MATLS INC 4.0% 01-15-2031				
		Acquisitions	760,000.00	-757,507.20	
		Dispositions	-760,000.00		753,509.60
C03831WAE8	APPLOVIN CORP NT 5.95% 12-01-2054				
		Acquisitions	4,662,000.00	-4,598,858.96	
		Dispositions	-1,500,000.00		1,509,245.00
CG3265R107	APTIV PLC NEW ORD USD0.01				
		Acquisitions	2,400.00	-146,289.98	
		Dispositions	-2,400.00		136,934.19
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051				
		Acquisitions	3,737,000.00	-2,309,454.40	
		Dispositions	-600,000.00		384,025.26
SBNYF3L3	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-360,547.20	
		Dispositions	-427,000.00		327,453.49
SBS6Q557	APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054				
		Acquisitions	1,285,000.00	-1,198,279.85	
		Dispositions	-1,560,000.00		1,412,172.35
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043				
		Acquisitions	365,000.00	-306,421.15	
		Dispositions	-200,000.00		164,800.00
SBH31WX5	ARCHER-DANIELS 4.5% DUE 03-15-2049				
		Acquisitions	1,110,000.00	-931,068.00	
		Dispositions	-470,000.00		397,488.40
C040413205	ARISTA NETWORKS INC COM NEW				
		Acquisitions	800.00	-77,441.50	
		Dispositions	-2,160.00		181,484.31
C04247X102	ARMSTRONG WORLD INDS INC NEW COM STK				
		Acquisitions	400.00	-57,915.12	
		Dispositions	-400.00		58,005.38
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055				
		Acquisitions	1,336,000.00	-1,288,720.80	
		Dispositions	-1,584,000.00		1,479,812.17
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054				
		Acquisitions	160,000.00	-152,204.80	
		Dispositions	-124,000.00		122,534.32
SBM92G57	ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052				
		Acquisitions	291,000.00	-180,990.36	
		Dispositions	-719,000.00		446,517.09
SBVMSMS0	ASCENSION HLTH 4.294% DUE 11-15-2030				
		Acquisitions	1,915,000.00	-1,915,000.00	
		Dispositions	-875,000.00		878,872.30
C04621X108	ASSURANT INC COM				
		Acquisitions	500.00	-100,812.36	
		Dispositions	-1,200.00		237,677.38
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048				
		Acquisitions	715,000.00	-610,002.25	
		Dispositions	-1,106,000.00		954,294.36

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	4,111,000.00	-2,738,810.89	
		Dispositions	-145,000.00		98,562.30
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	3,410,000.00	-2,339,501.70	
		Dispositions	-8,799,000.00		5,814,402.79
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	2,220,000.00	-1,473,398.71	
		Dispositions	-2,450,000.00		1,627,839.05
C00206RMN9	AT&T INC 3.8% 12-01-2057				
		Acquisitions	7,393,000.00	-5,139,990.55	
		Dispositions	-720,000.00		496,569.60
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	580,000.00	-496,811.65	
		Dispositions	-580,000.00		503,562.88
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040				
		Acquisitions	85,000.00	-85,446.65	
		Dispositions	-85,000.00		90,088.95
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043				
		Acquisitions	420,000.00	-294,386.40	
		Dispositions	-420,000.00		295,860.60
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050				
		Acquisitions	225,000.00	-203,231.70	
		Dispositions	-72,000.00		65,780.64
C049468101	ATLASSIAN CORP CL A				
		Acquisitions	170.00	-39,339.20	
		Dispositions	-670.00		169,498.19
C052769106	AUTODESK INC COM				
		Acquisitions	690.00	-201,445.71	
		Dispositions	-1,470.00		402,721.85
C053015103	AUTOMATIC DATA PROCESSING INC COM				
		Acquisitions	980.00	-294,307.37	
		Dispositions	-1,160.00		349,591.80
C05329W102	AUTONATION INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400.00	-69,729.11	
		Dispositions	-400.00		69,672.05
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Acquisitions	2,300.00	-86,162.27	
		Dispositions	-5,800.00		194,195.41
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	1,800.00	-168,085.15	
		Dispositions	-2,400.00		227,184.71
C05464C101	AXON ENTERPRISE INC COM				
		Acquisitions	30.00	-17,575.28	
		Dispositions	-30.00		19,156.15
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	2,812,000.00	-2,273,829.57	
		Dispositions	-3,034,000.00		2,433,213.13
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,181,000.00	-968,664.67	
		Dispositions	-1,643,000.00		1,365,749.59
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050				
		Acquisitions	265,000.00	-237,752.70	
		Dispositions	-285,000.00		242,623.35
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050				
		Acquisitions	875,000.00	-624,447.95	
		Dispositions	-870,000.00		634,003.80
C056525108	BADGER METER INC COM				
		Acquisitions	200.00	-38,691.48	
		Dispositions	-500.00		108,466.72
C05722G100	BAKER HUGHES CO				
		Acquisitions	6,700.00	-313,743.22	
		Dispositions	-7,300.00		275,333.13
C057665200	BALCHEM CORP COM				
		Acquisitions	300.00	-46,372.37	
		Dispositions	-300.00		46,916.93
SBR3T983	BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054				
		Acquisitions	184,000.00	-172,321.52	
		Dispositions	-184,000.00		179,473.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053				
		Acquisitions	541,000.00	-498,332.33	
		Dispositions	-456,000.00		424,887.12
SBNKB906	BANCO SANTANDER S A 9.625% 12-31-2049				
		Acquisitions	600,000.00	-692,250.00	
		Dispositions	-600,000.00		707,840.00
SBN6NBF5	BANK AMER CORP 2.831% 10-24-2051				
		Acquisitions	953,000.00	-592,553.73	
		Dispositions	-395,000.00		244,959.25
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	295,000.00	-196,765.00	
		Dispositions	-1,525,000.00		973,755.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	831,000.00	-631,075.40	
		Dispositions	-341,000.00		264,438.45
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	1,198,000.00	-850,078.45	
		Dispositions	-692,000.00		507,755.29
SBD49X71	BANK AMER CORP 3.946% 01-23-2049				
		Acquisitions	859,000.00	-664,279.95	
		Dispositions	-1,015,000.00		782,067.15
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	3,697,000.00	-2,865,392.25	
		Dispositions	-1,798,000.00		1,354,798.22
SBSML2K0	BANK AMER CORP 6.25% 12-31-2049				
		Acquisitions	2,750,000.00	-2,750,000.00	
		Dispositions	-2,750,000.00		2,781,478.32
SBTZHP25	BANK AMER CORP 6.625% 12-31-2049				
		Acquisitions	1,905,000.00	-1,905,000.00	
		Dispositions	-1,905,000.00		1,924,050.00
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	1,400.00	-115,708.10	
		Dispositions	-2,450.00		206,445.42
C0641598S8	BANK NOVA SCOTIA VAR RT 10-27-2082				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	858,000.00	-897,682.50	
		Dispositions	-858,000.00		905,190.00
SBS2CS83	BANK OF AMERICA CORP 5.511% 01-24-2036				
		Acquisitions	3,840,000.00	-3,844,262.50	
		Dispositions	-3,840,000.00		3,871,448.38
SBNGH2G5	BANK OF AMERICA CORP 5.744% 02-12-2036				
		Acquisitions	10,234,000.00	-10,230,620.64	
		Dispositions	-10,234,000.00		10,176,312.98
SBPNXQ46	BANK OF AMERICA CORP 6.125% 12-31-2049				
		Acquisitions	2,227,000.00	-2,234,415.85	
		Dispositions	-2,227,000.00		2,254,216.25
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	524,000.00	-371,796.92	
		Dispositions	-6,261,000.00		4,521,641.80
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% 03-15-2050				
		Acquisitions	1,415,000.00	-1,174,163.81	
		Dispositions	-1,064,000.00		880,178.60
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	1,123,000.00	-960,257.63	
		Dispositions	-2,004,000.00		1,710,451.36
SB83ZNK8	BANK OF AMERICA CORPORATION 6.11% 01-29-2037				
		Acquisitions	602,000.00	-619,901.60	
		Dispositions	-232,000.00		238,377.68
SBPJKZV1	BARCLAYS PLC 5.785% 02-25-2036				
		Acquisitions	5,821,000.00	-5,821,000.00	
		Dispositions	-5,821,000.00		5,804,226.78
SBVYL6N0	BARCLAYS PLC 5.86% 08-11-2046				
		Acquisitions	2,290,000.00	-2,327,725.70	
		Dispositions	-700,000.00		722,269.13
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055				
		Acquisitions	115,000.00	-122,346.20	
		Dispositions	-1,010,000.00		1,034,781.25
C06738ECN3	BARCLAYS PLC 9.625% 12-31-2049				
		Acquisitions	600,000.00	-658,730.00	
		Dispositions	-600,000.00		672,920.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041				
		Acquisitions	435,000.00	-425,024.26	
		Dispositions	-233,000.00		236,665.09
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043				
		Acquisitions	240,000.00	-245,467.20	
		Dispositions	-357,000.00		354,463.23
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	615,000.00	-652,219.80	
		Dispositions	-64,000.00		65,531.52
SBV6KM60	BAT CAPITAL CORP 5.625% 08-15-2035				
		Acquisitions	830,000.00	-829,585.00	
		Dispositions	-830,000.00		828,472.60
SBV6KM71	BAT CAPITAL CORP 6.25% 08-15-2055				
		Acquisitions	551,000.00	-536,486.66	
		Dispositions	-551,000.00		537,579.85
SBRJ50F9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043				
		Acquisitions	341,000.00	-374,635.20	
		Dispositions	-857,000.00		950,428.71
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	1,555,000.00	-1,670,474.30	
		Dispositions	-2,858,000.00		3,107,586.00
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045				
		Acquisitions	244,000.00	-228,837.84	
		Dispositions	-821,000.00		789,240.96
SBTDFT52	BECTON DICKINSON & 4.685% DUE 12-15-2044				
		Acquisitions	458,000.00	-395,960.98	
		Dispositions	-415,000.00		362,510.55
C0778FPAA7	BELL CANADA 4.464% 04-01-2048				
		Acquisitions	392,000.00	-313,141.36	
		Dispositions	-280,000.00		236,588.80
C07831C103	BELLRING BRANDS INC COM USD0.01				
		Acquisitions	200.00	-14,594.50	
		Dispositions	-2,897.00		223,762.76
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	751,000.00	-443,699.86	
		Dispositions	-599,000.00		356,704.45
SBG0JBZ0	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048				
		Acquisitions	248,000.00	-178,493.04	
		Dispositions	-307,000.00		223,745.50
SBNC3DJ7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053				
		Acquisitions	864,000.00	-700,076.27	
		Dispositions	-788,000.00		634,848.38
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	1,645,000.00	-995,391.65	
		Dispositions	-1,030,000.00		600,668.70
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG				
		Acquisitions	2,150,000.00	-1,748,659.50	
		Dispositions	-1,135,000.00		943,953.23
C084659AR2	BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049				
		Acquisitions	486,000.00	-386,049.24	
		Dispositions	-222,000.00		176,609.88
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	100.00	-14,623.25	
		Dispositions	-100.00		13,707.36
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				
		Acquisitions	1,115,000.00	-680,294.95	
		Dispositions	-285,000.00		192,087.15
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	2,700.00	-168,155.41	
		Dispositions	-3,600.00		229,538.80
SBRC16H8	BLACKROCK FUNDING INC. 5.35% 01-08-2055				
		Acquisitions	250,000.00	-233,317.50	
		Dispositions	-955,000.00		918,117.98
C05565AB28	BNP PARIBAS PERP FXD RATE RESETTABLE 4.625% 12-31-2049				
		Acquisitions	660,000.00	-647,000.00	
		Dispositions	-660,000.00		647,602.80
SBD72429	BOEING CO 3.375% DUE 06-15-2046				
		Acquisitions	573,000.00	-388,665.90	
		Dispositions	-573,000.00		386,878.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZBZQ11	BOEING CO 3.65% DUE 03-01-2047				
		Acquisitions	764,000.00	-532,530.92	
		Dispositions	-265,000.00		195,776.70
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	4,106,000.00	-2,880,427.47	
		Dispositions	-1,062,000.00		744,671.87
SBGYTGR3	BOEING CO 3.85% DUE 11-01-2048				
		Acquisitions	482,000.00	-329,553.04	
		Dispositions	-565,000.00		404,805.55
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	1,210,000.00	-1,124,804.85	
		Dispositions	-4,891,000.00		4,692,781.42
S2283478	BOEING CO 6.625 DEB DUE 02-15-2038				
		Acquisitions	160,000.00	-169,201.60	
		Dispositions	-71,000.00		77,713.76
SBC7H609	BOEING CO 6.875% DUE 03-15-2039				
		Acquisitions	235,000.00	-260,716.05	
		Dispositions	-66,000.00		74,843.34
SBJBC2L2	BOEING CO FIXED 3.825% 03-01-2059				
		Acquisitions	666,000.00	-426,386.52	
		Dispositions	-279,000.00		177,675.57
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	585,000.00	-568,424.10	
		Dispositions	-513,000.00		529,296.22
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	205,000.00	-205,594.50	
		Dispositions	-9,162,000.00		8,709,470.65
SBG48P39	BOEING CO SR NT 5.875 DUE 02-15-2040				
		Acquisitions	320,000.00	-308,867.20	
		Dispositions	-250,000.00		254,847.50
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	16.00	-79,008.77	
		Dispositions	-110.00		550,424.22
C101137107	BOSTON SCIENTIFIC CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-328,524.87	
		Dispositions	-3,900.00		396,133.19
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	376,000.00	-228,675.92	
		Dispositions	-162,000.00		95,703.12
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	113,000.00	-70,813.71	
		Dispositions	-1,889,000.00		1,169,800.48
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	99,000.00	-63,634.23	
		Dispositions	-915,000.00		606,526.05
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	60,000.00	-37,765.20	
		Dispositions	-60,000.00		36,629.40
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO				
		Acquisitions	899,000.00	-658,175.97	
		Dispositions	-77,000.00		55,010.34
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	208,000.00	-133,409.12	
		Dispositions	-520,000.00		333,611.20
SBPZRNN4	BP CAP MKTS AMER INC 5.227% 11-17-2034				
		Acquisitions	705,000.00	-714,792.45	
		Dispositions	-2,350,000.00		2,340,726.80
C109194100	BRIGHT HORIZONS FA COM USD0.001				
		Acquisitions	200.00	-23,279.93	
		Dispositions	-200.00		25,082.80
C109641100	BRINKER INTL INC COM				
		Acquisitions	900.00	-156,220.78	
		Dispositions	-900.00		126,484.21
SBMWV9D0	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039				
		Acquisitions	84,000.00	-74,020.80	
		Dispositions	-84,000.00		72,119.04
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	835,000.00	-666,369.48	
		Dispositions	-369,000.00		293,954.38

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047				
		Acquisitions	910,000.00	-756,071.25	
		Dispositions	-500,000.00		404,664.80
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040				
		Acquisitions	888,000.00	-607,289.82	
		Dispositions	-1,454,000.00		998,501.57
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Acquisitions	575,000.00	-546,221.25	
		Dispositions	-1,348,000.00		1,296,095.84
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				
		Acquisitions	635,000.00	-631,704.35	
		Dispositions	-12,931,000.00		13,023,129.31
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063				
		Acquisitions	205,000.00	-222,964.77	
		Dispositions	-205,000.00		214,641.15
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	9,800.00	-512,129.13	
		Dispositions	-12,559.00		665,294.64
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042				
		Acquisitions	105,000.00	-84,493.50	
		Dispositions	-670,000.00		521,764.70
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	519,000.00	-373,221.60	
		Dispositions	-404,000.00		286,854.60
C11120U105	BRIXMOR PPTY GROUP INC COM				
		Acquisitions	3,600.00	-93,934.29	
		Dispositions	-5,400.00		141,190.18
SBTK0T16	BROADCOM INC 4.9% 07-15-2032				
		Acquisitions	1,325,000.00	-1,321,422.50	
		Dispositions	-1,325,000.00		1,328,272.75
C11135F101	BROADCOM INC COM				
		Acquisitions	700.00	-148,732.25	
		Dispositions	-3,405.00		674,187.58
C11135FCY5	BROADCOM INC SR NT 4.8% 02-15-2036				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,213,000.00	-4,175,854.54	
		Dispositions	-610,000.00		615,172.80
C11135FCM1	BROADCOM INC SR NT 5.2% 07-15-2035				
		Acquisitions	2,300,000.00	-2,333,582.60	
		Dispositions	-1,005,000.00		1,005,155.90
C11133T103	BROADRIDGE FINL SOLUTIONS INC COM STK				
		Acquisitions	100.00	-24,062.10	
		Dispositions	-100.00		23,783.08
SBWBZK85	BROOKFIELD FIN INC 5.33% 01-15-2036				
		Acquisitions	368,000.00	-366,505.92	
		Dispositions	-7,000.00		7,029.47
SBNK9C90	BROOKFIELD FIN INC NT 3.625% 02-15-2052				
		Acquisitions	228,000.00	-157,577.64	
		Dispositions	-160,000.00		112,952.00
SBTQGQ62	BROWN & BROWN INC 6.25% 06-23-2055				
		Acquisitions	3,544,000.00	-3,541,023.02	
		Dispositions	-435,000.00		446,382.90
C115236101	BROWN & BROWN INC COM				
		Acquisitions	300.00	-30,459.53	
		Dispositions	-300.00		31,087.38
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045				
		Acquisitions	695,000.00	-613,446.95	
		Dispositions	-675,000.00		589,999.50
SB787QZ8	BURL NORTHN 4.4 DUE 03-15-2042				
		Acquisitions	357,000.00	-313,775.70	
		Dispositions	-227,000.00		194,405.07
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045				
		Acquisitions	365,000.00	-299,772.00	
		Dispositions	-420,000.00		357,777.00
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042				
		Acquisitions	446,000.00	-388,715.82	
		Dispositions	-205,000.00		176,408.30
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043				
		Acquisitions	395,000.00	-346,154.30	
		Dispositions	-551,000.00		472,162.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1W13G4	BURL NORTHN SANTA 6.15% DUE 05-01-2037				
		Acquisitions	260,000.00	-283,179.00	
		Dispositions	-260,000.00		285,953.20
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050				
		Acquisitions	172,000.00	-125,093.88	
		Dispositions	-230,000.00		167,442.30
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	215,000.00	-176,306.45	
		Dispositions	-1,025,000.00		835,617.55
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055				
		Acquisitions	367,000.00	-371,369.43	
		Dispositions	-1,680,000.00		1,617,352.70
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044				
		Acquisitions	888,000.00	-771,842.03	
		Dispositions	-836,000.00		732,549.81
SBQMJHL6	BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056				
		Acquisitions	7,885,000.00	-7,868,937.50	
		Dispositions	-1,985,000.00		1,994,606.20
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	905,000.00	-858,329.30	
		Dispositions	-160,000.00		153,512.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 4.04% FROM 11-13-2025 TO 11-14-2025				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 4.15% FROM 12-01-2025 TO 12-02-2025				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 4.32% FROM 06-10-2025 TO 06-11-2025				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 4.32% FROM 06-16-2025 TO 06-17-2025				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.35% FROM 01-24-2025 TO 01-27-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.36% FROM 01-31-2025 TO 02-03-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.37% FROM 01-22-2025 TO 01-23-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 4.37% FROM 07-09-2025 TO 07-10-2025				
		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 4.38% FROM 05-29-2025 TO 05-30-2025				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 4.38% FROM 08-05-2025 TO 08-06-2025				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.43% FROM 01-23-2025 TO 01-24-2025				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.43% FROM 01-30-2025 TO 01-31-2025				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 4.43% FROM 06-26-2025 TO 06-27-2025				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BOFA SECU 3.67% FROM 12-23-2025 TO 12-24-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BOFA SECU 4.21% FROM 10-22-2025 TO 10-23-2025				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BOFA SECU 4.29% FROM 05-09-2025 TO 05-12-2025				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.69% FROM 12-18-2025 TO 12-19-2025				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.88% FROM 12-10-2025 TO 12-11-2025				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 3.93% FROM 11-21-2025 TO 11-24-2025				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.96% FROM 12-03-2025 TO 12-04-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.96% FROM 12-05-2025 TO 12-08-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 3.98% FROM 11-14-2025 TO 11-17-2025				
		Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.11% FROM 10-08-2025 TO 10-09-2025				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.12% FROM 11-28-2025 TO 12-01-2025				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.26% FROM 06-05-2025 TO 06-06-2025				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.28% FROM 05-22-2025 TO 05-23-2025				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.29% FROM 05-15-2025 TO 05-16-2025				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.29% FROM 05-21-2025 TO 05-22-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 4.3% FROM 01-17-2025 TO 01-21-2025				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.3% FROM 05-13-2025 TO 05-14-2025				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 4.31% FROM 07-18-2025 TO 07-21-2025				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 4.33% FROM 01-29-2025 TO 01-30-2025				
		Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.33% FROM 06-09-2025 TO 06-10-2025				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.33% FROM 10-16-2025 TO 10-17-2025				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.34% FROM 02-07-2025 TO 02-10-2025				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.34% FROM 02-27-2025 TO 02-28-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.34% FROM 09-17-2025 TO 09-18-2025				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.35% FROM 06-02-2025 TO 06-03-2025				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 4.37% FROM 07-31-2025 TO 08-01-2025				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 05-30-2025 TO 06-02-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 04-30-2025 TO 05-01-2025				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 05-28-2025 TO 05-29-2025				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-28-2025 TO 03-03-2025				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 04-29-2025 TO 04-30-2025				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 05-01-2025 TO 05-02-2025				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 4.41% FROM 01-02-2025 TO 01-03-2025				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.41% FROM 09-09-2025 TO 09-10-2025				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.42% FROM 04-03-2025 TO 04-04-2025				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.42% FROM 06-27-2025 TO 06-30-2025				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 4.48% FROM 07-01-2025 TO 07-02-2025				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.58% FROM 09-15-2025 TO 09-16-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 3.67% FROM 12-19-2025 TO 12-22-2025				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 3.91% FROM 12-04-2025 TO 12-05-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 4.02% FROM 12-02-2025 TO 12-03-2025				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 4.29% FROM 01-21-2025 TO 01-22-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 4.3% FROM 06-06-2025 TO 06-09-2025				
		Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.33% FROM 02-25-2025 TO 02-26-2025				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.34% FROM 02-04-2025 TO 02-05-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 4.44% FROM 06-30-2025 TO 07-01-2025				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799DEC4	BUY TO OPEN REPO W/J.P. MORG 3.8% FROM 12-15-2025 TO 12-16-2025				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799SEP2	BUY TO OPEN REPO W/J.P. MORG 4.13% FROM 09-22-2025 TO 09-23-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799APR5	BUY TO OPEN REPO W/J.P. MORG 4.38% FROM 04-25-2025 TO 04-28-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Acquisitions	200.00	-20,402.50	
		Dispositions	-600.00		60,607.30
SBXT7BJ8	CA INST TECH 4.321% DUE 08-01-2045				
		Acquisitions	650,000.00	-571,967.50	
		Dispositions	-2,215,000.00		1,916,479.15
S9MZ6T1U	CALL BONDOPT SBNYUS33 02/06/2025 FNCL 4.5% 02/13/20 94.34375 31750Q059				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,125.00
S9MZ6NRU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		5,625.00
S9MZ7ZNU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,750.00
S9MZNULU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.17% 317U89KA1 05/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		963.31
S9N11WYU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U8H1A4 25/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,005.02
S9N2FAQU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.32% 317U99IA3 09/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,102.65
S9MZWPLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.35% 317U8F5A4 20/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,047.61
S9MZ7TKU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U7ZNA1 10/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,071.15
S9N1VX2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U8WPA5 08/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,498.57
S9N1PKPU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.45% 317U8UBA4 30/04/2025				

◆ 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		1,304.17
S9N1789U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317U8N1A1 07/04/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,730.88
S9N44VYU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317UA2XA9 15/09/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,252.52
S9N1979U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8O6A4 11/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,517.25
S9N1C72U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8QIA6 14/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,427.83
S9N4MR3U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317UAG9A5 17/10/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,311.14
S9N4CXMU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.61% 317UA9UA7 02/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,574.35
S9N17HQU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.4% 317U8MAA3 07/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,610.29
S9N2595U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.32% 317U91UA6 22/05/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,609.79
S9N2KL4U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U9B6A1 16/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,076.19
S9N3RFBU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.54% 317U9VGA6 26/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,909.71
S9N1KSKU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.35% 317U8SRA2 25/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,071.84

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2UZGU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.38% 317U9GBA4 03/07/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		797.63
S9N34YNU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.46% 317U9LFA9 16/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,225.92
S9N2SBBU	CALL SWO EUR DEUTGB2L P 6MEURIB / R 2.1% 317U9ELA8 30/06/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		723.33
S9N1SZEU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.13% 317U8VPA7 06/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		732.81
S9MZ4WHU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.3% 317U7XMA7 06/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		977.46
S9N49N5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317UA6SA6 26/09/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,278.75
S9N13P7U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.19% 317U8JNA6 28/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,223.53
S9N17GWU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.52% 317U8M8A6 07/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,506.96
S9N4FABU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.55% 317UABYA8 06/10/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,047.76
S9N29SAU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.03% 317U94GA6 28/05/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,800.77
S9N3DX1U	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.44% 317U9ONA4 01/08/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,619.91
S9N1EJWU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.53% 317U8QXA9 17/04/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,250.61
S9MZHJUU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U86AA8 28/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		689.00
S9MZRPCU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.21% 317U8BRA9 11/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,224.97
S9MZAD3U	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.35% 317U81RA1 17/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,262.42
S9N24YUU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.532% 317U90ZA3 05/19/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,975.00
S9N3UMYU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.68% 317U9YCA4 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,627.50
S9N4KTKU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.375% 317UAFFA0 10/14/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		4,963.75
S9N5BDLU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.393% 317UATUA3 11/24/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,623.75
S9N5JK5U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.48% 317UB0QA0 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,867.50
S9MZLSKU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.87% 317U88OA9 03/03/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,057.50
S9MZBY7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.955% 317U83FA0 02/18/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9N4JF6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.325% 317UAEPA2 10/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,857.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N51LQU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.5% 317UAOPA0 11/06/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,465.00
S9N3XQ6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.523% 317U9ZVA0 09/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N5FFXU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.535% 317UAYPA8 11/28/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,220.00
S9N4BYYU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.55% 317UA8WA7 09/29/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,607.50
S9N39YNU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.555% 317U9N4A7 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N4CJ7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.575% 317UAALA4 10/02/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,948.75
S9N21K9U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.582% 317U8Z5A0 05/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,132.50
S9N47BSU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.598% 317UA4RA2 09/22/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,225.00
S9N36WKU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.637% 317U9M4A9 07/18/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,213.75
S9N2QFJU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.678% 317U9DSA3 06/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9N3L93U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.688% 317U9SNA5 08/15/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,690.00
S9N3K26U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.699% 317U9SFA4 08/14/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,010.00
S9N38DFU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U9MKA1 07/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N2GTFU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.738% 317U9A2A7 06/12/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,465.00
S9N2LNVU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.75% 317U9BOA1 06/20/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,170.00
S9N2XL5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.77% 317U9JQA2 07/09/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9MZB14U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.955% 317U83JA6 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9MZ5HNU	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.005% 317U7YFA3 02/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9N5AQKU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.355% 317UATKA4 11/24/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,557.50
S9N1MTHU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.738% 317U8U1A5 04/28/2025				
		Acquisitions	950,000.00	0.00	
		Dispositions	-1,900,000.00		6,849.50
S9N56B1U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.425% 317UARHA2 11/17/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,025.00
S9N2SN2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U9FUA5 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,450.00
S9N31VYU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.772% 317U9JTA9 07/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZWEPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.93% 317U8FIA0 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9N39J6U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.564% 317U9N2A9 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,345.00
S9N38Z0U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.605% 317U9MOA7 07/23/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,520.00
S9N47X1U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.65% 317UA51A7 09/22/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,630.00
S9MZNVQU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.774% 317U8AHA2 03/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N57C9U	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.433% 317UARXA4 11/17/2025				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9N3VBXU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.548% 317U9YVA3 09/02/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,960.00
S9N2PHEU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.758% 317U9DLA0 06/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,020.00
S9MZAXYU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.955% 317U82JA8 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,642.00
S9N1SZHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U8VTA3 05/05/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		6,825.00
S9N58SLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.386% 317UAS9A9 11/17/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,867.50
S9N4FBGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.398% 317UACKA1 10/06/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,825.00
S9N54MFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.426% 317UAQKA0 11/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,264.00
S9N5TPZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.442% 317UB5QA9 12/26/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,507.50
S9N2AJQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.45% 317U95EA5 05/29/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,330.00
S9N26GCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.463% 317U92GA0 05/22/2025				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		7,590.00
S9N5JY4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.48% 317UB0SA8 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,871.00
S9N52EHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.515% 317UAOVA3 11/07/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,562.00
S9N3WERU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U9Z5A9 09/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9N3BVNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.525% 317U9O7A2 07/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,296.00
S9N19BGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.535% 317U8O2A8 04/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,492.50
S9N3D73U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.543% 317U9OSA9 08/01/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,492.00
S9N5PBSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.545% 317UB2RA5 12/17/2025				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		6,720.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4TH7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317UAM2A9 10/27/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,780.00
S9N43A5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.551% 317UA2DA1 09/15/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,068.50
S9N3DBBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U9OFA3 07/30/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,845.00
S9N2DVVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U98JA4 06/06/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,672.25
S9N28VBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.57% 317U94BA1 05/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,712.50
S9N3EVRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.57% 317U9PKA4 08/04/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9N3VHCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.572% 317U9YHA9 09/02/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,849.50
S9N3896U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.583% 317U9MQA5 07/23/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N49N7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.597% 317UA71A3 09/26/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,405.00
S9N1PWSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.6% 317U8UMA2 04/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,987.25
S9N2CA1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.605% 317U98BA2 06/05/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,600.00
S9N26GEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.638% 317U92IA8 05/22/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,080.00
S9N3SG2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U9WAA0 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,650.00
S9N33G4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.653% 317U9L4A1 07/14/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,688.75
S9N3QPNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.669% 317U9VCA0 08/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,942.25
S9N2WJFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U9IFA6 07/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,436.00
S9N2QLLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.687% 317U9DVA9 06/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,453.50
S9N1EGNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U8R5A8 04/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,108.00
S9N35ZKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U9LMA1 07/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N2SFPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.701% 317U9EPA4 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,301.25
S9N1F71U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U8RPA6 04/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9N2KA8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U9BAA6 06/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,329.25
S9N1LKDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.713% 317U8TPA2 04/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,635.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1B81U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.723% 317U8PSA7 04/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9N2WX8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.775% 317U9J0A0 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,154.25
S9MZGZBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.778% 317U85XA5 02/27/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,950.00
S9N2NYFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.785% 317U9DAA2 06/23/2025				
		Acquisitions	350,000.00	0.00	
		Dispositions	-700,000.00		2,600.50
S9MZGYXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.89% 317U85VA7 02/27/2025				
		Acquisitions	350,000.00	0.00	
		Dispositions	-700,000.00		2,688.00
S9MZQTSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.905% 317U8BQA0 03/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,073.75
S9MZHZ8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.907% 317U87GA0 02/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,525.25
S9MZEH3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U84RA5 02/24/2025				
		Acquisitions	350,000.00	0.00	
		Dispositions	-700,000.00		2,415.00
S9N59S1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.348% 317UASRA9 11/21/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,955.00
S9N55U1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317UAQWA7 11/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,340.00
S9N2A23U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.44% 317U95WA5 05/30/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,300.00
S9N5L41U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.484% 317UB1TA5 12/12/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,620.00
S9N52Q9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.495% 317UAPEA9 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,067.00
S9N53UUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.508% 317UAQ2A0 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00
S9N5KXHU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.525% 317UB17A9 12/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00
S9N5FERU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.54% 317UAYRA6 11/28/2025				
		Acquisitions	1,451,000.00	0.00	
		Dispositions	-1,451,000.00		3,373.58
S9N1RRUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.566% 317U8V3A1 05/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,650.00
S9N28SGU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.57% 317U93ZA7 05/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,100.00
S9N2113U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.578% 317U8Z3A2 05/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.00
S9N49DSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.61% 317UA5LA5 09/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,770.00
S9N2637U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.646% 317U93IA6 05/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,424.00
S9N3HN7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.65% 317U9RHA4 08/11/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,822.50
S9N33K4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.664% 317U9L6A9 07/14/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,975.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3GAUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.665% 317U9QJA4 08/07/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,920.00
S9N2VLRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.669% 317U9HNA9 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,628.50
S9N3G25U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.683% 317U9QWA9 08/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,231.25
S9N3KL6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.695% 317U9SHA2 08/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,968.00
S9N34E9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.697% 317U9LHA7 07/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,021.25
S9N1C12U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U8QTA4 04/14/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9N2TYYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U9G7A9 07/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,864.00
S9N2UYNU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.725% 317U9GFA0 07/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,633.75
S9N2MAXU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.737% 317U9BZA9 06/20/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,075.00
S9N2PMUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U9DPA6 06/23/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,485.00
S9MZ2WVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.835% 317U7WGA6 02/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,310.00
S9MZLWFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.874% 317U88MA1 03/03/2025				

◆ 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		2,784.00
S9MZPW8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.899% 317U8BMA4 03/07/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,700.00
S9MZWLQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.93% 317U8FEA4 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,033.50
S9N2EEYU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.522% 317U99FA6 06/09/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,865.00
S9N3BRSU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.545% 317U9O3A6 07/28/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,902.50
S9N3MJ7U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.72% 317U9TTA7 08/18/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,105.00
S9N2RJAU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.727% 317U9EJA1 06/30/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9MZEDBU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.932% 317U84GA7 02/24/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,050.00
S9N4WSRU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.48% 317UAN3A6 11/03/2025				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,480.00
S9N3WDAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.51% 317U9Z0A4 09/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,500.00
S9N2379U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317U90OA5 05/16/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,487.50
S9N1PNRU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.593% 317U8UOA0 04/30/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2FH2U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.62% 317U99VA8 06/09/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9N2R42U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.677% 317U9FPA1 06/30/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,220.00
S9N1JB5U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.715% 317U8SPA4 04/24/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,334.50
S9N2J07U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.728% 317U9B2A5 06/16/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,905.00
S9N2USGU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.75% 317U9GNA1 07/03/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,366.00
S9N2ML6U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.77% 317U9CEA0 06/23/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,390.00
S9MZNTLU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.789% 317U89WA8 03/05/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9N2XA1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.79% 317U9JLA7 07/09/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9MZJM7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.842% 317U87SA7 02/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,551.25
S9MZ3K1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.89% 317U7WYA6 02/03/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,713.50
S9MZBW7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.943% 317U83DA2 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MZVLZU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.975% 317U8ECA9 03/19/2025				

◆ 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		2,565.00
S9MZ5MSU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.996% 317U7Y7A2 02/07/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,273.75
S9N4HUHU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.385% 317UADXA5 10/10/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,795.00
S9N29VKU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.504% 317U94TA2 05/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,118.75
S9N4EGAU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.507% 317UABFA9 10/06/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,507.50
S9N3SC2U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.645% 317U9W8A3 08/29/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		825.00
S9MZXAWU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.884% 317U8FXA3 03/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N1P42U	CALL SWO_CDX CHASUS33 07/16/2025 CDX.NA.IG.44 31750QMA4				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,435.00
S9N1CJNU	CALL SWO_CDX GSILGB2X 05/21/2025 CDX.NA.IG.43 31750QHN2				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,200.00
S9N19HYU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QG86				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,192.00
S9N1CLMU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QHM4				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,040.00
S9N1NSKU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.44 31750QLW7				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,625.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1NZUU	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QM06				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,390.00
S9N1QJ8U	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QN05				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,062.50
S9N1QM7U	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QMZ9				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,408.00
S9N1UBPU	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QO53				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,730.00
S9N1P49U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QMB2				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,680.00
S9N1RYHU	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QN88				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,952.00
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043				
		Acquisitions	415,000.00	-352,762.45	
		Dispositions	-324,000.00		268,404.84
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO				
		Acquisitions	2,225,000.00	-1,592,018.40	
		Dispositions	-161,000.00		120,981.84
C14040HDN2	CAPITAL ONE FINL CORP 5.197% 09-11-2036				
		Acquisitions	3,607,000.00	-3,589,119.20	
		Dispositions	-1,375,000.00		1,364,480.75
SBS4B9K7	CAPITAL ONE FINL CORP 5.884% 07-26-2035				
		Acquisitions	4,104,000.00	-4,161,623.28	
		Dispositions	-3,262,000.00		3,376,559.25
SBV0XYQ9	CAPITAL ONE FINL CORP 6.183% 01-30-2036				
		Acquisitions	2,195,000.00	-2,204,840.51	
		Dispositions	-966,000.00		984,982.94
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,091,000.00	-2,055,312.15	
		Dispositions	-3,860,000.00		3,799,187.40
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	600.00	-75,501.08	
		Dispositions	-3,589.00		478,763.11
C142339AN0	CARLISLE COS INC 5.25% DUE 09-15-2035				
		Acquisitions	749,000.00	-748,780.91	
		Dispositions	-370,000.00		370,410.70
C143130102	CARMAX INC COM				
		Acquisitions	300.00	-19,458.75	
		Dispositions	-300.00		19,399.71
C146869102	CARVANA CO CL A CL A				
		Acquisitions	100.00	-24,420.97	
		Dispositions	-100.00		27,003.67
SBTZDBY7	CATERPILLAR INC 5.5% 05-15-2055				
		Acquisitions	95,000.00	-92,244.05	
		Dispositions	-95,000.00		94,968.27
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049				
		Acquisitions	285,000.00	-196,336.50	
		Dispositions	-515,000.00		370,527.10
C148929102	CAVA GROUP INC COM				
		Acquisitions	200.00	-23,770.84	
		Dispositions	-1,700.00		214,377.52
C12503M108	CBOE GLOBAL MARKETS INC				
		Acquisitions	1,200.00	-257,006.82	
		Dispositions	-1,200.00		266,149.60
C12504L109	CBRE GROUP INC CL A CL A				
		Acquisitions	500.00	-67,780.59	
		Dispositions	-679.00		84,171.61
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045				
		Acquisitions	1,394,000.00	-1,062,665.66	
		Dispositions	-79,000.00		60,793.66
S9B5CCDU	CCP DUE RECEIVABLE FROM GSC				
		Acquisitions	1,040,000.00	-1,040,000.00	
		Dispositions	-942,000.00		942,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9B2TS7U	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA				
		Acquisitions	159,000.00	-159,000.00	
		Dispositions	-499,000.00		499,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	6,123,000.00	-6,123,000.00	
		Dispositions	-4,819,000.00		4,819,000.00
SBD96173	CDN PAC RY CO NEW 4.8% DUE 08-01-2045				
		Acquisitions	207,000.00	-189,806.58	
		Dispositions	-207,000.00		191,775.15
SB1X9JN6	CDN PAC RY CO NEW 5.95% DUE 05-15-2037				
		Acquisitions	325,000.00	-335,988.25	
		Dispositions	-950,000.00		1,009,002.45
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115				
		Acquisitions	747,000.00	-761,173.07	
		Dispositions	-370,000.00		381,003.95
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	2,300.00	-141,980.50	
		Dispositions	-2,700.00		163,570.37
SBVWSDZ4	CENTERPOINT ENER HOUSTON 4.95% 08-15-2035				
		Acquisitions	370,000.00	-368,608.80	
		Dispositions	-290,000.00		292,830.40
SBFYS3F0	CENTERPOINT ENERGY 3.95% 03-01-2048				
		Acquisitions	220,000.00	-170,346.00	
		Dispositions	-47,000.00		37,636.19
SBN92ZW4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051				
		Acquisitions	2,615,000.00	-1,774,634.21	
		Dispositions	-64,000.00		44,298.88
C161175BZ6	CHARTER 3.5% DUE 06-01-2041				
		Acquisitions	240,000.00	-164,740.80	
		Dispositions	-240,000.00		166,656.00
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	810,000.00	-682,721.90	
		Dispositions	-85,000.00		72,170.95
C161175BM5	CHARTER 5.375% DUE 04-01-2038				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	570,000.00	-527,916.90	
		Dispositions	-570,000.00		530,915.22
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055				
		Acquisitions	854,000.00	-828,405.10	
		Dispositions	-225,000.00		220,180.50
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	11,105,000.00	-7,129,099.01	
		Dispositions	-7,888,000.00		5,026,882.46
C161175CE2	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042				
		Acquisitions	2,095,000.00	-1,447,939.40	
		Dispositions	-1,452,000.00		996,215.28
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062				
		Acquisitions	4,373,000.00	-2,635,325.83	
		Dispositions	-141,000.00		87,755.58
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053				
		Acquisitions	130,000.00	-105,470.30	
		Dispositions	-435,000.00		338,151.60
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	250,000.00	-194,005.00	
		Dispositions	-250,000.00		205,400.00
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	4,204,000.00	-2,809,798.23	
		Dispositions	-2,954,000.00		1,912,457.54
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	523,000.00	-418,103.08	
		Dispositions	-2,934,000.00		2,254,126.20
C161175BV5	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	658,000.00	-418,122.96	
		Dispositions	-1,812,000.00		1,123,089.01
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	637,000.00	-494,237.51	
		Dispositions	-1,002,000.00		744,112.86
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				
		Acquisitions	2,991,000.00	-1,781,877.86	
		Dispositions	-7,071,000.00		4,245,275.05

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048				
		Acquisitions	606,000.00	-514,999.37	
		Dispositions	-5,018,000.00		4,192,211.14
C16359R103	CHEMED CORP NEW COM				
		Acquisitions	230.00	-136,914.18	
		Dispositions	-230.00		133,743.00
SBNM26W8	CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039				
		Acquisitions	312,000.00	-245,594.72	
		Dispositions	-660,000.00		553,729.68
SBPKC1G3	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG				
		Acquisitions	480,000.00	-275,894.40	
		Dispositions	-957,000.00		555,918.15
SBTXNQ55	CHEVRON U S A INC 4.85% 10-15-2035				
		Acquisitions	3,259,000.00	-3,294,450.57	
		Dispositions	-2,673,000.00		2,727,762.04
SBMHLNJ9	CHEVRON U S A INC 4.98% 04-15-2035				
		Acquisitions	360,000.00	-359,964.00	
		Dispositions	-360,000.00		356,544.00
C166756AU0	CHEVRON U S A INC 5.25% 11-15-2043				
		Acquisitions	781,000.00	-757,303.74	
		Dispositions	-1,139,000.00		1,113,963.54
SBMPRJ02	CHEVRON U S A INC 6.0% 03-01-2041				
		Acquisitions	220,000.00	-233,530.00	
		Dispositions	-220,000.00		240,644.80
C16679L109	CHEWY INC CLASS A				
		Acquisitions	900.00	-28,918.25	
		Dispositions	-2,100.00		77,225.65
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	400.00	-22,887.42	
		Dispositions	-400.00		22,926.36
SB1XD1V0	CHUBB CORP 6% DUE 05-11-2037				
		Acquisitions	255,000.00	-265,789.05	
		Dispositions	-477,000.00		499,442.85
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	270,000.00	-230,507.10	
		Dispositions	-270,000.00		232,288.50
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	215,000.00	-188,662.50	
		Dispositions	-380,000.00		329,258.60
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051				
		Acquisitions	125,000.00	-83,037.50	
		Dispositions	-3,000,000.00		2,024,220.00
C172062101	CIN FNCL CORP COM				
		Acquisitions	300.00	-40,346.75	
		Dispositions	-300.00		41,761.08
C172908105	CINTAS CORP COM				
		Acquisitions	1,600.00	-310,564.28	
		Dispositions	-1,800.00		380,668.91
C172755100	CIRRUS LOGIC INC COM				
		Acquisitions	900.00	-86,585.90	
		Dispositions	-900.00		93,225.55
SBTJX121	CISCO SYS INC 5.1% 02-24-2035				
		Acquisitions	2,385,000.00	-2,396,259.75	
		Dispositions	-2,385,000.00		2,414,204.75
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	1,557,000.00	-1,546,974.95	
		Dispositions	-1,108,000.00		1,057,808.53
SBTJX110	CISCO SYS INC 5.5% 02-24-2055				
		Acquisitions	1,425,000.00	-1,400,854.35	
		Dispositions	-439,000.00		449,649.98
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064				
		Acquisitions	980,000.00	-960,523.60	
		Dispositions	-225,000.00		216,631.86
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	2,200.00	-137,352.50	
		Dispositions	-6,900.00		400,612.71
SBVMCBN0	CITADEL SECS GLOBAL HLDGS LLC SR SECD NT144A 6.2% 06-18-2035				
		Acquisitions	2,610,000.00	-2,607,311.70	
		Dispositions	-710,000.00		725,983.52

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,049,000.00	-870,462.77	
		Dispositions	-588,000.00		497,340.20
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	2,594,000.00	-2,205,710.98	
		Dispositions	-1,419,000.00		1,192,870.84
C172967QH7	CITIGROUP INC 5.174% 09-11-2036				
		Acquisitions	2,695,000.00	-2,695,000.00	
		Dispositions	-2,491,000.00		2,524,647.57
SBMH4H85	CITIGROUP INC 5.3 DUE 05-06-2044				
		Acquisitions	1,386,000.00	-1,257,174.84	
		Dispositions	-120,000.00		113,763.30
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG				
		Acquisitions	220,000.00	-218,594.20	
		Dispositions	-220,000.00		219,139.80
SBPDHP07	CITIGROUP INC 5.612% 03-04-2056				
		Acquisitions	11,451,000.00	-11,289,000.82	
		Dispositions	-2,781,000.00		2,626,044.99
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	155,000.00	-166,248.35	
		Dispositions	-155,000.00		174,511.40
SBTRFRK9	CITIGROUP INC 6.95% 12-31-2049				
		Acquisitions	4,422,000.00	-4,446,582.98	
		Dispositions	-2,240,000.00		2,277,902.75
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	500.00	-36,296.83	
		Dispositions	-2,100.00		151,378.51
C172967LJ8	CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048				
		Acquisitions	155,000.00	-131,178.05	
		Dispositions	-155,000.00		130,805.80
SBP0BG54	CITIGROUP INC FLTG RT 6.02% DUE 01-24-2036				
		Acquisitions	5,575,000.00	-5,567,859.35	
		Dispositions	-5,575,000.00		5,722,315.69
C172967KM2	CITIGROUP INC FLTG RT 6.25% DUE 12-31-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	748,000.00	-752,669.50	
		Dispositions	-150,000.00		151,677.00
C18539C204	CLEARWAY ENERGY INC CL C CL C				
		Acquisitions	1,900.00	-54,829.75	
		Dispositions	-1,900.00		55,739.70
C189054109	CLOROX CO COMMON STOCK USD 1 PAR				
		Acquisitions	1,200.00	-179,020.57	
		Dispositions	-2,500.00		355,231.86
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054				
		Acquisitions	435,000.00	-416,392.10	
		Dispositions	-281,000.00		280,921.84
SBS56224	COCA COLA CO 5.4% 05-13-2064				
		Acquisitions	1,486,000.00	-1,484,648.88	
		Dispositions	-1,615,000.00		1,563,462.40
C191216100	COCA COLA CO COM				
		Acquisitions	1,100.00	-77,522.17	
		Dispositions	-1,100.00		78,228.17
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051				
		Acquisitions	506,000.00	-347,687.78	
		Dispositions	-170,000.00		118,359.10
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055				
		Acquisitions	2,569,000.00	-2,410,854.65	
		Dispositions	-3,390,000.00		3,268,160.84
C19260Q107	COINBASE GLOBAL INC COM CL A				
		Acquisitions	150.00	-39,369.77	
		Dispositions	-150.00		31,713.23
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	291,000.00	-252,893.76	
		Dispositions	-276,000.00		239,107.08
C20030NEF4	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	1,584,000.00	-1,474,739.54	
		Dispositions	-1,060,000.00		997,350.25
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	195,000.00	-180,792.30	
		Dispositions	-3,039,000.00		2,816,889.92

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	175,000.00	-106,664.25	
		Dispositions	-449,000.00		273,759.79
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	4,263,000.00	-2,560,417.63	
		Dispositions	-1,992,000.00		1,213,735.90
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056				
		Acquisitions	5,330,000.00	-3,072,168.87	
		Dispositions	-4,169,000.00		2,423,294.93
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063				
		Acquisitions	370,000.00	-211,865.70	
		Dispositions	-2,295,000.00		1,286,433.91
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039				
		Acquisitions	465,000.00	-363,369.60	
		Dispositions	-1,475,000.00		1,138,906.85
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	235,000.00	-169,296.35	
		Dispositions	-319,000.00		226,300.37
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058				
		Acquisitions	250,000.00	-209,320.00	
		Dispositions	-70,000.00		59,529.40
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054				
		Acquisitions	120,000.00	-118,466.40	
		Dispositions	-375,000.00		358,898.40
C20030NEQ0	COMCAST CORP NEW 6.05% 05-15-2055				
		Acquisitions	3,035,000.00	-3,065,065.21	
		Dispositions	-435,000.00		431,893.95
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052				
		Acquisitions	3,926,000.00	-2,111,756.14	
		Dispositions	-574,000.00		310,855.44
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047				
		Acquisitions	892,000.00	-668,217.06	
		Dispositions	-55,000.00		42,205.35
C20030N101	COMCAST CORP NEW-CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,800.00	-102,664.84	
		Dispositions	-2,800.00		96,169.92
C199908104	COMFORT SYS USA INC COM				
		Acquisitions	250.00	-90,280.42	
		Dispositions	-820.00		318,631.06
C200525103	COMM BANCSHARES INC COM				
		Acquisitions	1,500.00	-98,513.72	
		Dispositions	-1,500.00		91,159.70
SBT04GS4	COMMONSPIRIT HEALTH 4.975% 09-01-2035				
		Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		437,989.20
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048				
		Acquisitions	660,000.00	-585,631.20	
		Dispositions	-660,000.00		596,322.45
SBMH3RH1	CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO				
		Acquisitions	166,000.00	-145,884.12	
		Dispositions	-571,000.00		511,933.75
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	220,000.00	-206,111.40	
		Dispositions	-1,226,000.00		1,145,727.02
SBQJQQ02	CONOCOPHILLIPS CO 3.8% 03-15-2052				
		Acquisitions	1,053,000.00	-772,622.43	
		Dispositions	-3,022,000.00		2,131,010.36
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	310,000.00	-301,096.80	
		Dispositions	-310,000.00		299,391.80
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062				
		Acquisitions	953,000.00	-678,973.08	
		Dispositions	-2,326,000.00		1,582,541.85
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	600.00	-61,619.21	
		Dispositions	-600.00		60,825.00
SBQJQPZ0	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055				
		Acquisitions	450,000.00	-434,385.30	
		Dispositions	-393,000.00		376,575.22

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS9G941	CONOCOPHILLIPS COMPANY 5.65% 01-15-2065				
		Acquisitions	1,205,000.00	-1,152,724.16	
		Dispositions	-1,300,000.00		1,251,768.03
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	1,245,000.00	-1,014,960.75	
		Dispositions	-285,000.00		233,509.05
C209111GN7	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055				
		Acquisitions	430,000.00	-419,632.70	
		Dispositions	-555,000.00		531,000.78
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	205,000.00	-163,337.85	
		Dispositions	-848,000.00		665,147.56
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047				
		Acquisitions	180,000.00	-148,458.60	
		Dispositions	-150,000.00		124,975.50
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	1,175,000.00	-841,558.30	
		Dispositions	-1,175,000.00		848,705.60
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI				
		Acquisitions	140.00	-37,891.16	
		Dispositions	-570.00		172,869.27
SBP9QGH2	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054				
		Acquisitions	509,000.00	-485,412.94	
		Dispositions	-418,000.00		395,746.88
C210385AE0	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053				
		Acquisitions	320,000.00	-332,108.80	
		Dispositions	-215,000.00		229,164.20
SBKRLVG8	CONSUMERS ENERGY 3.1% DUE 08-15-2050				
		Acquisitions	648,000.00	-413,445.18	
		Dispositions	-282,000.00		190,919.64
SBNYNTF3	CONSUMERS ENERGY 4.2% DUE 09-01-2052				
		Acquisitions	676,000.00	-538,406.96	
		Dispositions	-221,000.00		179,812.23
SBNKB638	CONSUMERS ENERGY CO 5.05% 05-15-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	795,000.00	-792,074.40	
		Dispositions	-795,000.00		796,176.60
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	210,000.00	-216,337.80	
		Dispositions	-240,000.00		240,772.80
C217204106	COPART INC COM				
		Acquisitions	2,100.00	-113,311.02	
		Dispositions	-2,100.00		117,928.65
C218352102	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS				
		Acquisitions	1,200.00	-72,300.20	
		Dispositions	-1,200.00		78,818.86
C21871X109	COREBRIDGE FINL INC COM				
		Acquisitions	0.00	0.00	
		Dispositions	-4,800.00		157,131.00
SBJXCLV3	CORNING INC 3.9% DUE 11-15-2049				
		Acquisitions	395,000.00	-306,369.90	
		Dispositions	-285,000.00		216,161.86
C22160K105	COSTCO WHOLESALE CORP NEW COM				
		Acquisitions	380.00	-348,737.65	
		Dispositions	-760.00		760,210.56
SBQ2KRS6	COTERRA ENERGY INC 5.9% 02-15-2055				
		Acquisitions	5,952,000.00	-5,665,291.68	
		Dispositions	-230,000.00		220,031.80
C225313AJ4	CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049				
		Acquisitions	477,000.00	-482,270.00	
		Dispositions	-477,000.00		482,366.25
SBVZH9N8	CRH AMER FIN INC 5.0% 02-09-2036				
		Acquisitions	530,000.00	-529,528.30	
		Dispositions	-530,000.00		538,429.65
C22822V101	CROWN CASTLE INC COM				
		Acquisitions	400.00	-37,780.72	
		Dispositions	-400.00		41,303.77
SBJ686C4	CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049				
		Acquisitions	165,000.00	-148,991.70	
		Dispositions	-165,000.00		149,920.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKY5RH6	CSX CORP 2.5% DUE 05-15-2051				
		Acquisitions	215,000.00	-123,354.10	
		Dispositions	-1,170,000.00		666,910.05
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	251,000.00	-195,534.02	
		Dispositions	-630,000.00		479,820.60
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	730,000.00	-571,534.75	
		Dispositions	-270,000.00		210,661.20
SB8MZYR3	CSX CORP 4.1 DUE 03-15-2044				
		Acquisitions	260,000.00	-213,457.40	
		Dispositions	-88,000.00		73,010.08
SB56PH80	CSX CORP 4.75% DUE 05-30-2042				
		Acquisitions	400,000.00	-373,800.00	
		Dispositions	-218,000.00		204,534.14
SBMZLFW8	CSX CORP 4.9% 03-15-2055				
		Acquisitions	361,000.00	-324,083.10	
		Dispositions	-1,733,000.00		1,519,531.86
SBS6V6C6	CSX CORP 5.05% 06-15-2035				
		Acquisitions	2,705,000.00	-2,694,210.85	
		Dispositions	-2,705,000.00		2,670,796.68
SB89GDM7	CSX CORP 5.5% DUE 04-15-2041				
		Acquisitions	430,000.00	-411,148.80	
		Dispositions	-260,000.00		258,999.00
SBG48SK7	CSX CORP 6% DUE 10-01-2036				
		Acquisitions	300,000.00	-310,050.00	
		Dispositions	-665,000.00		716,779.85
SB3LFCL9	CSX CORP 6.22 DUE 04-30-2040				
		Acquisitions	255,000.00	-267,424.35	
		Dispositions	-174,000.00		191,493.96
C231021106	CUMMINS INC				
		Acquisitions	70.00	-22,802.42	
		Dispositions	-70.00		20,131.88
C231561101	CURTISS WRIGHT CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	780.00	-285,572.49	
		Dispositions	-780.00		267,048.26
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043				
		Acquisitions	210,000.00	-185,614.80	
		Dispositions	-1,005,000.00		934,505.22
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	832,000.00	-558,425.46	
		Dispositions	-832,000.00		566,600.32
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	592,000.00	-480,971.38	
		Dispositions	-505,000.00		407,714.26
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050				
		Acquisitions	956,000.00	-708,492.52	
		Dispositions	-956,000.00		713,864.32
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	223,000.00	-198,641.71	
		Dispositions	-814,000.00		749,159.30
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	460,000.00	-385,199.40	
		Dispositions	-4,488,000.00		3,776,766.76
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	2,446,000.00	-2,190,179.53	
		Dispositions	-1,553,000.00		1,328,883.42
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	737,000.00	-658,822.60	
		Dispositions	-737,000.00		662,897.61
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	637,000.00	-588,807.70	
		Dispositions	-637,000.00		598,295.88
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044				
		Acquisitions	185,000.00	-176,564.00	
		Dispositions	-540,000.00		516,532.60
C126650100	CVS HEALTH CORP COM				
		Acquisitions	300.00	-19,107.84	
		Dispositions	-300.00		20,287.68

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054				
		Acquisitions	320,000.00	-303,142.40	
		Dispositions	-4,036,000.00		3,889,869.10
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	703,000.00	-430,921.02	
		Dispositions	-1,229,000.00		753,330.66
SBKR3FX9	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044				
		Acquisitions	353,000.00	-328,311.18	
		Dispositions	-219,000.00		212,852.67
C243537107	DECKERS OUTDOOR CORP COM				
		Acquisitions	500.00	-104,650.89	
		Dispositions	-800.00		94,252.39
SBTWVBX3	DEERE & COMPANY 5.7% 19/01/2055				
		Acquisitions	735,000.00	-734,887.50	
		Dispositions	-735,000.00		774,733.72
SBSZBFW0	DEERE & COMPANY 5.45% 01-16-2035				
		Acquisitions	1,505,000.00	-1,501,794.35	
		Dispositions	-1,505,000.00		1,556,225.65
SBRF3FM9	DELL INTL L L C/EMC CORP 5.5% 04-01-2035				
		Acquisitions	960,000.00	-936,000.00	
		Dispositions	-960,000.00		968,479.50
SBM9YRS3	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG				
		Acquisitions	200,000.00	-179,590.00	
		Dispositions	-1,015,000.00		907,566.98
SBVYD5P1	DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034				
		Acquisitions	514,000.00	-534,904.82	
		Dispositions	-514,000.00		538,305.46
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO				
		Acquisitions	1,888,000.00	-1,671,443.06	
		Dispositions	-901,000.00		806,199.84
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	6,100.00	-212,557.12	
		Dispositions	-6,100.00		185,335.02
C252131107	DEXCOM INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900.00	-63,074.18	
		Dispositions	-900.00		64,237.96
C25245BAE7	DIAGEO INVT CORP 5.625% 04-15-2035				
		Acquisitions	825,000.00	-820,330.50	
		Dispositions	-825,000.00		835,106.25
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	513,000.00	-488,979.50	
		Dispositions	-486,000.00		487,028.42
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	450,000.00	-355,086.00	
		Dispositions	-417,000.00		309,357.47
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054				
		Acquisitions	2,143,000.00	-1,909,026.55	
		Dispositions	-4,584,000.00		4,270,105.18
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064				
		Acquisitions	2,379,000.00	-2,122,931.75	
		Dispositions	-5,279,000.00		4,967,120.19
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	293,000.00	-221,071.43	
		Dispositions	-281,000.00		215,476.42
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	841,000.00	-635,174.15	
		Dispositions	-1,300,000.00		955,014.75
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Acquisitions	1,779,000.00	-1,120,916.33	
		Dispositions	-1,907,000.00		1,180,960.40
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	225,000.00	-181,759.50	
		Dispositions	-1,720,000.00		1,387,108.75
SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044				
		Acquisitions	85,000.00	-72,075.75	
		Dispositions	-394,000.00		330,191.70
SBJQY8R1	DISNEY WALT CO SR NT 4.75% 11-15-2046				
		Acquisitions	225,000.00	-205,670.25	
		Dispositions	-225,000.00		195,338.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJQX566	DISNEY WALT CO SR NT 4.95% 10-15-2045				
		Acquisitions	175,000.00	-166,180.00	
		Dispositions	-541,000.00		489,878.19
SBK24PT3	DISNEY WALT CO SR NT 6.15% 02-15-2041				
		Acquisitions	1,210,000.00	-1,298,162.37	
		Dispositions	-1,289,000.00		1,431,415.40
C25659T107	DOLBY LABORATORIES INC CL A COM STK				
		Acquisitions	300.00	-24,240.86	
		Dispositions	-900.00		69,106.82
C256746AK4	DOLLAR TREE INC 3.375% 12-01-2051				
		Acquisitions	309,000.00	-196,836.59	
		Dispositions	-3,009,000.00		1,907,915.31
C256746108	DOLLAR TREE INC COM STK				
		Acquisitions	600.00	-44,701.50	
		Dispositions	-600.00		44,897.24
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	8,002,000.00	-8,002,000.00	
		Dispositions	-8,002,000.00		8,002,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY				
		Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		490,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	12,380,000.00	-12,380,000.00	
		Dispositions	-12,380,000.00		12,380,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	9,130,000.00	-9,130,000.00	
		Dispositions	-9,639,000.00		9,639,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	18,741,000.00	-18,741,000.00	
		Dispositions	-20,131,000.00		20,131,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	13,190,000.00	-13,190,000.00	
		Dispositions	-13,190,000.00		13,190,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	37,060,000.00	-37,060,000.00	
		Dispositions	-38,410,000.00		38,410,000.00
SBTJT9K3	DOMINION ENERGY 5.45% 03-15-2035				
		Acquisitions	1,040,000.00	-1,036,817.60	
		Dispositions	-1,040,000.00		1,067,976.00
SBR85ZP5	DOMINION ENERGY INC 6.625% 05-15-2055				
		Acquisitions	180,000.00	-176,175.00	
		Dispositions	-2,590,000.00		2,577,216.25
SBS60QC3	DOMINION ENERGY INC 7.0% 06-01-2054				
		Acquisitions	179,000.00	-189,032.95	
		Dispositions	-517,000.00		553,392.04
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053				
		Acquisitions	173,000.00	-176,394.26	
		Dispositions	-171,000.00		178,778.79
SB8QB5D0	DOMINION RES INC 4.05% DUE 09-15-2042				
		Acquisitions	505,000.00	-399,369.15	
		Dispositions	-348,000.00		273,023.40
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	2,120,000.00	-2,296,515.45	
		Dispositions	-1,764,000.00		1,875,041.64
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038				
		Acquisitions	240,000.00	-246,134.40	
		Dispositions	-720,000.00		738,601.94
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048				
		Acquisitions	931,000.00	-942,766.14	
		Dispositions	-1,636,000.00		1,637,847.16
SBY7RHT9	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045				
		Acquisitions	245,000.00	-205,133.60	
		Dispositions	-70,000.00		59,564.40
C26210C104	DROPBOX INC CL A CL A				
		Acquisitions	2,200.00	-71,025.88	
		Dispositions	-2,200.00		57,583.97
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048				
		Acquisitions	492,000.00	-381,019.08	
		Dispositions	-129,000.00		103,455.42

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVBCZH3	DTE ELEC CO 5.25% 05-15-2035				
		Acquisitions	1,854,000.00	-1,868,800.58	
		Dispositions	-1,854,000.00		1,911,716.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049				
		Acquisitions	274,000.00	-210,311.44	
		Dispositions	-679,000.00		530,189.98
SBVBD048	DTE ELECTRIC COMP 5.85% 05-15-2055				
		Acquisitions	2,844,000.00	-2,846,102.11	
		Dispositions	-645,000.00		647,310.45
SBKFV9W2	DUKE ENERGY 3.2% DUE 08-15-2049				
		Acquisitions	1,012,000.00	-659,594.80	
		Dispositions	-330,000.00		221,066.70
SBD8G594	DUKE ENERGY 3.7% DUE 10-15-2046				
		Acquisitions	969,000.00	-728,517.46	
		Dispositions	-244,000.00		180,608.80
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041				
		Acquisitions	480,000.00	-409,131.84	
		Dispositions	-96,000.00		85,086.72
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	258,000.00	-178,223.82	
		Dispositions	-255,000.00		181,715.24
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	189,000.00	-179,782.47	
		Dispositions	-970,000.00		914,808.70
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	241,000.00	-179,043.72	
		Dispositions	-428,000.00		315,187.76
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054				
		Acquisitions	436,000.00	-424,777.20	
		Dispositions	-2,315,000.00		2,265,523.65
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	534,000.00	-367,953.42	
		Dispositions	-2,631,000.00		1,804,909.21
SBTZHTH8	DUKE ENERGY IND LLC 5.9% 05-15-2055				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,893,000.00	-1,887,483.45	
		Dispositions	-160,000.00		163,625.60
SBRRFZJ0	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053				
		Acquisitions	194,000.00	-178,848.60	
		Dispositions	-194,000.00		189,685.44
SBYQHNY7	DUKE ENERGY OH INC 3.7% DUE 06-15-2046				
		Acquisitions	415,000.00	-308,544.20	
		Dispositions	-84,000.00		62,053.32
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	81,000.00	-78,002.19	
		Dispositions	-1,375,000.00		1,345,037.79
C26603R106	DUOLINGO INC CL A COM CL A COM				
		Acquisitions	170.00	-55,000.02	
		Dispositions	-170.00		64,027.27
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK				
		Acquisitions	1,700.00	-128,202.31	
		Dispositions	-3,900.00		278,596.58
C268150109	DYNATRACE INC COM				
		Acquisitions	1,300.00	-67,183.72	
		Dispositions	-1,300.00		61,056.05
SBQFN221	EASTERN ENERGY GAS 5.65% 10-15-2054				
		Acquisitions	1,234,000.00	-1,187,721.64	
		Dispositions	-1,352,000.00		1,270,487.96
SBSZBFY2	EASTERN ENERGY GAS HLDGS LLC 6.2% 01-15-2055				
		Acquisitions	5,860,000.00	-6,004,588.38	
		Dispositions	-3,936,000.00		4,107,406.68
C277276101	EASTGROUP PPTYS INC REIT				
		Acquisitions	300.00	-50,538.13	
		Dispositions	-300.00		48,923.68
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	320.00	-99,004.81	
		Dispositions	-800.00		251,170.79
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	530.00	-134,452.74	
		Dispositions	-1,310.00		326,298.36

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBT9P1Y9	EDISON INTERNATIONAL 6.25% 03-15-2030				
		Acquisitions	1,100,000.00	-1,087,218.00	
		Dispositions	-1,100,000.00		1,118,213.76
C281020AX5	EDISON INTL 8.125% 06-15-2053				
		Acquisitions	4,565,000.00	-4,453,723.30	
		Dispositions	-1,505,000.00		1,482,425.00
C281020107	EDISON INTL COM				
		Acquisitions	3,500.00	-211,221.49	
		Dispositions	-3,500.00		192,445.52
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	802.00	-56,804.70	
		Dispositions	-802.00		58,524.44
SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Acquisitions	456,000.00	-375,238.23	
		Dispositions	-66,000.00		57,328.26
CN14506104	ELASTIC N V COM USD0.01				
		Acquisitions	500.00	-40,498.78	
		Dispositions	-500.00		43,097.55
C285512109	ELECTR ARTS COM				
		Acquisitions	400.00	-56,988.03	
		Dispositions	-900.00		113,894.91
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Acquisitions	460,000.00	-409,620.80	
		Dispositions	-340,000.00		295,769.40
SBSWYK61	ELEVANCE HEALTH INC 5.65% 06-15-2054				
		Acquisitions	2,768,000.00	-2,619,361.54	
		Dispositions	-315,000.00		296,913.75
SBT25B13	ELEVANCE HEALTH INC 5.7% 02-15-2055				
		Acquisitions	2,439,000.00	-2,325,326.92	
		Dispositions	-1,585,000.00		1,505,291.50
SBT25B35	ELEVANCE HEALTH INC 5.85% 11-01-2064				
		Acquisitions	1,075,000.00	-1,052,453.10	
		Dispositions	-595,000.00		579,679.40
SBR17WN5	ELEVANCE HLTH INC 4.65% DUE 08-15-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	730,000.00	-643,627.50	
		Dispositions	-245,000.00		214,144.70
SBVDCX11	ELI LILLY & CO 4.9% 10-15-2035				
		Acquisitions	1,528,000.00	-1,535,582.74	
		Dispositions	-1,528,000.00		1,544,094.75
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	986,000.00	-890,893.25	
		Dispositions	-1,079,000.00		960,929.55
SBSLSJY5	ELI LILLY & CO 5.05% 08-14-2054				
		Acquisitions	1,026,000.00	-952,894.58	
		Dispositions	-1,301,000.00		1,232,483.15
SBSHRLG2	ELI LILLY & CO 5.1% 02-09-2064				
		Acquisitions	349,000.00	-314,273.07	
		Dispositions	-848,000.00		800,138.17
SBSNQ2G0	ELI LILLY & CO 5.6% 02-12-2065				
		Acquisitions	1,343,000.00	-1,329,482.67	
		Dispositions	-1,343,000.00		1,314,446.16
C532457DF2	ELI LILLY & CO 5.6% 10-15-2055				
		Acquisitions	1,155,000.00	-1,171,076.80	
		Dispositions	-1,155,000.00		1,170,140.15
SBW0X1D2	ELI LILLY & CO 5.65% 10-15-2065				
		Acquisitions	965,000.00	-988,994.50	
		Dispositions	-70,000.00		70,951.30
C532457108	ELI LILLY & CO COM NPV				
		Acquisitions	240.00	-205,846.35	
		Dispositions	-885.00		770,773.50
SBJJDP41	ELI LILLY AND CO 4.15% 03-15-2059				
		Acquisitions	945,000.00	-747,638.98	
		Dispositions	-621,000.00		479,228.61
SBMGYN33	ELI LILLY AND COMPANY 2.5% 09-15-2060				
		Acquisitions	2,202,000.00	-1,231,445.30	
		Dispositions	-1,074,000.00		573,215.28
SBJJDP30	ELI LILLY AND COMPANY 3.95% 03-15-2049				
		Acquisitions	757,000.00	-605,669.92	
		Dispositions	-50,000.00		40,218.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDVJY26	ELI LILLY AND COMPANY 3.95% 05-15-2047				
		Acquisitions	360,000.00	-288,262.80	
		Dispositions	-235,000.00		188,143.35
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054				
		Acquisitions	197,000.00	-177,335.46	
		Dispositions	-1,702,000.00		1,603,149.87
SBSLSJZ6	ELI LILLY AND COMPANY 5.2% 08-14-2064				
		Acquisitions	2,085,000.00	-1,941,163.83	
		Dispositions	-553,000.00		520,167.88
C29084Q100	EMCOR GROUP INC COM				
		Acquisitions	230.00	-108,116.74	
		Dispositions	-680.00		273,374.49
SBL0MHZ6	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO				
		Acquisitions	264,000.00	-191,943.84	
		Dispositions	-264,000.00		187,207.68
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054				
		Acquisitions	1,900,000.00	-1,841,347.00	
		Dispositions	-1,433,000.00		1,371,983.69
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053				
		Acquisitions	337,000.00	-350,645.13	
		Dispositions	-1,826,000.00		1,949,070.00
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01				
		Acquisitions	1,000.00	-94,719.78	
		Dispositions	-2,000.00		198,293.38
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				
		Acquisitions	1,481,000.00	-1,416,613.17	
		Dispositions	-1,720,000.00		1,640,920.10
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047				
		Acquisitions	2,618,000.00	-2,305,236.19	
		Dispositions	-762,000.00		646,039.12
SB4LTG94	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041				
		Acquisitions	273,000.00	-260,371.02	
		Dispositions	-1,548,000.00		1,487,913.99
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,951,000.00	-1,860,827.48	
		Dispositions	-2,858,000.00		2,774,479.11
C29273VBF6	ENERGY TRANSFER L P 6.2% 04-01-2055				
		Acquisitions	10,981,000.00	-10,449,993.10	
		Dispositions	-8,865,000.00		8,792,301.38
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054				
		Acquisitions	1,411,000.00	-1,340,377.35	
		Dispositions	-3,284,000.00		3,011,967.90
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	1,063,000.00	-896,767.69	
		Dispositions	-1,118,000.00		916,280.22
SBJDRF72	ENTERGY ARKANSAS LLC 4.2% 04-01-2049				
		Acquisitions	280,000.00	-217,347.20	
		Dispositions	-52,000.00		42,569.28
SBR4SB38	ENTERGY LOUISIANA LLC 5.8% 03-15-2055				
		Acquisitions	525,000.00	-521,928.75	
		Dispositions	-361,000.00		359,151.39
SBPCXB86	ENTERGY MISS LLC 5.8% 04-15-2055				
		Acquisitions	370,000.00	-367,989.70	
		Dispositions	-51,000.00		52,475.43
SBMV70F8	ENTERGY TEX INC 5.25% 04-15-2035				
		Acquisitions	125,000.00	-125,220.00	
		Dispositions	-125,000.00		123,921.25
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051				
		Acquisitions	420,000.00	-287,876.40	
		Dispositions	-1,116,000.00		773,297.02
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	255,000.00	-193,912.20	
		Dispositions	-343,000.00		256,509.12
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	812,000.00	-699,955.77	
		Dispositions	-114,000.00		101,347.14
SBRHVCC0	ENTERPRISE PRODS 4.95% DUE 10-15-2054				
		Acquisitions	105,000.00	-86,464.35	
		Dispositions	-104,000.00		94,434.08

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045				
		Acquisitions	555,000.00	-522,968.30	
		Dispositions	-393,000.00		371,512.56
SB3P4VB5	ENTERPRISE PRODS 5.95% DUE 02-01-2041				
		Acquisitions	210,000.00	-207,723.60	
		Dispositions	-210,000.00		222,378.00
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	335,000.00	-210,366.60	
		Dispositions	-260,000.00		162,579.20
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	2,162,000.00	-1,556,524.32	
		Dispositions	-2,722,000.00		1,935,829.79
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048				
		Acquisitions	847,000.00	-661,637.73	
		Dispositions	-637,000.00		515,771.90
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	694,000.00	-577,140.38	
		Dispositions	-454,000.00		385,255.82
SBVDD8P3	ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036				
		Acquisitions	520,000.00	-523,303.05	
		Dispositions	-315,000.00		317,932.65
SBYWF668	ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078				
		Acquisitions	136,000.00	-131,580.00	
		Dispositions	-136,000.00		132,430.00
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055				
		Acquisitions	2,721,000.00	-2,582,468.08	
		Dispositions	-1,990,000.00		1,931,165.33
SBF47Q58	ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077				
		Acquisitions	215,000.00	-211,650.00	
		Dispositions	-215,000.00		211,775.00
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	1,040,000.00	-696,350.50	
		Dispositions	-7,216,000.00		4,598,993.48
SBRVW3B5	EOG RES INC 5.35% 01-15-2036				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	380,000.00	-379,684.60	
		Dispositions	-380,000.00		390,233.40
SBRVW3C6	EOG RES INC 5.95% 07-15-2055				
		Acquisitions	1,440,000.00	-1,465,743.80	
		Dispositions	-265,000.00		272,009.25
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	400.00	-44,579.00	
		Dispositions	-400.00		44,129.77
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	3,100.00	-205,088.49	
		Dispositions	-3,100.00		200,584.54
C29444U700	EQUINIX INC COM USD0.001				
		Acquisitions	210.00	-185,392.88	
		Dispositions	-251.00		216,753.09
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	4,092.00	-209,321.11	
		Dispositions	-9,270.00		454,591.30
SBNRN819	ESSENTIAL UTILITIES INC 5.25% 08-15-2035				
		Acquisitions	275,000.00	-274,444.50	
		Dispositions	-51,000.00		52,001.13
C29786A106	ETSY INC COM				
		Acquisitions	1,400.00	-71,270.98	
		Dispositions	-1,400.00		60,866.80
C29977A105	EVERCORE INC				
		Acquisitions	120.00	-31,323.43	
		Dispositions	-830.00		176,834.54
SBS6V6B5	EVERGY KANS CENT INC 5.25% 03-15-2035				
		Acquisitions	725,000.00	-722,266.75	
		Dispositions	-725,000.00		727,563.85
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	400.00	-24,988.71	
		Dispositions	-966.00		55,462.21
SBRX9ZV8	EXELON CORP 6.5% 03-15-2055				
		Acquisitions	405,000.00	-405,375.00	
		Dispositions	-405,000.00		403,209.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB715FY1	EXELON GENERATION 5.6 DUE 06-15-2042				
		Acquisitions	315,000.00	-304,677.45	
		Dispositions	-490,000.00		469,851.20
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	900.00	-42,398.81	
		Dispositions	-2,300.00		114,964.72
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	1,086,000.00	-740,906.34	
		Dispositions	-1,086,000.00		728,461.52
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	253,000.00	-179,189.78	
		Dispositions	-4,821,000.00		3,416,023.84
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	359,000.00	-295,092.25	
		Dispositions	-3,646,000.00		3,043,159.75
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	1,150,000.00	-940,895.50	
		Dispositions	-611,000.00		509,698.52
SBQWNR41	F N B CORP PA 5.722% 12-11-2030				
		Acquisitions	195,000.00	-195,134.55	
		Dispositions	-1,185,000.00		1,179,030.16
C315616102	F5 INC COM STK NPV				
		Acquisitions	160.00	-47,965.20	
		Dispositions	-330.00		88,241.36
C303250104	FAIR ISAAC CORPORATION COM				
		Acquisitions	51.00	-94,065.18	
		Dispositions	-60.00		116,381.75
C303901BU5	FAIRFAX FINANCIAL HLDGS LTD 6.1% 03-15-2055				
		Acquisitions	89,000.00	-86,803.48	
		Dispositions	-319,000.00		328,665.70
C303901BR2	FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054				
		Acquisitions	315,000.00	-334,038.60	
		Dispositions	-8,000.00		8,127.20
C31847R102	FIRST AMERN FINL CORP COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600.00	-37,076.96	
		Dispositions	-600.00		36,585.26
SBMHDHW6	FIRST HORIZON CORP FLTG RT 5.514% DUE 03-07-2031				
		Acquisitions	1,144,000.00	-1,145,729.16	
		Dispositions	-1,144,000.00		1,152,639.04
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	2,171,000.00	-1,472,530.31	
		Dispositions	-576,000.00		391,481.60
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047				
		Acquisitions	205,000.00	-171,064.30	
		Dispositions	-664,000.00		591,502.74
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	221,000.00	-187,790.33	
		Dispositions	-642,000.00		540,104.10
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	1,026,000.00	-819,472.70	
		Dispositions	-1,375,000.00		1,124,011.17
C337738108	FISERV INC COM				
		Acquisitions	800.00	-156,728.64	
		Dispositions	-800.00		156,864.63
SBQQCCK5	FL PWR & LT CO 4.05% DUE 10-01-2044				
		Acquisitions	219,000.00	-183,922.77	
		Dispositions	-10,000.00		8,265.90
SB4WT7C3	FL PWR & LT CO 5.69% DUE 03-01-2040				
		Acquisitions	218,000.00	-223,151.34	
		Dispositions	-218,000.00		230,953.56
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	1,233,000.00	-752,002.81	
		Dispositions	-424,000.00		275,845.92
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	280,000.00	-269,682.00	
		Dispositions	-183,000.00		177,515.48
SBQKMPC4	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054				
		Acquisitions	179,000.00	-179,945.12	
		Dispositions	-933,000.00		945,907.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQYJVF6	FLORIDA PWR & LT CO 5.7% 03-15-2055				
		Acquisitions	2,325,000.00	-2,321,632.00	
		Dispositions	-2,325,000.00		2,358,957.05
SBQXV1D1	FLORIDA PWR & LT CO 5.8% 03-15-2065				
		Acquisitions	745,000.00	-742,995.95	
		Dispositions	-745,000.00		755,021.04
C34354P105	FLOWSERVE CORP COM				
		Acquisitions	500.00	-23,359.97	
		Dispositions	-1,700.00		95,519.28
SBJYGNS5	FMC CORP 4.5% DUE 10-01-2049				
		Acquisitions	229,000.00	-160,238.17	
		Dispositions	-610,000.00		451,929.83
SBVK6JZ2	FORD MOTOR CREDIT CO LLC 5.869% 10-31-2035				
		Acquisitions	4,165,000.00	-4,162,312.64	
		Dispositions	-4,165,000.00		4,103,437.95
SBPCRN60	FORD MOTOR CREDIT CO LLC 6.05% 03-05-2031				
		Acquisitions	498,000.00	-497,646.42	
		Dispositions	-298,000.00		304,937.44
SBQKW052	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034				
		Acquisitions	1,350,000.00	-1,309,122.00	
		Dispositions	-6,635,000.00		6,448,803.82
SBR4SB83	FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035				
		Acquisitions	670,000.00	-654,670.40	
		Dispositions	-670,000.00		677,645.64
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	1,635,000.00	-1,269,521.10	
		Dispositions	-3,737,000.00		2,834,813.01
SBNGC6G8	FORD MTR CR CO LLC 6.054% 11-05-2031				
		Acquisitions	2,298,000.00	-2,294,031.68	
		Dispositions	-1,709,000.00		1,696,609.75
SBTXXYG2	FORD MTR CR CO LLC 6.532% 03-19-2032				
		Acquisitions	1,625,000.00	-1,641,818.75	
		Dispositions	-1,625,000.00		1,693,388.00
C34959E109	FORTINET INC COM USD0.001				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200.00	-126,716.13	
		Dispositions	-3,000.00		312,998.17
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	9,750,000.00	-9,750,000.00	
		Dispositions	-9,750,000.00		9,750,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	10,970,000.00	-10,970,000.00	
		Dispositions	-10,970,000.00		10,970,000.00
C35137L105	FOX CORP CL A CL A				
		Acquisitions	1,300.00	-62,237.90	
		Dispositions	-1,300.00		64,721.95
C35137L204	FOX CORP CL B CL B				
		Acquisitions	1,000.00	-44,675.50	
		Dispositions	-1,000.00		46,236.21
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043				
		Acquisitions	2,203,000.00	-2,054,810.12	
		Dispositions	-582,000.00		544,275.25
C999599GH0	FUT 08 DEC 25 EURO BUXL BND				
		Free Delivery	-8.00		
		Free Receipt	8.00	-1,057,723.74	
C999599GH0	FUT 08 DEC 25 EURO BUXL BND				
		Free Delivery	-8.00		
		Free Receipt	8.00	-1,057,723.74	
C999599GH0	FUT DEC 25 10 YR T-NOTES				
		Free Delivery	-690.00		
		Free Receipt	690.00	-77,707,821.68	
C999599GH0	FUT DEC 25 10 YR T-NOTES				
		Free Delivery	-690.00		
		Free Receipt	690.00	-77,707,821.68	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-596.00		
		Free Receipt	596.00	-65,042,359.46	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-596.00		
		Free Receipt	596.00	-65,042,359.46	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-1,493.00		
		Free Receipt	1,493.00	-177,545,180.37	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-1,493.00		
		Free Receipt	1,493.00	-177,545,180.37	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-1,194.00		
		Free Receipt	1,194.00	-137,022,790.87	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-1,194.00		
		Free Receipt	1,194.00	-137,022,790.87	
C999599GH0	FUT DEC 25 LIF LONG GILT				
		Free Delivery	-41.00		
		Free Receipt	41.00	-5,003,216.97	
C999599GH0	FUT DEC 25 LIF LONG GILT				
		Free Delivery	-41.00		
		Free Receipt	41.00	-5,003,216.97	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-138,939,638.98	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-138,939,638.98	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-816.00		
		Free Receipt	816.00	-170,050,518.03	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-816.00		
		Free Receipt	816.00	-170,050,518.03	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-976.00		
		Free Receipt	976.00	-107,884,338.90	
C999599GH0	FUT JUN 25 10 YR T-NOTES				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-976.00		
		Free Receipt	976.00	-107,884,338.90	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-701.00		
		Free Receipt	701.00	-75,451,904.28	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-701.00		
		Free Receipt	701.00	-75,451,904.28	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-1,885.00		
		Free Receipt	1,885.00	-226,204,100.27	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-1,885.00		
		Free Receipt	1,885.00	-226,204,100.27	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-1,311.00		
		Free Receipt	1,311.00	-147,954,406.39	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-1,311.00		
		Free Receipt	1,311.00	-147,954,406.39	
C999599GH0	FUT JUN 25 LIF LONG GILT				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,566,841.16	
C999599GH0	FUT JUN 25 LIF LONG GILT				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,566,841.16	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-1,686.00		
		Free Receipt	1,686.00	-194,410,919.85	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-1,686.00		
		Free Receipt	1,686.00	-194,410,919.85	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-2,298.00		
		Free Receipt	2,298.00	-475,879,180.21	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-2,298.00		
		Free Receipt	2,298.00	-475,879,180.21	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-841.00		
		Free Receipt	921.00	-100,181,414.31	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-921.00		
		Free Receipt	841.00	-91,398,034.27	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-575.00		
		Free Receipt	466.00	-49,499,885.33	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-466.00		
		Free Receipt	575.00	-61,179,730.77	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-547.00		
		Free Receipt	1,408.00	-171,098,541.82	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-1,408.00		
		Free Receipt	547.00	-65,005,146.35	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-586.00		
		Free Receipt	1,332.00	-149,799,681.19	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-1,332.00		
		Free Receipt	586.00	-65,414,333.43	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-1,353.00		
		Free Receipt	317.00	-36,183,690.30	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-317.00		
		Free Receipt	1,353.00	-157,367,532.98	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,864.00		
		Free Receipt	1,213.00	-249,351,695.49	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-1,213.00		
		Free Receipt	1,864.00	-383,305,731.84	
C999599GH0	FUT MAR 26 10 YR T-NOTES				
		Free Delivery	-868.00		
		Free Receipt	65.00	-7,335,281.31	
C999599GH0	FUT MAR 26 10 YR T-NOTES				
		Free Delivery	-65.00		
		Free Receipt	868.00	-97,862,764.06	
C999599GH0	FUT MAR 26 CBT UL T-BONDS				
		Free Delivery	-958.00		
		Free Receipt	314.00	-37,600,404.24	
C999599GH0	FUT MAR 26 CBT UL T-BONDS				
		Free Delivery	-314.00		
		Free Receipt	958.00	-114,588,368.08	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-50.00		
		Free Receipt	1,053.00	-121,372,544.35	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-1,053.00		
		Free Receipt	50.00	-5,762,837.19	
C999599GH0	FUT MAR 26 U.S. T-BONDS				
		Free Delivery	-1,037.00		
		Free Receipt	118.00	-13,744,192.60	
C999599GH0	FUT MAR 26 U.S. T-BONDS				
		Free Delivery	-118.00		
		Free Receipt	1,037.00	-120,769,861.25	
C999599GH0	FUT MAR 26 US 2YR T-NOTE				
		Free Delivery	-33.00		
		Free Receipt	480.00	-100,177,614.22	
C999599GH0	FUT MAR 26 US 2YR T-NOTE				
		Free Delivery	-480.00		
		Free Receipt	33.00	-6,884,431.35	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-528.00		
		Free Receipt	528.00	-58,267,523.71	
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-528.00		
		Free Receipt	528.00	-58,267,523.71	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-153,639,741.67	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-153,639,741.67	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-1,488.00		
		Free Receipt	1,488.00	-172,348,682.73	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-1,488.00		
		Free Receipt	1,488.00	-172,348,682.73	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-1,175.00		
		Free Receipt	1,175.00	-132,209,782.91	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-1,175.00		
		Free Receipt	1,175.00	-132,209,782.91	
C999599GH0	FUT SEP 25 LIF LONG GILT				
		Free Delivery	-40.00		
		Free Receipt	40.00	-4,958,993.10	
C999599GH0	FUT SEP 25 LIF LONG GILT				
		Free Delivery	-40.00		
		Free Receipt	40.00	-4,958,993.10	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-1,079.00		
		Free Receipt	1,079.00	-120,588,150.27	
C999599GH0	FUT SEP 25 U.S. T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,079.00		
		Free Receipt	1,079.00	-120,588,150.27	
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-1,656.00		
		Free Receipt	1,656.00	-343,589,513.95	
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-1,656.00		
		Free Receipt	1,656.00	-343,589,513.95	
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Acquisitions	416,000.00	-356,266.56	
		Dispositions	-53,000.00		46,670.74
C36467J108	GAMING & LEISURE PPTYS INC COM				
		Acquisitions	800.00	-39,773.59	
		Dispositions	-800.00		40,508.87
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	400.00	-85,021.63	
		Dispositions	-1,100.00		216,087.35
SBLH1J61	GATX CORP 3.1% DUE 06-01-2051				
		Acquisitions	316,000.00	-200,969.68	
		Dispositions	-288,000.00		183,556.80
C369604301	GE AEROSPACE				
		Acquisitions	1,700.00	-312,645.63	
		Dispositions	-1,700.00		344,121.37
C36266GAC1	GE HEALTHCARE TECHNOLOGIES INC 5.5% 06-15-2035				
		Acquisitions	1,675,000.00	-1,704,972.95	
		Dispositions	-181,000.00		187,807.41
C36266G107	GE HEALTHCARE TECHNOLOGIES INC COM				
		Acquisitions	1,100.00	-89,624.75	
		Dispositions	-1,100.00		77,358.09
C36828A101	GE VERNOVA LLC COM				
		Acquisitions	511.00	-163,611.83	
		Dispositions	-511.00		182,774.47
SBMFFMZ2	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				
		Acquisitions	260,000.00	-226,691.40	
		Dispositions	-210,000.00		190,371.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C37045V100	GEN MTRS CO COM				
		Acquisitions	900.00	-42,786.25	
		Dispositions	-900.00		43,544.90
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	422,000.00	-363,937.02	
		Dispositions	-422,000.00		376,090.70
SBRBL6L3	GENERAL MOTORS CO 6.25% 04-15-2035				
		Acquisitions	1,520,000.00	-1,515,972.00	
		Dispositions	-1,520,000.00		1,527,037.60
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	1,796,000.00	-1,546,239.03	
		Dispositions	-4,692,000.00		3,981,526.25
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	1,762,000.00	-1,514,055.59	
		Dispositions	-1,427,000.00		1,264,971.36
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	1,943,000.00	-1,776,903.70	
		Dispositions	-2,341,000.00		2,184,965.13
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				
		Acquisitions	2,766,000.00	-2,735,143.30	
		Dispositions	-847,000.00		805,547.82
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050				
		Acquisitions	625,000.00	-452,237.50	
		Dispositions	-535,000.00		400,872.75
SB5YFYT2	GEORGIA PWR CO 4.75% DUE 09-01-2040				
		Acquisitions	414,000.00	-376,639.17	
		Dispositions	-213,000.00		190,960.89
SBPDHHN4	GEORGIA PWR CO 5.2% 03-15-2035				
		Acquisitions	1,415,000.00	-1,414,414.15	
		Dispositions	-1,415,000.00		1,410,988.30
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051				
		Acquisitions	362,000.00	-253,110.40	
		Dispositions	-420,000.00		284,778.00
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,094,000.00	-1,687,534.84	
		Dispositions	-992,000.00		801,518.10
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045				
		Acquisitions	2,656,000.00	-2,290,270.94	
		Dispositions	-1,384,000.00		1,224,443.74
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				
		Acquisitions	1,767,000.00	-1,554,241.57	
		Dispositions	-3,025,000.00		2,648,394.74
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	39,000.00	-39,364.65	
		Dispositions	-845,000.00		851,585.23
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	1,110,000.00	-787,445.10	
		Dispositions	-1,128,000.00		776,537.76
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	301,000.00	-191,658.74	
		Dispositions	-6,033,000.00		3,728,783.04
C375558103	GILEAD SCIENCES INC				
		Acquisitions	2,400.00	-246,407.41	
		Dispositions	-4,100.00		433,737.59
SBR2NVH9	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054				
		Acquisitions	233,000.00	-231,122.02	
		Dispositions	-200,000.00		199,928.00
C380237107	GODADDY INC CL A CL A				
		Acquisitions	300.00	-53,147.75	
		Dispositions	-300.00		53,461.77
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	900,000.00	-809,519.30	
		Dispositions	-1,704,000.00		1,526,942.32
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	295,000.00	-256,847.20	
		Dispositions	-2,053,000.00		1,847,687.00
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045				
		Acquisitions	1,477,000.00	-1,352,086.16	
		Dispositions	-1,336,000.00		1,250,890.63

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	1,308,000.00	-1,390,147.13	
		Dispositions	-975,000.00		1,050,788.45
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	544,000.00	-607,172.21	
		Dispositions	-1,767,000.00		1,909,143.78
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	1,073,000.00	-844,573.85	
		Dispositions	-1,389,000.00		1,093,683.07
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	440,000.00	-299,670.80	
		Dispositions	-3,194,000.00		2,256,472.85
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	332,000.00	-250,025.88	
		Dispositions	-324,000.00		240,077.52
C38141GD43	GOLDMAN SACHS GROUP INC 4.939% 10-21-2036				
		Acquisitions	1,225,000.00	-1,225,000.00	
		Dispositions	-1,225,000.00		1,218,227.20
SBTPF132	GOLDMAN SACHS GROUP INC 5.536% 01-28-2036				
		Acquisitions	1,345,000.00	-1,345,000.00	
		Dispositions	-1,345,000.00		1,336,755.15
SBT6NWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045				
		Acquisitions	3,429,000.00	-3,325,192.60	
		Dispositions	-1,426,000.00		1,410,522.82
SBS893Z0	GOLDMAN SACHS GROUP INC 5.734% 01-28-2056				
		Acquisitions	20,871,000.00	-20,817,348.48	
		Dispositions	-5,551,000.00		5,427,049.33
SBP0BK30	GOLDMAN SACHS GROUP INC 6.85% 12-31-2049				
		Acquisitions	1,890,000.00	-1,890,000.00	
		Dispositions	-1,890,000.00		1,901,490.20
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	60.00	-30,062.47	
		Dispositions	-60.00		32,851.93
C384109104	GRACO INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600.00	-49,435.50	
		Dispositions	-600.00		51,348.65
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Acquisitions	100.00	-16,957.03	
		Dispositions	-400.00		77,679.95
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	205,000.00	-185,627.50	
		Dispositions	-17,000.00		14,933.14
C410867105	HANOVER INS GROUP INC COM				
		Acquisitions	400.00	-65,665.17	
		Dispositions	-800.00		129,256.07
SB4LWT05	HARRIS CORP DEL 6.15% DUE 12-15-2040				
		Acquisitions	171,000.00	-175,418.64	
		Dispositions	-171,000.00		186,075.36
SB8JV032	HARTFORD FINL SVCS 4.3 DUE 04-15-2043				
		Acquisitions	212,000.00	-179,691.20	
		Dispositions	-212,000.00		184,791.92
SBK5R469	HARTFORD INS GROUP 3.6% DUE 08-19-2049				
		Acquisitions	495,000.00	-343,500.30	
		Dispositions	-60,000.00		43,582.20
C418056107	HASBRO INC COM				
		Acquisitions	2,100.00	-124,166.93	
		Dispositions	-5,500.00		326,744.69
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	2,268,000.00	-1,535,405.45	
		Dispositions	-1,994,000.00		1,323,848.00
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				
		Acquisitions	1,430,000.00	-1,258,700.75	
		Dispositions	-646,000.00		557,225.57
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				
		Acquisitions	650,000.00	-620,425.00	
		Dispositions	-305,000.00		289,429.75
SBLD74Y6	HCA INC 6.1% 04-01-2064				
		Acquisitions	730,000.00	-687,893.60	
		Dispositions	-1,030,000.00		987,910.22

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQYJVD4	HCA INC 6.2% 03-01-2055				
		Acquisitions	4,830,000.00	-4,788,636.73	
		Dispositions	-3,233,000.00		3,402,257.04
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052				
		Acquisitions	645,000.00	-523,227.80	
		Dispositions	-309,000.00		240,680.10
SBRCDKL6	HCA INC. 5.7% 11-15-2055				
		Acquisitions	840,000.00	-837,454.80	
		Dispositions	-840,000.00		807,736.80
C42250P103	HEALTHPEAK OP LLC				
		Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
SBTLN2F9	HERSHEY COMPANY 5.1% 02-24-2035				
		Acquisitions	425,000.00	-423,189.50	
		Dispositions	-425,000.00		429,092.75
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	830,000.00	-855,656.95	
		Dispositions	-841,000.00		849,049.36
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	187,000.00	-178,297.02	
		Dispositions	-39,000.00		38,338.17
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	2,999,000.00	-1,690,758.64	
		Dispositions	-1,517,000.00		848,658.55
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	625,000.00	-417,016.05	
		Dispositions	-596,000.00		412,542.84
SBMQ5MC8	HOME DEPOT INC 3.3% DUE 04-15-2040 REG				
		Acquisitions	2,715,000.00	-2,162,592.65	
		Dispositions	-1,976,000.00		1,585,193.34
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	1,770,000.00	-1,252,639.65	
		Dispositions	-992,000.00		677,244.64
SBD886H5	HOME DEPOT INC 3.5% DUE 09-15-2056				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	833,000.00	-578,893.77	
		Dispositions	-833,000.00		569,526.60
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047				
		Acquisitions	644,000.00	-505,739.84	
		Dispositions	-260,000.00		199,425.20
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043				
		Acquisitions	80,000.00	-69,901.60	
		Dispositions	-1,301,000.00		1,109,379.58
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	360,000.00	-304,385.40	
		Dispositions	-545,000.00		454,028.35
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048				
		Acquisitions	396,000.00	-332,988.66	
		Dispositions	-261,000.00		220,631.13
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044				
		Acquisitions	623,000.00	-577,527.36	
		Dispositions	-954,000.00		891,278.10
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO				
		Acquisitions	257,000.00	-227,655.74	
		Dispositions	-1,317,000.00		1,209,703.77
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054				
		Acquisitions	1,125,000.00	-1,087,039.55	
		Dispositions	-3,175,000.00		3,023,685.22
C437076102	HOME DEPOT INC COM				
		Acquisitions	820.00	-292,193.76	
		Dispositions	-1,280.00		475,797.26
SBP0TWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051				
		Acquisitions	370,000.00	-218,806.90	
		Dispositions	-368,000.00		227,493.92
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054				
		Acquisitions	1,898,000.00	-1,783,616.88	
		Dispositions	-361,000.00		346,166.51
SBLBCW16	HONEYWELL INTL INC 2.8% DUE 06-01-2050				
		Acquisitions	1,285,000.00	-815,026.76	
		Dispositions	-1,285,000.00		848,592.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	600.00	-121,455.95	
		Dispositions	-600.00		126,294.98
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051				
		Acquisitions	769,000.00	-498,519.63	
		Dispositions	-1,610,000.00		1,050,831.50
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	2,500.00	-37,112.21	
		Dispositions	-2,500.00		33,531.14
C441593100	HOULIHAN LOKEY INC CL A CL A				
		Acquisitions	500.00	-87,515.82	
		Dispositions	-600.00		100,872.32
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054				
		Acquisitions	2,851,000.00	-2,686,575.93	
		Dispositions	-1,588,000.00		1,462,051.38
C40434L105	HP INC COM				
		Acquisitions	1,700.00	-50,290.25	
		Dispositions	-1,700.00		40,737.95
SBSLP753	HSBC HLDGS PLC 5.133% DUE 11-06-2036				
		Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-160,000.00		160,958.40
SBT6PGF8	HSBC HLDGS PLC 5.874% 11-18-2035				
		Acquisitions	265,000.00	-256,469.65	
		Dispositions	-805,000.00		794,182.50
SBW46CS9	HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049				
		Acquisitions	200,000.00	-176,000.00	
		Dispositions	-200,000.00		181,020.00
SBTPGNP1	HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036				
		Acquisitions	2,180,000.00	-2,185,472.65	
		Dispositions	-632,000.00		664,151.53
SBPK5GF6	HSBC HOLDINGS PLC 5.741% 09-10-2036				
		Acquisitions	420,000.00	-420,000.00	
		Dispositions	-420,000.00		430,806.60
C443573100	HUBSPOT INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70.00	-45,590.79	
		Dispositions	-70.00		42,732.08
SBQZJCM9	HUMANA INC 4.95% DUE 10-01-2044				
		Acquisitions	499,000.00	-422,094.04	
		Dispositions	-259,000.00		212,087.33
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	2,952,000.00	-2,873,394.89	
		Dispositions	-1,944,000.00		1,789,508.20
C444859102	HUMANA INC COM				
		Acquisitions	590.00	-151,138.79	
		Dispositions	-590.00		157,042.27
SBK59KT0	HUMANA INC FIXED 3.95% DUE 08-15-2049				
		Acquisitions	509,000.00	-355,379.52	
		Dispositions	-291,000.00		205,844.67
SBTZGV68	IBM CORP 5.7% 02-10-2055				
		Acquisitions	1,082,000.00	-1,082,754.93	
		Dispositions	-786,000.00		777,427.28
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044				
		Acquisitions	211,000.00	-200,006.90	
		Dispositions	-150,000.00		138,441.00
SB83RFB9	ILLINOIS TOOL WKS INC 4.875 DUE 09-15-2041 REG				
		Acquisitions	473,000.00	-451,621.65	
		Dispositions	-5,000.00		4,855.95
C452327109	ILLUMINA INC COM				
		Acquisitions	100.00	-13,879.75	
		Dispositions	-700.00		55,157.77
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054				
		Acquisitions	3,293,000.00	-3,010,594.37	
		Dispositions	-995,000.00		931,982.00
C45337C102	INCYTE CORP COM				
		Acquisitions	1,000.00	-61,045.19	
		Dispositions	-1,000.00		61,671.02
C45784P101	INSULET CORP COM STK				
		Acquisitions	370.00	-97,798.00	
		Dispositions	-758.00		198,133.30

◆ 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	705,000.00	-447,716.20	
		Dispositions	-1,028,000.00		629,441.46
C458140AK6	INTEL CORP 4.8% DUE 10-01-2041				
		Acquisitions	267,000.00	-218,475.42	
		Dispositions	-181,000.00		155,312.48
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	1,190,000.00	-978,666.55	
		Dispositions	-960,000.00		804,396.00
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	20,000.00	-15,426.80	
		Dispositions	-697,000.00		524,875.85
C458140BX7	INTEL CORP SR NT 3.2% 08-12-2061				
		Acquisitions	180,000.00	-104,142.60	
		Dispositions	-494,000.00		277,899.70
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	657,000.00	-404,383.50	
		Dispositions	-305,000.00		182,118.55
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	117,000.00	-107,471.52	
		Dispositions	-597,000.00		565,479.45
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	531,000.00	-481,459.17	
		Dispositions	-136,000.00		125,698.00
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039				
		Acquisitions	240,000.00	-208,029.60	
		Dispositions	-1,185,000.00		1,034,356.65
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052				
		Acquisitions	3,553,000.00	-2,432,019.13	
		Dispositions	-1,413,000.00		959,067.60
SBYN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046				
		Acquisitions	1,230,000.00	-1,084,540.35	
		Dispositions	-855,000.00		766,256.00
SBMZ81Z4	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-380,376.00	
		Dispositions	-210,000.00		155,509.20
SBN8KPX0	INTL PAPER CO 4.8% DUE 06-15-2044				
		Acquisitions	206,000.00	-185,752.26	
		Dispositions	-206,000.00		183,768.48
SBXT7CG2	INTL PAPER CO 5.15% DUE 05-15-2046				
		Acquisitions	373,000.00	-334,215.46	
		Dispositions	-518,000.00		480,762.30
C461202103	INTUIT COM				
		Acquisitions	70.00	-41,535.22	
		Dispositions	-130.00		77,424.48
SBNNJDM7	INTUIT INC 5.5% 09-15-2053				
		Acquisitions	621,000.00	-605,438.49	
		Dispositions	-496,000.00		487,180.68
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	200.00	-103,457.78	
		Dispositions	-200.00		102,973.97
SBN4LCV4	INVITATION HOMES 4.15% 04-15-2032				
		Acquisitions	530,000.00	-499,238.80	
		Dispositions	-530,000.00		507,093.40
SBS48YV4	J PAUL GETTY TRUST 4.905% 04-01-2035				
		Acquisitions	220,000.00	-216,834.20	
		Dispositions	-220,000.00		225,792.60
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	1,600.00	-201,957.91	
		Dispositions	-1,600.00		196,392.61
C47214BAD0	JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053				
		Acquisitions	1,195,000.00	-1,326,369.90	
		Dispositions	-156,000.00		173,035.20
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	1,120,000.00	-1,129,983.05	
		Dispositions	-730,000.00		742,421.50
SBLBKJ19	JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060				
		Acquisitions	307,000.00	-183,493.90	
		Dispositions	-363,000.00		217,934.31

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGYMY7	JOHNSON & JOHNSON 2.25% 09-01-2050				
		Acquisitions	545,000.00	-313,462.20	
		Dispositions	-545,000.00		323,555.60
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	500.00	-75,175.18	
		Dispositions	-1,644.00		261,122.34
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	1,100.00	-93,955.65	
		Dispositions	-1,100.00		88,874.25
C48020Q107	JONES LANG LASALLE INC COM STK				
		Acquisitions	20.00	-5,355.45	
		Dispositions	-710.00		173,837.01
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	410,000.00	-418,655.10	
		Dispositions	-118,000.00		121,224.94
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	6,826,000.00	-4,521,228.71	
		Dispositions	-1,720,000.00		1,123,147.81
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG				
		Acquisitions	781,000.00	-612,048.84	
		Dispositions	-1,600,000.00		1,218,892.05
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	1,524,000.00	-1,184,400.03	
		Dispositions	-1,845,000.00		1,401,546.40
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	838,000.00	-586,386.85	
		Dispositions	-6,211,000.00		4,291,625.35
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038				
		Acquisitions	195,000.00	-172,196.70	
		Dispositions	-195,000.00		175,572.15
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	1,495,000.00	-1,147,132.98	
		Dispositions	-1,380,000.00		1,075,392.60
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,882,000.00	-1,420,321.72	
		Dispositions	-3,818,000.00		2,984,045.10
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	1,578,000.00	-1,307,545.13	
		Dispositions	-1,241,000.00		1,046,755.51
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	180,000.00	-180,959.40	
		Dispositions	-4,574,000.00		4,507,635.20
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	395,000.00	-403,335.55	
		Dispositions	-1,245,000.00		1,257,771.92
SBR4Y0J5	JPMORGAN CHASE & CO 5.534% 11-29-2045				
		Acquisitions	5,722,000.00	-5,542,074.24	
		Dispositions	-4,238,000.00		4,262,200.75
SBTPF0W4	JPMORGAN CHASE & CO 5.572% 04-22-2036				
		Acquisitions	5,040,000.00	-5,040,000.00	
		Dispositions	-5,040,000.00		5,082,116.88
C46647PFC5	JPMORGAN CHASE & CO 5.576% 07-23-2036				
		Acquisitions	2,660,000.00	-2,680,174.30	
		Dispositions	-2,660,000.00		2,766,650.00
SBP09ZL7	JPMORGAN CHASE & CO 5.834% 01-24-2036				
		Acquisitions	1,760,000.00	-1,760,000.00	
		Dispositions	-1,760,000.00		1,774,576.46
SBV0XZX3	JPMORGAN CHASE & CO 6.5% 12-31-2049				
		Acquisitions	1,607,000.00	-1,607,000.00	
		Dispositions	-1,607,000.00		1,621,666.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	320.00	-78,578.60	
		Dispositions	-1,120.00		274,349.96
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Acquisitions	1,569,000.00	-1,080,867.96	
		Dispositions	-3,364,000.00		2,387,678.87
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG				
		Acquisitions	274,000.00	-185,391.14	
		Dispositions	-279,000.00		183,096.54

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD31BB8	KELLANOVA 4.5% DUE 04-01-2046				
		Acquisitions	210,000.00	-176,387.40	
		Dispositions	-210,000.00		179,079.66
SBQ1JDD1	KELLANOVA SR NT 5.75% 05-16-2054				
		Acquisitions	1,080,000.00	-1,056,190.45	
		Dispositions	-965,000.00		964,288.07
SBMCLF32	KENVUE INC 5.05% 03-22-2053				
		Acquisitions	365,000.00	-337,194.30	
		Dispositions	-2,260,000.00		2,054,297.00
SBQS8YG1	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	1,573,000.00	-1,438,822.26	
		Dispositions	-3,100,000.00		2,844,726.40
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	1,115,000.00	-797,590.80	
		Dispositions	-1,220,000.00		907,413.35
C49326EEP4	KEYCORP 6.401% 03-06-2035				
		Acquisitions	2,258,000.00	-2,408,095.02	
		Dispositions	-1,745,000.00		1,879,951.09
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,200.00	-181,886.85	
		Dispositions	-1,555.00		236,133.00
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044				
		Acquisitions	1,127,000.00	-1,041,978.51	
		Dispositions	-1,238,000.00		1,115,737.86
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041				
		Acquisitions	968,000.00	-997,634.49	
		Dispositions	-650,000.00		696,007.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038				
		Acquisitions	1,154,000.00	-1,282,217.76	
		Dispositions	-414,000.00		466,921.62
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	1,021,000.00	-920,565.17	
		Dispositions	-1,164,000.00		1,029,963.91
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-268,929.00	
		Dispositions	-690,000.00		668,665.74
SBRJK1M8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	5,284,000.00	-5,132,127.57	
		Dispositions	-5,057,000.00		5,046,351.59
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	272,000.00	-190,642.08	
		Dispositions	-955,000.00		650,207.10
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050				
		Acquisitions	596,000.00	-399,822.54	
		Dispositions	-301,000.00		193,360.98
SBL1LXW1	KLA CORP 3.3% 03-01-2050				
		Acquisitions	1,453,000.00	-1,012,678.22	
		Dispositions	-1,699,000.00		1,184,786.13
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	110.00	-83,133.69	
		Dispositions	-370.00		259,516.15
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042				
		Acquisitions	65,000.00	-59,664.80	
		Dispositions	-1,043,000.00		935,457.46
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Acquisitions	211,000.00	-235,186.95	
		Dispositions	-290,000.00		317,445.60
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	2,458,000.00	-1,981,211.26	
		Dispositions	-1,551,000.00		1,254,064.81
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	2,387,000.00	-2,184,378.91	
		Dispositions	-590,000.00		544,177.50
SBKSYG16	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039				
		Acquisitions	696,000.00	-619,643.66	
		Dispositions	-725,000.00		642,281.35
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	2,996,000.00	-2,563,722.00	
		Dispositions	-1,490,000.00		1,262,333.44

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	264,000.00	-237,502.32	
		Dispositions	-264,000.00		249,931.44
SBF34898	KROGER CO 4.65% 01-15-2048				
		Acquisitions	275,000.00	-224,576.00	
		Dispositions	-232,000.00		202,763.36
SBSFVBC2	KROGER CO 5.5% 09-15-2054				
		Acquisitions	600,000.00	-570,233.55	
		Dispositions	-1,720,000.00		1,607,286.80
SBSFVBD3	KROGER CO 5.65% 09-15-2064				
		Acquisitions	2,520,000.00	-2,350,806.50	
		Dispositions	-1,000,000.00		899,626.80
C502117AA2	L OREAL S A SR NT 144A 5% 05-20-2035				
		Acquisitions	725,000.00	-718,707.00	
		Dispositions	-725,000.00		725,434.90
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	876,000.00	-547,062.00	
		Dispositions	-1,745,000.00		1,116,456.01
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	686,000.00	-604,715.86	
		Dispositions	-3,016,000.00		2,745,816.89
C512807306	LAM RESH CORP COM NEW				
		Acquisitions	1,900.00	-139,310.35	
		Dispositions	-2,458.00		182,391.11
C533900106	LINCOLN ELEC HLDGS INC COM				
		Acquisitions	200.00	-38,158.50	
		Dispositions	-200.00		34,349.82
C534187109	LINCOLN NATL CORP COM				
		Acquisitions	1,200.00	-43,530.93	
		Dispositions	-1,200.00		38,239.93
SBVYPPC4	LOCKHEED MARTIN 3.8% DUE 03-01-2045				
		Acquisitions	830,000.00	-653,408.40	
		Dispositions	-683,000.00		561,082.61
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	440,000.00	-365,637.30	
		Dispositions	-759,000.00		659,925.66
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046				
		Acquisitions	165,000.00	-144,873.30	
		Dispositions	-165,000.00		150,991.50
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055				
		Acquisitions	565,000.00	-534,569.95	
		Dispositions	-1,206,000.00		1,130,884.22
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064				
		Acquisitions	560,000.00	-521,286.40	
		Dispositions	-445,000.00		413,735.35
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Acquisitions	328,000.00	-334,937.20	
		Dispositions	-983,000.00		987,529.86
SBN7T9S1	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053				
		Acquisitions	721,000.00	-567,669.37	
		Dispositions	-145,000.00		115,283.70
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062				
		Acquisitions	1,395,000.00	-1,102,820.35	
		Dispositions	-844,000.00		680,525.64
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050				
		Acquisitions	1,292,000.00	-822,522.60	
		Dispositions	-464,000.00		286,281.59
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041				
		Acquisitions	1,277,000.00	-861,026.96	
		Dispositions	-276,000.00		200,088.96
SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO				
		Acquisitions	2,868,000.00	-2,849,914.86	
		Dispositions	-2,868,000.00		2,783,179.14
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	183,000.00	-181,014.45	
		Dispositions	-183,000.00		185,426.58
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	304,000.00	-193,331.84	
		Dispositions	-863,000.00		542,943.56

◆ 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	220,000.00	-160,316.20	
		Dispositions	-1,994,000.00		1,422,611.96
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	3,722,000.00	-2,943,451.58	
		Dispositions	-1,547,000.00		1,156,706.63
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045				
		Acquisitions	325,000.00	-259,681.50	
		Dispositions	-208,000.00		168,685.92
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	1,479,000.00	-1,221,491.31	
		Dispositions	-499,000.00		387,446.73
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063				
		Acquisitions	235,000.00	-215,619.55	
		Dispositions	-235,000.00		221,727.20
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049				
		Acquisitions	240,000.00	-202,596.00	
		Dispositions	-949,000.00		744,053.96
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	939,000.00	-898,010.73	
		Dispositions	-1,998,000.00		1,918,363.16
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	290.00	-95,980.13	
		Dispositions	-710.00		231,192.76
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	480.00	-175,896.99	
		Dispositions	-480.00		134,756.20
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				
		Acquisitions	4,453,000.00	-3,026,028.88	
		Dispositions	-1,877,000.00		1,280,167.64
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	778,000.00	-558,004.94	
		Dispositions	-1,936,000.00		1,406,783.43
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	1,662,000.00	-1,192,606.56	
		Dispositions	-178,000.00		129,938.22
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	365,000.00	-293,051.20	
		Dispositions	-663,000.00		523,935.75
SBNM6CH7	M&T BK CORP SR MEDIUM TERM NT SER A FXD 5.385% 01-16-2036				
		Acquisitions	227,000.00	-229,181.47	
		Dispositions	-3,514,000.00		3,415,454.72
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	300.00	-41,304.75	
		Dispositions	-300.00		36,468.57
SBJ2NYM9	MARSH & MCLENNAN COS INC 4.75% 03-15-2039				
		Acquisitions	940,000.00	-883,012.72	
		Dispositions	-383,000.00		358,420.72
SBT05PH9	MARSH & MCLENNAN COS INC 5.35% 11-15-2044				
		Acquisitions	1,271,000.00	-1,228,543.84	
		Dispositions	-376,000.00		365,412.16
SBSBGTQ1	MARSH & MCLENNAN COS INC 5.45% 03-15-2054				
		Acquisitions	272,000.00	-269,179.36	
		Dispositions	-230,000.00		222,761.90
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051				
		Acquisitions	1,041,000.00	-643,224.96	
		Dispositions	-1,158,000.00		722,607.95
C571748102	MARSH				
		Acquisitions	200.00	-42,269.50	
		Dispositions	-200.00		43,637.28
C573874104	MARVELL TECHNOLOGY INC COM				
		Acquisitions	400.00	-41,553.00	
		Dispositions	-400.00		42,115.48
SBDFZC82	MASCO CORP 4.5% DUE 05-15-2047				
		Acquisitions	299,000.00	-250,137.42	
		Dispositions	-299,000.00		255,988.85
SBMV3M61	MASTERCARD INC 2.95% DUE 03-15-2051				
		Acquisitions	215,000.00	-136,559.40	
		Dispositions	-215,000.00		139,513.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHTBS19	MASTERCARD INC 3.65% DUE 06-01-2049				
		Acquisitions	843,000.00	-633,462.35	
		Dispositions	-1,152,000.00		873,950.79
SBD6KVZ6	MASTERCARD INC 3.8% DUE 11-21-2046				
		Acquisitions	205,000.00	-160,980.35	
		Dispositions	-201,000.00		162,421.74
C57636Q104	MASTERCARD INCORPORATED COM USD0.0001 CLASS A				
		Acquisitions	210.00	-109,214.83	
		Dispositions	-1,040.00		569,170.03
SB604531	MATTEL INC 5.45 DUE 11-01-2041				
		Acquisitions	334,000.00	-308,229.70	
		Dispositions	-32,000.00		30,414.40
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045				
		Acquisitions	430,000.00	-388,659.50	
		Dispositions	-220,000.00		200,712.60
C58013MGC2	MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00147 5% 02-13-2036				
		Acquisitions	2,760,000.00	-2,756,988.20	
		Dispositions	-570,000.00		575,323.50
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Acquisitions	185,000.00	-130,859.75	
		Dispositions	-185,000.00		136,391.25
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	519,000.00	-302,897.48	
		Dispositions	-833,000.00		490,811.93
SBTFHTS9	MERCK & CO INC 5.55% 12-04-2055				
		Acquisitions	1,865,000.00	-1,852,336.65	
		Dispositions	-240,000.00		239,851.20
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	930,000.00	-632,351.10	
		Dispositions	-1,653,000.00		1,191,260.87
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045				
		Acquisitions	432,000.00	-340,792.64	
		Dispositions	-479,000.00		368,632.30
SBTFXTQ5	MERCK & CO INC NEW 4.75% 12-04-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	975,000.00	-971,928.75	
		Dispositions	-975,000.00		974,766.00
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	272,000.00	-251,589.92	
		Dispositions	-61,000.00		54,513.87
C58933YBT1	MERCK & CO INC NEW 5.7% DUE 09-15-2055				
		Acquisitions	517,000.00	-532,567.16	
		Dispositions	-200,000.00		205,480.00
SBTFHTM3	MERCK & CO INC NEW 5.7% DUE 12-04-2065				
		Acquisitions	500,000.00	-497,958.60	
		Dispositions	-375,000.00		372,802.50
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	3,300.00	-300,675.08	
		Dispositions	-3,600.00		312,503.68
C59001A102	MERITAGE HOMES CORP COM				
		Dispositions	-600.00		48,057.12
		Free Receipt	300.00		
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				
		Acquisitions	853,000.00	-720,183.07	
		Dispositions	-4,599,000.00		3,829,048.98
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054				
		Acquisitions	2,596,000.00	-2,490,562.73	
		Dispositions	-4,061,000.00		3,958,180.37
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Acquisitions	4,886,000.00	-4,695,378.99	
		Dispositions	-9,886,000.00		9,670,481.35
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	1,690,000.00	-1,664,664.30	
		Dispositions	-2,722,000.00		2,770,914.44
C30303MAE2	META PLATFORMS INC 5.625% 11-15-2055				
		Acquisitions	8,100,000.00	-8,079,018.00	
		Dispositions	-2,490,000.00		2,482,618.90
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	2,016,000.00	-1,993,357.85	
		Dispositions	-3,908,000.00		3,915,477.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	360.00	-225,368.31	
		Dispositions	-1,640.00		910,478.64
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	3,809,000.00	-3,206,019.17	
		Dispositions	-4,452,000.00		3,723,992.56
SBV6KM37	METLIFE INC 6.35% 03-15-2055				
		Acquisitions	1,430,000.00	-1,430,000.00	
		Dispositions	-1,430,000.00		1,446,032.22
C592688105	METTLER-TOLEDO INTL INC COM				
		Acquisitions	107.00	-138,125.20	
		Dispositions	-303.00		363,041.76
C595112CH4	MICRON TECHNOLOGY INC 6.05% 11-02-2035				
		Acquisitions	383,000.00	-397,963.05	
		Dispositions	-383,000.00		408,441.70
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	2,796,000.00	-1,722,673.53	
		Dispositions	-2,872,000.00		1,743,710.57
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	2,471,000.00	-1,435,632.07	
		Dispositions	-729,000.00		432,173.15
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	1,824,000.00	-1,199,108.71	
		Dispositions	-1,124,000.00		745,309.00
C594918104	MICROSOFT CORP COM				
		Acquisitions	400.00	-167,417.23	
		Dispositions	-4,128.00		1,628,693.46
C594918CA0	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047				
		Acquisitions	850,000.00	-744,532.00	
		Dispositions	-232,000.00		207,788.48
SBT3CPZ5	MICROSOFT CORP SR NT 2.5% 09-15-2050				
		Acquisitions	1,695,000.00	-1,055,679.75	
		Dispositions	-875,000.00		536,806.60
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	180,000.00	-175,352.40	
		Dispositions	-800,000.00		811,960.01
C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048				
		Acquisitions	1,072,000.00	-796,614.45	
		Dispositions	-105,000.00		80,378.55
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055				
		Acquisitions	194,000.00	-183,019.60	
		Dispositions	-1,852,000.00		1,714,611.82
SBWPLG69	MITSUBISHI UFJ 5.188% DUE 09-12-2036				
		Acquisitions	1,170,000.00	-1,170,000.00	
		Dispositions	-1,170,000.00		1,197,947.51
C606822DL5	MITSUBISHI UFJ FINL GROUP INC 5.615% 04-24-2036				
		Acquisitions	9,297,000.00	-9,305,660.40	
		Dispositions	-6,457,000.00		6,562,163.04
C60786M105	MOELIS & CO CL A CL A				
		Acquisitions	1,000.00	-75,334.40	
		Dispositions	-1,000.00		53,078.09
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	40.00	-12,171.30	
		Dispositions	-40.00		12,835.69
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046				
		Acquisitions	2,250,000.00	-1,784,732.30	
		Dispositions	-1,623,000.00		1,318,466.86
SBN6LBZ9	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050				
		Acquisitions	335,000.00	-203,345.00	
		Dispositions	-860,000.00		492,901.20
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	2,800.00	-133,688.88	
		Dispositions	-5,300.00		311,481.93
C615369105	MOODYS CORP COM				
		Acquisitions	380.00	-179,788.46	
		Dispositions	-470.00		217,533.32
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	405,000.00	-252,366.35	
		Dispositions	-5,841,000.00		3,556,493.82

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	980,000.00	-846,067.20	
		Dispositions	-980,000.00		870,260.45
C61748UAM4	MORGAN STANLEY 4.356% 10-22-2031				
		Acquisitions	1,865,000.00	-1,865,000.00	
		Dispositions	-1,865,000.00		1,868,402.40
C61748UAN2	MORGAN STANLEY 4.892% 10-22-2036				
		Acquisitions	1,360,000.00	-1,361,036.15	
		Dispositions	-1,360,000.00		1,352,405.40
SBP48XM7	MORGAN STANLEY 5.587% 01-18-2036				
		Acquisitions	5,790,000.00	-5,791,630.80	
		Dispositions	-5,790,000.00		5,834,726.02
SBL68VG7	MORGAN STANLEY 5.597% 03-24-2051				
		Acquisitions	937,000.00	-950,153.89	
		Dispositions	-1,031,000.00		1,013,831.48
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	270,000.00	-283,043.70	
		Dispositions	-46,000.00		51,522.30
C617446448	MORGAN STANLEY COM STK USD0.01				
		Acquisitions	200.00	-27,495.26	
		Dispositions	-200.00		27,419.76
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	385,000.00	-277,931.50	
		Dispositions	-32,000.00		25,083.20
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055				
		Acquisitions	10,993,000.00	-10,597,096.36	
		Dispositions	-3,972,000.00		3,853,388.73
C61747YGA7	MORGAN STANLEY SR NT FIXED / FLTG 5.664%04-17-2036				
		Acquisitions	6,170,000.00	-6,174,985.55	
		Dispositions	-6,170,000.00		6,312,675.61
SBQ3FXB5	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044				
		Acquisitions	372,000.00	-355,522.56	
		Dispositions	-184,000.00		179,173.68
SBN14QS1	MPLX LP 5.65% 03-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	718,000.00	-682,067.84	
		Dispositions	-337,000.00		305,935.34
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	595,000.00	-509,349.75	
		Dispositions	-1,024,000.00		864,559.06
SBVWSG33	MPLX LP SR NT 5.4% 09-15-2035				
		Acquisitions	890,000.00	-894,095.05	
		Dispositions	-890,000.00		902,460.00
C55354G100	MSCI INC COM USD0.01				
		Acquisitions	280.00	-165,567.57	
		Dispositions	-400.00		224,942.72
C624756102	MUELLER INDS INC COM				
		Acquisitions	1,600.00	-122,008.99	
		Dispositions	-1,600.00		125,105.53
C63111XAB7	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	771,000.00	-540,548.10	
		Dispositions	-31,000.00		20,873.23
C63111XAL5	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	178,000.00	-171,497.66	
		Dispositions	-1,239,000.00		1,294,911.93
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	841,000.00	-654,367.80	
		Dispositions	-161,000.00		125,158.18
C631103108	NASDAQ INC				
		Acquisitions	1,100.00	-82,307.75	
		Dispositions	-1,100.00		83,825.91
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	605,000.00	-501,484.50	
		Dispositions	-715,000.00		611,453.70
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048				
		Acquisitions	2,552,000.00	-2,034,504.60	
		Dispositions	-1,843,000.00		1,469,923.29
C64110L106	NETFLIX INC COM STK				
		Acquisitions	230.00	-214,714.12	
		Dispositions	-400.00		428,596.18

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C64125C109	NEUROCRINE BIOSCIENCES INC COM				
		Acquisitions	100.00	-11,343.52	
		Dispositions	-100.00		10,118.76
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	857,000.00	-621,511.09	
		Dispositions	-1,118,000.00		811,976.38
C64985SFG3	NEW YORK ST DORM AUTH REVS NON ST 5.832%07-01-2055				
		Acquisitions	490,000.00	-490,000.00	
		Dispositions	-350,000.00		383,747.00
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073				
		Acquisitions	1,500.00	-75,205.24	
		Dispositions	-4,300.00		212,561.24
SBTCCJ76	NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055				
		Acquisitions	2,110,000.00	-2,105,157.50	
		Dispositions	-1,958,000.00		1,962,551.92
C65339F101	NEXTERA ENERGY INC COM				
		Acquisitions	2,000.00	-139,910.09	
		Dispositions	-2,000.00		133,751.28
SBD5FYV9	NIKE INC 3.375% DUE 11-01-2046				
		Acquisitions	445,000.00	-322,154.20	
		Dispositions	-317,000.00		236,973.35
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048				
		Acquisitions	419,000.00	-324,708.24	
		Dispositions	-400,000.00		308,956.00
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047				
		Acquisitions	220,000.00	-175,359.80	
		Dispositions	-645,000.00		531,759.10
SBTWS9Z2	NISOURCE INC 5.85% 04-01-2055				
		Acquisitions	2,255,000.00	-2,237,524.00	
		Dispositions	-979,000.00		947,789.66
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052				
		Acquisitions	610,000.00	-370,233.40	
		Dispositions	-82,000.00		49,878.14
SB8X76W7	NOKIA CORP 6.625% DUE 05-15-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-342,422.86	
		Dispositions	-6,000.00		6,432.06
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	2,316,000.00	-1,925,058.88	
		Dispositions	-935,000.00		770,176.30
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045				
		Acquisitions	345,000.00	-290,983.35	
		Dispositions	-229,000.00		185,602.21
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055				
		Acquisitions	945,000.00	-605,064.16	
		Dispositions	-508,000.00		320,577.08
SBNTZTQ5	NORFOLK SOUTHN CORP 5.95% 03-15-2064				
		Acquisitions	179,000.00	-185,961.31	
		Dispositions	-243,000.00		241,286.85
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	286,000.00	-178,941.62	
		Dispositions	-1,507,000.00		918,326.27
SBGDLQK3	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047				
		Acquisitions	465,000.00	-374,617.95	
		Dispositions	-740,000.00		584,568.92
SBNKH5T5	NORTHERN STS PWR MINN 5.05% 05-15-2035				
		Acquisitions	610,000.00	-609,560.80	
		Dispositions	-610,000.00		610,860.10
SBMXCJ43	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052				
		Acquisitions	274,000.00	-182,845.68	
		Dispositions	-415,000.00		269,741.70
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	927,000.00	-549,771.72	
		Dispositions	-635,000.00		378,618.65
SBD72XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047				
		Acquisitions	65,000.00	-50,360.05	
		Dispositions	-350,000.00		267,435.00
SBNKDLN9	NORTHERN STS PWR CO MINN 5.65% 05-15-2055				
		Acquisitions	2,431,000.00	-2,392,282.77	
		Dispositions	-511,000.00		520,067.73

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C665859104	NORTHERN TR CORP COM				
		Acquisitions	1,200.00	-129,039.66	
		Dispositions	-1,200.00		127,253.80
SBKLMSY4	NORTHN STS PWR CO 2.9% DUE 03-01-2050				
		Acquisitions	1,591,000.00	-998,231.76	
		Dispositions	-380,000.00		245,841.36
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	220,000.00	-169,829.00	
		Dispositions	-2,558,000.00		1,884,512.55
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,701,000.00	-2,082,588.30	
		Dispositions	-878,000.00		686,545.31
SBKVFLB1	NORTHROP GRUMMAN 5.25% 07-15-2035				
		Acquisitions	1,985,000.00	-1,981,996.80	
		Dispositions	-1,985,000.00		2,017,851.80
SBVFMJ22	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045				
		Acquisitions	520,000.00	-411,204.65	
		Dispositions	-481,000.00		389,781.48
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	2,024,000.00	-1,808,090.23	
		Dispositions	-553,000.00		487,960.15
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054				
		Acquisitions	1,908,000.00	-1,801,221.36	
		Dispositions	-1,276,000.00		1,194,316.28
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	196,000.00	-180,651.24	
		Dispositions	-815,000.00		758,875.40
SBSF1XB5	NORTHWESTERN UNIV 4.94% 12-01-2035				
		Acquisitions	1,080,000.00	-1,076,910.75	
		Dispositions	-95,000.00		96,844.90
SBN7T7G5	NOVANT HEALTH INC 3.318% DUE 11-01-2061				
		Acquisitions	90,000.00	-59,098.50	
		Dispositions	-485,000.00		297,877.45
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-177,062.00	
		Dispositions	-2,810,000.00		2,506,680.78
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	2,500.00	-252,860.48	
		Dispositions	-5,300.00		567,133.01
SBMHG2C0	NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO				
		Acquisitions	165,000.00	-138,157.80	
		Dispositions	-165,000.00		140,591.65
C670346105	NUCOR CORP COM				
		Acquisitions	800.00	-87,831.17	
		Dispositions	-800.00		95,491.34
SBP96092	NUCOR CORP NT 3.85% 04-01-2052				
		Acquisitions	145,000.00	-112,759.25	
		Dispositions	-1,176,000.00		886,081.26
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040				
		Acquisitions	989,000.00	-836,390.12	
		Dispositions	-594,000.00		504,638.08
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				
		Acquisitions	979,000.00	-732,059.56	
		Dispositions	-1,061,000.00		789,084.16
C67066G104	NVIDIA CORP COM				
		Acquisitions	1,800.00	-211,713.96	
		Dispositions	-17,950.00		1,999,642.44
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Acquisitions	68.00	-88,331.67	
		Dispositions	-121.00		157,258.01
SBK8VN72	OCCIDENTAL PETE 7.95% DUE 06-15-2039				
		Acquisitions	475,000.00	-498,056.50	
		Dispositions	-371,000.00		422,567.84
SBQ5HTS8	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Acquisitions	540,000.00	-516,159.00	
		Dispositions	-540,000.00		498,425.10
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036				
		Acquisitions	690,000.00	-709,023.30	
		Dispositions	-690,000.00		735,381.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNVXB50	OHIO POWER CO SR NT 2.9% 10-01-2051				
		Acquisitions	306,000.00	-179,931.06	
		Dispositions	-290,000.00		180,765.70
SBJVQFY8	OHIO PWR CO CORP 4.0% 06-01-2049				
		Acquisitions	392,000.00	-284,737.04	
		Dispositions	-392,000.00		292,678.96
SBMHXT08	OKLAHOMA GAS & ELEC CO 5.8% 04-01-2055				
		Acquisitions	780,000.00	-776,045.40	
		Dispositions	-480,000.00		481,197.12
C680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1				
		Acquisitions	5,400.00	-197,046.50	
		Dispositions	-5,400.00		206,512.51
SBZ16JQ0	ONCOR ELEC 3.75% DUE 04-01-2045				
		Acquisitions	145,000.00	-115,043.00	
		Dispositions	-45,000.00		34,452.90
SBSRJHL5	ONCOR ELEC DELIVERY CO LLC 5.55% 06-15-2054				
		Acquisitions	89,000.00	-87,163.04	
		Dispositions	-934,000.00		921,171.03
SBPX1TR4	ONCOR ELEC FIXED 4.6% DUE 06-01-2052				
		Acquisitions	760,000.00	-639,521.20	
		Dispositions	-660,000.00		563,904.00
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052				
		Acquisitions	125,000.00	-112,862.50	
		Dispositions	-681,000.00		608,863.29
SBRBVNB2	ONEOK INC 5.7% 11-01-2054				
		Acquisitions	200,000.00	-182,226.00	
		Dispositions	-2,316,000.00		2,080,211.89
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053				
		Acquisitions	376,000.00	-369,837.36	
		Dispositions	-388,000.00		399,730.22
SBSNW064	ONEOK INC NEW 4.85% 02-01-2049				
		Acquisitions	1,032,000.00	-829,604.63	
		Dispositions	-419,000.00		344,995.51
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	219,000.00	-176,603.79	
		Dispositions	-575,000.00		498,324.85
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Acquisitions	265,000.00	-224,553.05	
		Dispositions	-2,565,000.00		2,317,007.00
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,067,000.00	-799,091.15	
		Dispositions	-725,000.00		574,226.10
C68404L201	OPTION CARE HEALTH INC COM NEW COM NEW				
		Acquisitions	500.00	-16,136.25	
		Dispositions	-500.00		16,153.30
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	1,900,000.00	-1,521,329.50	
		Dispositions	-785,000.00		623,236.40
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	6,031,000.00	-4,147,651.58	
		Dispositions	-6,478,000.00		4,430,785.08
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	200,000.00	-177,688.00	
		Dispositions	-867,000.00		738,192.84
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	13,366,000.00	-9,676,336.12	
		Dispositions	-6,601,000.00		4,743,689.60
SBD390R1	ORACLE CORP 4% 11-15-2047				
		Acquisitions	1,472,000.00	-1,101,498.76	
		Dispositions	-5,434,000.00		4,107,211.15
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	1,378,000.00	-1,021,067.16	
		Dispositions	-2,089,000.00		1,635,470.02
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	1,720,000.00	-1,326,346.95	
		Dispositions	-4,539,000.00		3,523,868.68
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	285,000.00	-207,783.95	
		Dispositions	-2,540,000.00		2,002,658.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044				
		Acquisitions	220,000.00	-175,826.20	
		Dispositions	-400,000.00		343,628.00
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	75,000.00	-66,343.50	
		Dispositions	-443,000.00		434,133.02
SBQFN0F0	ORACLE CORP 5.375% 09-27-2054				
		Acquisitions	2,678,000.00	-2,402,391.92	
		Dispositions	-2,134,000.00		1,943,225.22
SBQFN0G1	ORACLE CORP 5.5% 09-27-2064				
		Acquisitions	1,013,000.00	-894,017.51	
		Dispositions	-2,160,000.00		1,965,949.80
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	2,518,000.00	-2,302,595.86	
		Dispositions	-1,273,000.00		1,169,380.32
SBVBFJS1	ORACLE CORP 5.95% 09-26-2055				
		Acquisitions	6,463,000.00	-6,393,485.10	
		Dispositions	-1,315,000.00		1,286,814.80
SBRXZ1B8	ORACLE CORP 6% 08-03-2055				
		Acquisitions	8,780,000.00	-8,562,217.28	
		Dispositions	-8,330,000.00		8,092,742.69
SBVBG0Z8	ORACLE CORP 6.1% 09-26-2065				
		Acquisitions	2,314,000.00	-2,293,320.63	
		Dispositions	-300,000.00		277,193.70
SBRXZ1C9	ORACLE CORP 6.125% 08-03-2065				
		Acquisitions	4,281,000.00	-4,234,943.07	
		Dispositions	-3,500,000.00		3,425,047.92
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	270,000.00	-219,337.20	
		Dispositions	-2,142,000.00		1,670,565.06
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	5,498,000.00	-3,803,044.43	
		Dispositions	-3,806,000.00		2,514,314.56
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,447,000.00	-1,042,266.24	
		Dispositions	-2,790,000.00		1,947,322.60
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052				
		Acquisitions	1,925,000.00	-2,062,737.30	
		Dispositions	-1,485,000.00		1,599,018.36
SBLD9550	ORLANDO HEALTH INC 5.475% 10-01-2035				
		Acquisitions	415,000.00	-415,000.00	
		Dispositions	-415,000.00		417,402.85
C688239201	OSHKOSH CORPORATION				
		Acquisitions	600.00	-59,591.37	
		Dispositions	-600.00		52,227.69
S9A32GFL	OTC DER CASH COLL PAY TO BARCLAYS				
		Acquisitions	590,000.00	-590,000.00	
		Dispositions	-590,000.00		590,000.00
S9BYVBLL	OTC DER CASH COLL PAY TO BNP PARIBAS SECURITIES CORPORATION				
		Acquisitions	625,000.00	-625,000.00	
		Dispositions	-625,000.00		625,000.00
S9A32GKU	OTC DER CASH COLL REC FROM BNP PARIBAS				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9E9XZ2U	OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY.				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	640,000.00	-640,000.00	
		Dispositions	-640,000.00		640,000.00
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		80,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		130,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9B8RP6L	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED				
		Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		440,000.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053				
		Acquisitions	460,000.00	-485,841.82	
		Dispositions	-1,899,000.00		2,002,799.73
C69047Q102	OVINTIV INC COM USD0.01				
		Acquisitions	1,600.00	-64,512.59	
		Dispositions	-1,600.00		65,245.71
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040				
		Acquisitions	1,770,000.00	-1,298,943.60	
		Dispositions	-1,612,000.00		1,175,766.88
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	571,000.00	-365,168.00	
		Dispositions	-1,552,000.00		982,846.65
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054				
		Acquisitions	3,184,000.00	-2,946,988.43	
		Dispositions	-2,287,000.00		2,186,741.00
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	2,883,000.00	-2,480,380.98	
		Dispositions	-2,134,000.00		1,781,732.72
SBD24YZ3	PACIFIC GAS & ELEC CO 3.95% 12-01-2047				
		Acquisitions	251,000.00	-183,307.81	
		Dispositions	-1,420,000.00		1,058,522.48
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053				
		Acquisitions	3,930,000.00	-4,089,104.64	
		Dispositions	-2,375,000.00		2,572,329.86
SBPJKZZ5	PACIFIC GAS & ELECTRIC 6.15% 03-01-2055				
		Acquisitions	3,220,000.00	-3,206,955.35	
		Dispositions	-291,000.00		293,054.67
C694308KY2	PACIFIC GAS & ELECTRIC CO 5.05% 10-15-2032				
		Acquisitions	815,000.00	-813,451.50	
		Dispositions	-815,000.00		817,477.60
SBMTYVF8	PACIFIC GAS & ELECTRIC CO 5.7% 03-01-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	970,000.00	-969,844.80	
		Dispositions	-970,000.00		972,421.90
SBSNN7K0	PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055				
		Acquisitions	3,780,000.00	-3,775,813.00	
		Dispositions	-130,000.00		130,301.60
SBRXGPG4	PACIFICORP 5.8% 01-15-2055				
		Acquisitions	460,000.00	-436,778.35	
		Dispositions	-616,000.00		592,734.56
C704326AC1	PAYCHEX INC 5.6% 04-15-2035				
		Acquisitions	1,042,000.00	-1,034,195.42	
		Dispositions	-1,005,000.00		1,007,636.35
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	800.00	-60,358.65	
		Dispositions	-800.00		52,506.61
SBT1BHZ8	PEACEHEALTH 4.855% DUE 11-15-2032				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		227,295.00
SBTFK5B3	PECO ENERGY CO 5.25% 09-15-2054				
		Acquisitions	188,000.00	-178,440.20	
		Dispositions	-415,000.00		393,338.35
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	415,000.00	-261,690.70	
		Dispositions	-499,000.00		318,889.68
SBNK9W34	PEPSICO INC 4.65% 02-15-2053				
		Acquisitions	195,000.00	-166,563.15	
		Dispositions	-153,000.00		132,961.59
C713448GK8	PEPSICO INC 5.0% 07-23-2035				
		Acquisitions	495,000.00	-505,526.45	
		Dispositions	-495,000.00		506,880.00
C713448108	PEPSICO INC COM				
		Acquisitions	1,400.00	-202,140.94	
		Dispositions	-1,400.00		189,650.12
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	1,822,000.00	-1,107,724.16	
		Dispositions	-345,000.00		213,113.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ1G678	PFIZER INC 4% DUE 03-15-2049				
		Acquisitions	362,000.00	-275,377.02	
		Dispositions	-250,000.00		195,125.47
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	261,000.00	-247,107.27	
		Dispositions	-261,000.00		250,874.23
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	1,640,000.00	-1,529,561.89	
		Dispositions	-11,600,000.00		10,885,847.97
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	3,887,000.00	-3,619,406.76	
		Dispositions	-1,816,000.00		1,641,623.86
SBMG3WQ6	PG&E WILDFIRE RECOVERY FDG LLC 5.081% 06-01-2041				
		Acquisitions	500,000.00	-490,310.00	
		Dispositions	-710,000.00		692,498.50
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043				
		Acquisitions	2,089,000.00	-1,804,535.33	
		Dispositions	-574,000.00		467,938.72
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	1,454,000.00	-1,227,927.10	
		Dispositions	-819,000.00		687,603.89
SBGM0MQ9	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043				
		Acquisitions	874,000.00	-809,943.78	
		Dispositions	-114,000.00		100,543.44
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				
		Acquisitions	185,000.00	-167,110.50	
		Dispositions	-2,500,000.00		2,178,900.00
SBQC4VT7	PHILLIPS 66 COMPANY 5.65% 06-15-2054				
		Acquisitions	195,000.00	-178,963.20	
		Dispositions	-195,000.00		187,213.65
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	500.00	-13,086.25	
		Dispositions	-2,500.00		74,171.95
C69343T107	PJT PARTNERS INC COM CL A COM CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400.00	-62,514.00	
		Dispositions	-400.00		59,028.73
C693475CE3	PNC FINANCIAL SERVICES 5.373% 07-21-2036				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-185,000.00		189,995.00
SBSPRXD5	PNC FINANCIAL SERVICES GROUP 5.575% 01-29-2036				
		Acquisitions	2,318,000.00	-2,336,609.00	
		Dispositions	-2,318,000.00		2,342,289.94
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	500.00	-47,971.19	
		Dispositions	-500.00		47,707.42
SBVMWZK5	PPL ELECTRIC UTILITIES CORP 5.55% 08-15-2055				
		Acquisitions	946,000.00	-944,420.18	
		Dispositions	-48,000.00		48,385.44
SBV8FKP8	PRESIDENT & 5.259% DUE 03-15-2036				
		Acquisitions	430,000.00	-430,000.00	
		Dispositions	-430,000.00		449,410.20
C741623102	PRIMO BRANDS CORPORATION COM USD0.01				
		Acquisitions	1,800.00	-58,294.88	
		Dispositions	-3,900.00		124,178.24
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	300,000.00	-300,795.00	
		Dispositions	-1,307,000.00		1,331,473.74
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO				
		Acquisitions	244,000.00	-179,784.08	
		Dispositions	-244,000.00		175,050.48
C743315103	PROGRESSIVE CORP OH COM				
		Acquisitions	640.00	-176,425.93	
		Dispositions	-2,010.00		537,134.55
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054				
		Acquisitions	455,000.00	-415,264.99	
		Dispositions	-388,000.00		373,701.27
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	192,000.00	-181,645.44	
		Dispositions	-1,439,000.00		1,326,418.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050				
		Acquisitions	801,000.00	-423,431.56	
		Dispositions	-449,000.00		234,045.74
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	377,000.00	-236,420.47	
		Dispositions	-377,000.00		236,081.17
SBN14JM6	PROVID ST JOSEPH 2.7% DUE 10-01-2051				
		Acquisitions	650,000.00	-379,964.00	
		Dispositions	-325,000.00		183,699.75
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	1,000.00	-79,190.93	
		Dispositions	-1,000.00		79,996.74
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050				
		Acquisitions	477,000.00	-242,564.04	
		Dispositions	-1,692,000.00		869,968.49
SBQD1722	PUBLIC SERVICE COLORADO 5.35% 5-15-2034				
		Acquisitions	895,000.00	-892,628.25	
		Dispositions	-895,000.00		897,510.40
SBVWSG11	PUBLIC SERVICE ELECTRIC 4.9% 08-15-2035				
		Acquisitions	855,000.00	-854,726.40	
		Dispositions	-855,000.00		862,375.35
SBPJL5R0	PUBLIC SERVICE ELECTRIC 5.05% 03-01-2035				
		Acquisitions	295,000.00	-294,404.10	
		Dispositions	-295,000.00		296,563.50
SBPJL5F8	PUBLIC SERVICE ELECTRIC 5.5% 03-01-2055				
		Acquisitions	1,015,000.00	-1,009,243.60	
		Dispositions	-710,000.00		684,309.50
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053				
		Acquisitions	640,000.00	-614,886.40	
		Dispositions	-820,000.00		800,722.07
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050				
		Acquisitions	540,000.00	-355,536.00	
		Dispositions	-998,000.00		655,822.45
SBTVJK53	PUBLIC SVC ENTERPRIS 5.4% 03-15-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	445,000.00	-444,928.80	
		Dispositions	-445,000.00		448,902.10
S9MZ6T0U	PUT BONDOPT SBNYUS33 02/06/2025 FNCL 4.5% 02/13/20 92.34375 31750Q067				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,250.00
S9MZ7ZPU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,218.75
S9MZ6NQU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		6,562.50
S9MZNUMU	PUT SWO EUR BARCGB33 P 2.42% / R 6MEURIB 317U89LA0 05/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		963.31
S9N11WZU	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U8H2A3 25/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,005.02
S9N2FARU	PUT SWO EUR BARCGB33 P 2.59% / R 6MEURIB 317U99JA2 09/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,102.65
S9MZWPMU	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U8F6A3 20/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,047.61
S9MZ7TLU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U7ZOA0 10/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,071.15
S9N44VXU	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UA2WA0 15/09/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,252.52
S9N4MR4U	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UAGAA3 17/10/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,311.14
S9N1PKNU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8UCA3 30/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,304.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1VX3U	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8WQA4 08/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,498.57
S9N4CXLU	PUT SWO EUR BARCGB33 P 2.85% / R 6MEURIB 317UA9TA9 02/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,574.35
S9N1788U	PUT SWO EUR BARCGB33 P 2.86% / R 6MEURIB 317U8N0A2 07/04/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,730.88
S9N1978U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U8O5A5 11/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,517.25
S9N1C73U	PUT SWO EUR BARCGB33 P 2.92% / R 6MEURIB 317U8QJA5 14/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,427.83
S9N17MXU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U8M9A5 07/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,610.29
S9N2596U	PUT SWO EUR BOFAUS6S P 2.64% / R 6MEURIB 317U91VA5 22/05/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,609.79
S9N2KL3U	PUT SWO EUR CHASUS33 P 2.66% / R 6MEURIB 317U9B5A2 16/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,076.19
S9N3RFAU	PUT SWO EUR CHASUS33 P 2.79% / R 6MEURIB 317U9VFA7 26/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,909.71
S9N2UZFU	PUT SWO EUR CITIUS33 P 2.64% / R 6MEURIB 317U9GAA5 03/07/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		797.63
S9N1KSJU	PUT SWO EUR CITIUS33 P 2.65% / R 6MEURIB 317U8SQA3 25/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,071.84
S9N34YMU	PUT SWO EUR CITIUS33 P 2.72% / R 6MEURIB 317U9LEA0 16/07/2025				

◆ 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		1,225.92
S9N2SBAU	PUT SWO EUR DEUTGB2L P 2.36% / R 6MEURIB 317U9EKA9 30/06/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		723.33
S9N1SZGU	PUT SWO EUR GSCMUS33 P 2.45% / R 6MEURIB 317U8VOA8 06/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		732.81
S9MZ4WGU	PUT SWO EUR GSCMUS33 P 2.58% / R 6MEURIB 317U7XNA6 06/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		977.46
S9N49N3U	PUT SWO EUR GSCMUS33 P 2.83% / R 6MEURIB 317UA6RA7 26/09/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,278.75
S9N13P8U	PUT SWO EUR MSCSUS33 P 2.46% / R 6MEURIB 317U8JOA5 28/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,223.53
S9N4FACU	PUT SWO EUR MSCSUS33 P 2.79% / R 6MEURIB 317UABZA7 06/10/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,047.76
S9N17GZU	PUT SWO EUR MSCSUS33 P 2.89% / R 6MEURIB 317U8M7A7 07/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,506.96
S9N29SBU	PUT SWO EUR NGFPUS33 P 2.3% / R 6MEURIB 317U94HA5 28/05/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,800.77
S9N3DX0U	PUT SWO EUR NGFPUS33 P 2.7% / R 6MEURIB 317U9OMA5 01/08/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,619.91
S9N1EJVU	PUT SWO EUR NGFPUS33 P 2.89% / R 6MEURIB 317U8QWA0 17/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,250.61
S9MZHJVU	PUT SWO EUR RBOSGB2RTCM P 2.58% / R 6MEURIB 317U86BA7 28/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		689.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZRPDU	PUT SWO EUR UBSWUS33 P 2.46% / R 6MEURIB 317U8BSA8 11/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,224.97
S9MZAD4U	PUT SWO EUR UBSWUS33 P 2.65% / R 6MEURIB 317U81SA0 17/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,262.42
S9N3UMXU	PUT SWO USD BARCGB33 P 3.98% / R 1DSOFR 317U9YBA5 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,627.50
S9N24YTU	PUT SWO USD BARCGB33 P 3.982% / R 1DSOFR 317U90YA4 05/19/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,975.00
S9N4KTLU	PUT SWO USD BNPAFRPP P 3.675% / R 1DSOFR 317UAFEA1 10/14/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		4,963.75
S9N5BDMU	PUT SWO USD BNPAFRPP P 3.693% / R 1DSOFR 317UATTA5 11/24/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,623.75
S9N5JK4U	PUT SWO USD BNPAFRPP P 3.78% / R 1DSOFR 317UB0PA1 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,867.50
S9MZLSJU	PUT SWO USD BNPAFRPP P 4.22% / R 1DSOFR 317U88NA0 03/03/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,057.50
S9MZBY6U	PUT SWO USD BNPAFRPP P 4.355% / R 1DSOFR 317U83EA1 02/18/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9N4JF5U	PUT SWO USD BOFAUS6S P 3.625% / R 1DSOFR 317UAEOA3 10/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,857.00
S9N5FFWU	PUT SWO USD BOFAUS6S P 3.785% / R 1DSOFR 317UAYOA9 11/28/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,220.00
S9N51LPU	PUT SWO USD BOFAUS6S P 3.8% / R 1DSOFR 317UAOOA1 11/06/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,465.00
S9N3XQ5U	PUT SWO USD BOFAUS6S P 3.873% / R 1DSOFR 317U9ZUA1 09/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N47BRU	PUT SWO USD BOFAUS6S P 3.898% / R 1DSOFR 317UA4QA3 09/22/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,225.00
S9N39YMU	PUT SWO USD BOFAUS6S P 3.905% / R 1DSOFR 317U9N3A8 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N36WJU	PUT SWO USD BOFAUS6S P 4.037% / R 1DSOFR 317U9M3A0 07/18/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,213.75
S9N3L92U	PUT SWO USD BOFAUS6S P 4.038% / R 1DSOFR 317U9SMA6 08/15/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,690.00
S9N3K25U	PUT SWO USD BOFAUS6S P 4.049% / R 1DSOFR 317U9SBA8 08/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,010.00
S9N38CEU	PUT SWO USD BOFAUS6S P 4.05% / R 1DSOFR 317U9MJA3 07/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N2QFHU	PUT SWO USD BOFAUS6S P 4.078% / R 1DSOFR 317U9DRA4 06/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9N21K8U	PUT SWO USD BOFAUS6S P 4.082% / R 1DSOFR 317U8Z4A1 05/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,132.50
S9N2XL6U	PUT SWO USD BOFAUS6S P 4.12% / R 1DSOFR 317U9JRA1 07/09/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9N2GTEU	PUT SWO USD BOFAUS6S P 4.138% / R 1DSOFR 317U9A1A8 06/12/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,465.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2LNUU	PUT SWO USD BOFAUS6S P 4.15% / R 1DSOFR 317U9BNA2 06/20/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,170.00
S9MZB13U	PUT SWO USD BOFAUS6S P 4.355% / R 1DSOFR 317U83IA7 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9MZ5HMU	PUT SWO USD BOFAUS6S P 4.405% / R 1DSOFR 317U7YEA4 02/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9N5AQJU	PUT SWO USD BOFMCAT2 P 3.655% / R 1DSOFR 317UATJA6 11/24/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,557.50
S9N1MTGU	PUT SWO USD BOFMCAT2 P 4.088% / R 1DSOFR 317U8U0A6 04/28/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,849.50
S9N56B0U	PUT SWO USD CHASUS33 P 3.725% / R 1DSOFR 317UARGA3 11/17/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,025.00
S9N2SN3U	PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U9FTA7 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,450.00
S9N31VXU	PUT SWO USD CHASUS33 P 4.122% / R 1DSOFR 317U9JSA0 07/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50
S9MZWENU	PUT SWO USD CHASUS33 P 4.28% / R 1DSOFR 317U8FHA1 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9N39J5U	PUT SWO USD CITIUS33 P 3.914% / R 1DSOFR 317U9N1A0 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,135.00
S9N47X0U	PUT SWO USD CITIUS33 P 3.95% / R 1DSOFR 317UA50A8 09/22/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,480.00
S9N38Y9U	PUT SWO USD CITIUS33 P 3.955% / R 1DSOFR 317U9MNA8 07/23/2025				

◆ 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		2,345.00
S9MZNVPU	PUT SWO USD CITIUS33 P 4.124% / R 1DSOFR 317U8AGA3 03/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N57C8U	PUT SWO USD DEUTGB2L P 3.733% / R 1DSOFR 317UARWA5 11/17/2025				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9N3VBYU	PUT SWO USD DEUTGB2L P 3.848% / R 1DSOFR 317U9YUA4 09/02/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,960.00
S9N2PHDU	PUT SWO USD DEUTGB2L P 4.158% / R 1DSOFR 317U9DKA1 06/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,020.00
S9MZAXXU	PUT SWO USD DEUTGB2L P 4.355% / R 1DSOFR 317U82IA9 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,642.00
S9N58SKU	PUT SWO USD GSCMUS33 P 3.687% / R 1DSOFR 317UAS8A0 11/17/2025				
		Acquisitions	650,000.00	0.00	
		Dispositions	-1,300,000.00		3,867.50
S9N4FBFU	PUT SWO USD GSCMUS33 P 3.698% / R 1DSOFR 317UACJA3 10/06/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,825.00
S9N54MEU	PUT SWO USD GSCMUS33 P 3.726% / R 1DSOFR 317UAQJA2 11/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,264.00
S9N5TPYU	PUT SWO USD GSCMUS33 P 3.742% / R 1DSOFR 317UB5OA1 12/26/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-600,000.00		1,507.50
S9N1SZFU	PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U8VSA4 05/05/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		6,825.00
S9N5JY3U	PUT SWO USD GSCMUS33 P 3.78% / R 1DSOFR 317UB0RA9 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,871.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N52EJU	PUT SWO USD GSCMUS33 P 3.815% / R 1DSOFR 317UAOUA4 11/07/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,562.00
S9N5PBRU	PUT SWO USD GSCMUS33 P 3.845% / R 1DSOFR 317UB2QA6 12/17/2025				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		6,720.00
S9N2AJPU	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317U95DA6 05/29/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,330.00
S9N4TH6U	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317UAM1A0 10/27/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,780.00
S9N43A4U	PUT SWO USD GSCMUS33 P 3.851% / R 1DSOFR 317UA2CA2 09/15/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,068.50
S9N3WESU	PUT SWO USD GSCMUS33 P 3.87% / R 1DSOFR 317U9Z6A8 09/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9N3VHBU	PUT SWO USD GSCMUS33 P 3.873% / R 1DSOFR 317U9YGA0 09/02/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,849.50
S9N3BVMU	PUT SWO USD GSCMUS33 P 3.875% / R 1DSOFR 317U9O6A3 07/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,296.00
S9N3D72U	PUT SWO USD GSCMUS33 P 3.893% / R 1DSOFR 317U9ORA0 08/01/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,492.00
S9N49N6U	PUT SWO USD GSCMUS33 P 3.897% / R 1DSOFR 317UA70A4 09/26/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,405.00
S9N3DBAU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U9OEA4 07/30/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,845.00
S9N26GBU	PUT SWO USD GSCMUS33 P 3.913% / R 1DSOFR 317U92FA1 05/22/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		7,590.00
S9N3EVQU	PUT SWO USD GSCMUS33 P 3.92% / R 1DSOFR 317U9PJA6 08/04/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9N3895U	PUT SWO USD GSCMUS33 P 3.933% / R 1DSOFR 317U9MPA6 07/23/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N1PWRU	PUT SWO USD GSCMUS33 P 3.95% / R 1DSOFR 317U8ULA3 04/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,987.25
S9N2DVUU	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U98IA5 06/06/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,672.25
S9N28VAU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U94AA2 05/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,712.50
S9N19BFU	PUT SWO USD GSCMUS33 P 3.985% / R 1DSOFR 317U8O1A9 04/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,492.50
S9N3SG3U	PUT SWO USD GSCMUS33 P 3.995% / R 1DSOFR 317U9W9A2 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,650.00
S9N2CA0U	PUT SWO USD GSCMUS33 P 4.005% / R 1DSOFR 317U98AA3 06/05/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,600.00
S9N3QPMU	PUT SWO USD GSCMUS33 P 4.019% / R 1DSOFR 317U9VBA1 08/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,942.25
S9N2WJEU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U9IEA7 07/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,436.00
S9N26GDU	PUT SWO USD GSCMUS33 P 4.038% / R 1DSOFR 317U92HA9 05/22/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,080.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1EGMU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U8R4A9 04/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,108.00
S9N33G3U	PUT SWO USD GSCMUS33 P 4.052% / R 1DSOFR 317U9L3A2 07/14/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,688.75
S9N1F70U	PUT SWO USD GSCMUS33 P 4.06% / R 1DSOFR 317U8ROA7 04/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9N1LKCU	PUT SWO USD GSCMUS33 P 4.063% / R 1DSOFR 317U8TOA3 04/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,635.50
S9N1B80U	PUT SWO USD GSCMUS33 P 4.073% / R 1DSOFR 317U8PRA8 04/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9N2QLMU	PUT SWO USD GSCMUS33 P 4.087% / R 1DSOFR 317U9DXA7 06/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,453.50
S9N35ZJU	PUT SWO USD GSCMUS33 P 4.095% / R 1DSOFR 317U9LLA2 07/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N2SFNU	PUT SWO USD GSCMUS33 P 4.101% / R 1DSOFR 317U9EOA5 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,301.25
S9N2KA7U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U9B9A8 06/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,329.25
S9N2WX7U	PUT SWO USD GSCMUS33 P 4.125% / R 1DSOFR 317U9IZA4 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,154.25
S9MZGZAU	PUT SWO USD GSCMUS33 P 4.128% / R 1DSOFR 317U85WA6 02/27/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,950.00
S9N2NYEU	PUT SWO USD GSCMUS33 P 4.185% / R 1DSOFR 317U9D9A4 06/23/2025				

◆ 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		2,600.50
S9MZGYWU	PUT SWO USD GSCMUS33 P 4.24% / R 1DSOFR 317U85UA8 02/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,688.00
S9MZQTRU	PUT SWO USD GSCMUS33 P 4.255% / R 1DSOFR 317U8BPA1 03/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,073.75
S9MZHZ7U	PUT SWO USD GSCMUS33 P 4.258% / R 1DSOFR 317U87FA1 02/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,525.25
S9MZEH2U	PUT SWO USD GSCMUS33 P 4.35% / R 1DSOFR 317U84QA6 02/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,415.00
S9N59S2U	PUT SWO USD MSCSUS33 P 3.648% / R 1DSOFR 317UASQA0 11/21/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,955.00
S9N55U0U	PUT SWO USD MSCSUS33 P 3.73% / R 1DSOFR 317UAQVA8 11/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,340.00
S9N5L40U	PUT SWO USD MSCSUS33 P 3.784% / R 1DSOFR 317UB1SA6 12/12/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,620.00
S9N5FEQU	PUT SWO USD MSCSUS33 P 3.79% / R 1DSOFR 317UAYQA7 11/28/2025				
		Acquisitions	1,451,000.00	0.00	
		Dispositions	-1,451,000.00		3,373.58
S9N52Q8U	PUT SWO USD MSCSUS33 P 3.795% / R 1DSOFR 317UAPDA0 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,067.00
S9N53UTU	PUT SWO USD MSCSUS33 P 3.807% / R 1DSOFR 317UAQ1A1 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00
S9N5KXGU	PUT SWO USD MSCSUS33 P 3.825% / R 1DSOFR 317UB16A0 12/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2A22U	PUT SWO USD MSCSUS33 P 3.84% / R 1DSOFR 317U95VA6 05/30/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,300.00
S9N49DRU	PUT SWO USD MSCSUS33 P 3.91% / R 1DSOFR 317UA5KA6 09/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,770.00
S9N1RRTU	PUT SWO USD MSCSUS33 P 3.916% / R 1DSOFR 317U8V2A2 05/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,650.00
S9N28SFU	PUT SWO USD MSCSUS33 P 3.97% / R 1DSOFR 317U93YA8 05/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,100.00
S9N3HN6U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U9RGA5 08/11/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,822.50
S9N3GAVU	PUT SWO USD MSCSUS33 P 4.015% / R 1DSOFR 317U9QKA2 08/07/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,920.00
S9N2VLQU	PUT SWO USD MSCSUS33 P 4.019% / R 1DSOFR 317U9HMA0 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,628.50
S9N3G24U	PUT SWO USD MSCSUS33 P 4.033% / R 1DSOFR 317U9QTA3 08/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,231.25
S9N2636U	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U93HA7 05/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,424.00
S9N3LBHU	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U9SGA3 08/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,968.00
S9N1C11U	PUT SWO USD MSCSUS33 P 4.06% / R 1DSOFR 317U8QSA5 04/14/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9N33K3U	PUT SWO USD MSCSUS33 P 4.064% / R 1DSOFR 317U9L5A0 07/14/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,975.00
S9N2TYXU	PUT SWO USD MSCSUS33 P 4.065% / R 1DSOFR 317U9G6A0 07/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,864.00
S9N2UYMU	PUT SWO USD MSCSUS33 P 4.075% / R 1DSOFR 317U9GEA1 07/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,633.75
S9N2112U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U8Z2A3 05/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.00
S9N34E8U	PUT SWO USD MSCSUS33 P 4.097% / R 1DSOFR 317U9LGA8 07/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,021.25
S9N2MAWU	PUT SWO USD MSCSUS33 P 4.138% / R 1DSOFR 317U9BYA0 06/20/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,075.00
S9N2PMTU	PUT SWO USD MSCSUS33 P 4.15% / R 1DSOFR 317U9DOA7 06/23/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,485.00
S9MZLWEU	PUT SWO USD MSCSUS33 P 4.224% / R 1DSOFR 317U88LA2 03/03/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,784.00
S9MZ2WUU	PUT SWO USD MSCSUS33 P 4.235% / R 1DSOFR 317U7WFA7 02/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,436.00
S9MZPW7U	PUT SWO USD MSCSUS33 P 4.249% / R 1DSOFR 317U8BLA5 03/07/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,700.00
S9MZWLPU	PUT SWO USD MSCSUS33 P 4.28% / R 1DSOFR 317U8FDA5 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,033.50
S9N3BRRU	PUT SWO USD NGFPUS33 P 3.895% / R 1DSOFR 317U9O2A7 07/28/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,902.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2EEXU	PUT SWO USD NGFPUS33 P 3.922% / R 1DSOFR 317U99EA7 06/09/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,865.00
S9N3MJ8U	PUT SWO USD NGFPUS33 P 4.07% / R 1DSOFR 317U9TUA5 08/18/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,105.00
S9N2RHZU	PUT SWO USD NGFPUS33 P 4.127% / R 1DSOFR 317U9EIA2 06/30/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9MZEDAU	PUT SWO USD NGFPUS33 P 4.332% / R 1DSOFR 317U84FA8 02/24/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,050.00
S9N4WSQU	PUT SWO USD PNBPUS33CHA P 3.78% / R 1DSOFR 317UAN2A7 11/03/2025				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,480.00
S9N3WDBU	PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317U9YZA9 09/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,500.00
S9N1PNQU	PUT SWO USD PNBPUS33CHA P 3.943% / R 1DSOFR 317U8UNA1 04/30/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00
S9N2378U	PUT SWO USD PNBPUS33CHA P 4.03% / R 1DSOFR 317U90NA6 05/16/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,487.50
S9N1JB4U	PUT SWO USD PNBPUS33CHA P 4.065% / R 1DSOFR 317U8SOA5 04/24/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,334.50
S9N2FH1U	PUT SWO USD PNBPUS33CHA P 4.07% / R 1DSOFR 317U99UA9 06/09/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9N2R41U	PUT SWO USD PNBPUS33CHA P 4.077% / R 1DSOFR 317U9FOA2 06/30/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,220.00
S9N2USFU	PUT SWO USD PNBPUS33CHA P 4.1% / R 1DSOFR 317U9GMA2 07/03/2025				

◆ 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		3,366.00
S9N2J06U	PUT SWO USD PNBPUS33CHA P 4.127% / R 1DSOFR 317U9B1A6 06/16/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,905.00
S9MZNTKU	PUT SWO USD PNBPUS33CHA P 4.139% / R 1DSOFR 317U89UA0 03/05/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9N2XJ6U	PUT SWO USD PNBPUS33CHA P 4.14% / R 1DSOFR 317U9JKA8 07/09/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9N2ML7U	PUT SWO USD PNBPUS33CHA P 4.17% / R 1DSOFR 317U9CFA9 06/23/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,390.00
S9MZJM6U	PUT SWO USD PNBPUS33CHA P 4.192% / R 1DSOFR 317U87RA8 02/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,551.25
S9MZ3K2U	PUT SWO USD PNBPUS33CHA P 4.29% / R 1DSOFR 317U7WZA5 02/03/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,713.50
S9MZVLYU	PUT SWO USD PNBPUS33CHA P 4.325% / R 1DSOFR 317U8EBA0 03/19/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,565.00
S9MZBW6U	PUT SWO USD PNBPUS33CHA P 4.342% / R 1DSOFR 317U83CA3 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MZ5MRU	PUT SWO USD PNBPUS33CHA P 4.396% / R 1DSOFR 317U7Y6A3 02/07/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,273.75
S9N4HUGU	PUT SWO USD UBSWUS33 P 3.685% / R 1DSOFR 317UADWA6 10/10/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,510.00
S9N4EFZU	PUT SWO USD UBSWUS33 P 3.807% / R 1DSOFR 317UABEA0 10/06/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,507.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N29VJU	PUT SWO USD UBSWUS33 P 3.905% / R 1DSOFR 317U94SA3 05/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,118.75
S9N3SC3U	PUT SWO USD UBSWUS33 P 3.995% / R 1DSOFR 317U9W7A4 08/29/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		825.00
S9MZXAXU	PUT SWO USD UBSWUS33 P 4.234% / R 1DSOFR 317U8FYA2 03/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052				
		Acquisitions	344,000.00	-291,698.24	
		Dispositions	-344,000.00		289,754.64
C052528AV8	PVTPL AUSTRALIA & NEW ZEALAND BKG GROUP LTD 5.816% 06-18-2036				
		Acquisitions	2,490,000.00	-2,490,000.00	
		Dispositions	-2,490,000.00		2,593,608.90
C07274NBH5	PVTPL BAYER US FIN II LLC 4.7% 07-15-2064				
		Acquisitions	320,000.00	-225,392.00	
		Dispositions	-357,000.00		260,513.94
C072912AA6	PVTPL BBVA MEX S A INSTITUCION DE BANCA MUL 7.625% 02-11-2035				
		Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,169,280.00
SBT051H1	PVTPL BEIGNET INV LLC 6.581% 05-30-2049				
		Acquisitions	44,285,000.00	-44,642,876.00	
		Dispositions	-8,635,000.00		9,152,438.78
C05565AM34	PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO				
		Acquisitions	1,346,000.00	-1,346,000.00	
		Dispositions	-1,077,000.00		1,112,502.50
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064				
		Acquisitions	2,375,000.00	-2,679,593.83	
		Dispositions	-2,818,000.00		3,012,611.38
C05571ABB0	PVTPL BPCE 6.915% 01-14-2046				
		Acquisitions	1,710,000.00	-1,710,000.00	
		Dispositions	-1,710,000.00		1,759,270.32
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,980,000.00	-3,331,224.30	
		Dispositions	-4,009,000.00		3,286,138.29
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051				
		Acquisitions	2,574,000.00	-1,918,607.04	
		Dispositions	-2,544,000.00		1,871,969.43
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Acquisitions	325,000.00	-262,187.25	
		Dispositions	-511,000.00		436,387.91
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037				
		Acquisitions	695,000.00	-673,920.15	
		Dispositions	-3,446,000.00		3,354,984.63
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				
		Acquisitions	3,020,000.00	-2,338,105.72	
		Dispositions	-369,000.00		292,339.35
SBKPK082	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035				
		Acquisitions	308,000.00	-257,038.32	
		Dispositions	-429,000.00		361,498.65
SBMGDMH7	PVTPL CARGILL INC 5.375% 10-23-2055				
		Acquisitions	835,000.00	-825,854.60	
		Dispositions	-195,000.00		188,192.55
C202712BX2	PVTPL COMMONWEALTH BK AUSTRALIA FLTG RT 03-14-2046				
		Acquisitions	4,595,000.00	-4,594,402.00	
		Dispositions	-2,795,000.00		2,916,414.80
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054				
		Acquisitions	2,251,000.00	-2,043,802.59	
		Dispositions	-2,251,000.00		1,996,276.84
SBM8TGT3	PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050				
		Acquisitions	758,000.00	-435,616.64	
		Dispositions	-348,000.00		198,210.36
C22535WAN7	PVTPL CREDIT AGRICOLE SA 5.862% 01-09-2036				
		Acquisitions	2,215,000.00	-2,215,000.00	
		Dispositions	-2,215,000.00		2,242,564.10
C225313AR6	PVTPL CREDIT AGRICOLE SA 6.7% 12-31-2049				
		Acquisitions	938,000.00	-893,445.00	
		Dispositions	-938,000.00		909,860.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C23381LAA2	PVTPL DAI ICHI LIFE HOLDINGS 6.2% 12-31-2049				
		Acquisitions	1,720,000.00	-1,720,000.00	
		Dispositions	-1,720,000.00		1,730,167.50
SB4K4RG4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO				
		Acquisitions	332,000.00	-338,819.28	
		Dispositions	-515,000.00		549,391.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050				
		Acquisitions	593,000.00	-422,329.94	
		Dispositions	-1,042,000.00		767,511.02
SBM9N843	PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050				
		Acquisitions	889,000.00	-538,006.29	
		Dispositions	-889,000.00		537,740.38
SBPJL1G1	PVTPL FEDEX CORP 4.75% 11-15-2045				
		Acquisitions	265,000.00	-222,586.75	
		Dispositions	-14,000.00		11,725.00
SBRXZ561	PVTPL FOUNDRY JV HOLDCO LLC 6.1% 01-24-2036				
		Acquisitions	4,794,000.00	-4,898,748.99	
		Dispositions	-4,794,000.00		4,896,768.42
SBRXZ583	PVTPL FOUNDRY JV HOLDCO LLC 6.2% 01-25-2037				
		Acquisitions	9,354,000.00	-9,620,320.04	
		Dispositions	-5,913,000.00		6,062,681.14
SBRYPV73	PVTPL FOUNDRY JV HOLDCO LLC 6.3% 01-25-2039				
		Acquisitions	8,541,000.00	-8,795,525.05	
		Dispositions	-1,270,000.00		1,330,635.56
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038				
		Acquisitions	361,000.00	-373,367.86	
		Dispositions	-1,975,000.00		2,086,758.97
SBRRG3W2	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035				
		Acquisitions	964,000.00	-994,437.44	
		Dispositions	-964,000.00		989,231.72
C378272BC1	PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO				
		Acquisitions	662,000.00	-452,048.09	
		Dispositions	-319,000.00		230,538.11
SBTWQTL2	PVTPL GLENCORE FDG LLC 6.141% 04-01-2055				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	595,000.00	-595,000.00	
		Dispositions	-595,000.00		568,842.33
SBMDM750	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO				
		Acquisitions	445,000.00	-289,503.65	
		Dispositions	-2,045,000.00		1,326,898.25
C472140AJ1	PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 6.375% 04-15-2066				
		Acquisitions	1,175,000.00	-1,166,380.55	
		Dispositions	-470,000.00		469,872.45
C472140AG7	PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% 03-01-2056				
		Acquisitions	5,189,000.00	-5,267,288.41	
		Dispositions	-280,000.00		277,281.20
C472140AC6	PVTPL JBS USA SARL/FOOD/GRP 6.375% 02-25-2055				
		Acquisitions	1,185,000.00	-1,167,710.85	
		Dispositions	-1,185,000.00		1,224,202.25
SBR4XVJ9	PVTPL MARS INC 5.2% 03-01-2035				
		Acquisitions	1,005,000.00	-1,003,241.25	
		Dispositions	-1,005,000.00		1,004,628.15
SBR4Y3G3	PVTPL MARS INC 5.65% 05-01-2045				
		Acquisitions	7,962,000.00	-7,918,683.43	
		Dispositions	-5,472,000.00		5,569,732.25
SBR4XVL1	PVTPL MARS INC 5.7% 05-01-2055				
		Acquisitions	12,859,000.00	-12,768,389.36	
		Dispositions	-1,605,000.00		1,586,360.05
SBR4XVN3	PVTPL MARS INC 5.8% 05-01-2065				
		Acquisitions	3,244,000.00	-3,246,843.24	
		Dispositions	-3,150,000.00		3,103,124.96
SBHRHMJ5	PVTPL MARS INC DEL FIXED 3.95% 04-01-2049 BEO				
		Acquisitions	585,000.00	-479,799.45	
		Dispositions	-585,000.00		464,624.55
C585270AE1	PVTPL MEIJI YASUDA LIFE INS CO 6.1% 06-11-2055				
		Acquisitions	954,000.00	-954,000.00	
		Dispositions	-954,000.00		938,913.75
SBNBYD35	PVTPL NESTLE HLDGS INC 2.5% DUE 09-14-2041/09-14-2021 BEO				
		Acquisitions	995,000.00	-677,115.20	
		Dispositions	-520,000.00		372,086.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0QJS0	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038				
		Acquisitions	762,000.00	-668,502.60	
		Dispositions	-762,000.00		698,970.41
SBMFQJH6	PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053				
		Acquisitions	400,000.00	-350,292.00	
		Dispositions	-325,000.00		281,973.25
SBTNLP96	PVTPL NIPPON LIFE INS 6.5% 04-30-2055				
		Acquisitions	1,475,000.00	-1,475,000.00	
		Dispositions	-1,475,000.00		1,500,353.75
C62954WAV7	PVTPL NTT FIN CORP 5.502% 07-16-2035				
		Acquisitions	1,775,000.00	-1,775,000.00	
		Dispositions	-875,000.00		908,398.75
SBPLJK88	PVTPL ONCOR ELEC DELIVERY 5.35% 04-01-2035				
		Acquisitions	205,000.00	-204,963.10	
		Dispositions	-205,000.00		205,487.90
SBPLJK99	PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% 04-01-2055				
		Acquisitions	2,100,000.00	-2,099,015.10	
		Dispositions	-170,000.00		172,136.90
C75102XAC0	PVTPL RAIZEN FUELS FINANCE SA 6.95% 03-05-2054				
		Acquisitions	4,277,000.00	-3,820,141.55	
		Dispositions	-1,479,000.00		1,402,194.85
C82622RAE6	PVTPL SIEMENS FUNDING BV 5.2% 05-28-2035				
		Acquisitions	2,975,000.00	-2,976,586.80	
		Dispositions	-2,975,000.00		3,060,775.95
C82622RAF3	PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055				
		Acquisitions	8,138,000.00	-8,247,888.16	
		Dispositions	-2,279,000.00		2,376,586.97
C82622RAG1	PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065				
		Acquisitions	4,125,000.00	-4,244,677.30	
		Dispositions	-2,599,000.00		2,796,903.17
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054				
		Acquisitions	200,000.00	-199,026.00	
		Dispositions	-437,000.00		425,819.00
C88032WBC9	PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	609,000.00	-443,952.74	
		Dispositions	-609,000.00		448,491.96
SBP9MCF0	PVTPL TRANSCONTINENTAL GAS PIPE LINE CORP 5.1% 03-15-2036				
		Acquisitions	940,000.00	-942,716.20	
		Dispositions	-742,000.00		750,547.67
C225401BP2	PVTPL UBS GROUP AG 5.01% 03-23-2037				
		Acquisitions	1,170,000.00	-1,170,000.00	
		Dispositions	-140,000.00		139,522.60
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045				
		Acquisitions	270,000.00	-257,706.90	
		Dispositions	-600,000.00		558,022.00
C902613BQ0	PVTPL UBS GROUP AG 5.937% 05-09-2036				
		Acquisitions	4,934,000.00	-4,920,232.18	
		Dispositions	-1,796,000.00		1,830,415.88
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	1,257,000.00	-1,528,637.70	
		Dispositions	-2,352,000.00		2,889,475.54
C902613BE7	PVTPL UBS GROUP AG 9.25% 12-31-2049				
		Acquisitions	2,160,000.00	-2,421,632.50	
		Dispositions	-2,160,000.00		2,537,980.00
C902613AJ7	PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049				
		Acquisitions	400,000.00	-394,100.00	
		Dispositions	-400,000.00		394,500.00
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	535,000.00	-444,695.05	
		Dispositions	-210,000.00		177,124.50
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052				
		Acquisitions	1,507,000.00	-1,258,563.18	
		Dispositions	-736,000.00		621,728.45
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	881,000.00	-881,801.71	
		Dispositions	-1,023,000.00		1,065,941.83
C747525103	QUALCOMM INC COM				
		Acquisitions	400.00	-66,396.43	
		Dispositions	-2,200.00		338,699.67

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C75102XAE6	RAIZEN FUELS FIN S 6.7% DUE 02-25-2037				
		Acquisitions	870,000.00	-866,389.50	
		Dispositions	-492,000.00		489,370.00
C751212101	RALPH LAUREN CORP CL A CL A				
		Acquisitions	740.00	-183,389.51	
		Dispositions	-840.00		192,413.32
C754730109	RAYMOND JAMES FNCL INC COM STK				
		Acquisitions	200.00	-28,782.87	
		Dispositions	-200.00		24,869.49
SBYPZN53	REALTY INCOME CORP 4.65% DUE 03-15-2047				
		Acquisitions	214,000.00	-185,704.92	
		Dispositions	-195,000.00		169,574.65
SBS60CP8	REALTY INCOME CORP 5.975% 09-01-2054				
		Acquisitions	187,000.00	-178,646.71	
		Dispositions	-799,000.00		766,919.16
SBRXCX35	REGENCY CTRS L P 5.1% 01-15-2035				
		Acquisitions	180,000.00	-177,208.20	
		Dispositions	-536,000.00		526,527.92
SB4SBQ37	REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037				
		Acquisitions	278,000.00	-288,508.40	
		Dispositions	-278,000.00		300,238.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	600.00	-118,967.82	
		Dispositions	-1,500.00		315,175.20
SBSJQPW1	REINSURANCE GROUP AMER INC SUB NT FIXED RATE RESET 6.65% 09-15-2055				
		Acquisitions	392,000.00	-392,278.46	
		Dispositions	-28,000.00		28,707.78
SBMHRXW0	REPUBLIC SVCS INC 5.15% 03-15-2035				
		Acquisitions	295,000.00	-293,104.15	
		Dispositions	-295,000.00		296,112.15
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	2,211,000.00	-2,138,695.56	
		Dispositions	-692,000.00		673,398.40
C74967X103	RH COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	160.00	-40,614.75	
		Dispositions	-160.00		33,064.76
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	460,000.00	-411,856.40	
		Dispositions	-429,000.00		387,235.76
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	789,000.00	-474,644.49	
		Dispositions	-284,000.00		175,131.44
SBT9P235	RIO TINTO FIN USA PLC 5.0% 03-14-2032				
		Acquisitions	700,000.00	-695,681.00	
		Dispositions	-700,000.00		702,051.00
SBT9P246	RIO TINTO FIN USA PLC 5.25% 03-14-2035				
		Acquisitions	455,000.00	-452,415.60	
		Dispositions	-455,000.00		454,820.70
SBV6KMB5	RIO TINTO FIN USA PLC 5.75% 03-14-2055				
		Acquisitions	2,393,000.00	-2,368,437.53	
		Dispositions	-1,677,000.00		1,678,202.50
SBV6KLG3	RIO TINTO FIN USA PLC 5.875% 03-14-2065				
		Acquisitions	1,765,000.00	-1,772,294.67	
		Dispositions	-1,765,000.00		1,708,789.05
C749607107	RLI CORP COM				
		Acquisitions	700.00	-68,251.56	
		Dispositions	-900.00		65,485.81
		Free Receipt	200.00		
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	140.00	-36,296.76	
		Dispositions	-140.00		33,883.23
SBJYSCK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG				
		Acquisitions	232,000.00	-175,886.16	
		Dispositions	-850,000.00		667,751.50
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042				
		Acquisitions	415,000.00	-358,933.50	
		Dispositions	-677,000.00		571,267.02
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	996,000.00	-793,409.22	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-812,000.00		659,980.56
SBTPHX43	ROYAL BANK OF CANADA 6.75% 08-24-2085				
		Acquisitions	2,161,000.00	-2,161,000.00	
		Dispositions	-2,161,000.00		2,155,229.00
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				
		Acquisitions	1,290,000.00	-807,321.98	
		Dispositions	-2,034,000.00		1,236,136.17
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				
		Acquisitions	3,621,000.00	-2,252,326.02	
		Dispositions	-1,162,000.00		721,564.55
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046				
		Acquisitions	1,590,000.00	-1,218,665.88	
		Dispositions	-995,000.00		761,350.91
SBD8Z3T7	RTX CORPORATION 4.05% 05-04-2047				
		Acquisitions	237,000.00	-192,062.43	
		Dispositions	-285,000.00		229,863.90
SBWTZ6W3	RTX CORPORATION 4.15% 05-15-2045				
		Acquisitions	706,000.00	-580,756.66	
		Dispositions	-1,053,000.00		860,766.48
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038				
		Acquisitions	465,000.00	-416,998.05	
		Dispositions	-1,337,000.00		1,202,817.74
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	441,000.00	-384,000.75	
		Dispositions	-441,000.00		398,218.59
SBN7GF51	RTX CORPORATION 4.7% DUE 12-15-2041				
		Acquisitions	400,000.00	-369,196.90	
		Dispositions	-96,000.00		90,009.60
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	386,000.00	-358,999.30	
		Dispositions	-192,000.00		177,694.08
SB15S8P6	RTX CORPORATION 6.05% 06-01-2036				
		Acquisitions	385,000.00	-401,712.85	
		Dispositions	-385,000.00		416,220.31

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB2RJSL0	RTX CORPORATION 6.125% DUE 07-15-2038				
		Acquisitions	245,000.00	-260,528.10	
		Dispositions	-245,000.00		272,236.65
C781154109	RUBRIK INC COM USD0.000025 CL A				
		Acquisitions	671.00	-41,350.52	
		Dispositions	-671.00		47,322.63
C78351F107	RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A				
		Acquisitions	1,100.00	-67,406.61	
		Dispositions	-1,100.00		77,293.08
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	300.00	-158,274.98	
		Dispositions	-300.00		150,349.93
C79466L302	SALESFORCE INC COM USD0.001				
		Acquisitions	740.00	-220,139.39	
		Dispositions	-740.00		204,085.45
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	538,000.00	-350,807.80	
		Dispositions	-959,000.00		607,753.43
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO				
		Acquisitions	263,000.00	-160,206.45	
		Dispositions	-653,000.00		395,129.32
SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051				
		Acquisitions	282,000.00	-178,697.76	
		Dispositions	-2,276,000.00		1,424,461.52
SBNZJ110	SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023				
		Acquisitions	235,000.00	-212,143.90	
		Dispositions	-2,639,000.00		2,382,002.64
SBMHSGR9	SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035				
		Acquisitions	2,775,000.00	-2,767,230.00	
		Dispositions	-875,000.00		878,079.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	200.00	-39,755.92	
		Dispositions	-2,181.00		474,742.79
C808513105	SCHWAB CHARLES CORP COM NEW				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,300.00	-173,298.80	
		Dispositions	-3,400.00		271,924.85
C784117103	SEI INVTS CO COM				
		Acquisitions	1,800.00	-140,216.35	
		Dispositions	-1,800.00		130,949.26
SBFWJFR1	SEMPRA 4% DUE 02-01-2048				
		Acquisitions	655,000.00	-492,655.80	
		Dispositions	-1,501,000.00		1,101,239.92
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038				
		Acquisitions	520,000.00	-446,347.20	
		Dispositions	-1,336,000.00		1,083,071.89
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	128.00	-129,494.35	
		Dispositions	-292.00		292,082.89
CG8068L108	SHARKNINJA COM USD0.0001				
		Acquisitions	1,800.00	-199,155.86	
		Dispositions	-1,800.00		141,259.48
SBR4TV31	SHELL FIN US INC 4.0% 05-10-2046				
		Acquisitions	1,265,000.00	-1,026,208.11	
		Dispositions	-327,000.00		257,630.10
SBR4TTW6	SHELL FIN US INC 4.375% 05-11-2045				
		Acquisitions	4,045,000.00	-3,478,057.84	
		Dispositions	-108,000.00		89,034.12
SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050				
		Acquisitions	364,000.00	-249,792.32	
		Dispositions	-921,000.00		621,794.73
SBR4TTY8	SHELL FIN US INC NT 4.55% 08-12-2043				
		Acquisitions	245,000.00	-218,972.95	
		Dispositions	-90,000.00		77,470.20
SBR4TTZ9	SHELL FINANCE US INC 3.75% 09-12-2046				
		Acquisitions	321,000.00	-245,458.86	
		Dispositions	-2,111,000.00		1,583,702.09
SBVSWG39	SHELL FINANCE US INC 4.75% 01-06-2036				
		Acquisitions	580,000.00	-577,906.20	
		Dispositions	-580,000.00		576,937.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZQF90	SHELL INTL FIN B V 2.875% DUE 11-26-2041				
		Acquisitions	211,000.00	-150,950.54	
		Dispositions	-105,000.00		73,439.10
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	751,000.00	-477,736.45	
		Dispositions	-1,360,000.00		731,961.19
SBG0WNK8	SHELL INTL FIN B V 3.125% DUE 11-07-2049				
		Acquisitions	466,000.00	-309,703.60	
		Dispositions	-2,263,000.00		1,158,846.96
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	242,000.00	-186,468.26	
		Dispositions	-242,000.00		175,839.66
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	592,000.00	-487,694.72	
		Dispositions	-1,621,000.00		1,385,114.86
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	250,000.00	-177,740.00	
		Dispositions	-250,000.00		181,585.00
C82622RAD8	SIEMENS FDG B V SR NT 144A 4.9% 05-28-2032				
		Acquisitions	1,825,000.00	-1,820,584.70	
		Dispositions	-1,825,000.00		1,850,604.55
C827048109	SILGAN HLDGS INC COM				
		Acquisitions	500.00	-26,019.10	
		Dispositions	-500.00		24,965.71
C828807EA1	SIMON PPTY GROUP L P NT 5.125% 10-01-2035				
		Acquisitions	660,000.00	-656,337.00	
		Dispositions	-535,000.00		543,340.65
C828806109	SIMON PROPERTY GROUP INC COM				
		Acquisitions	700.00	-107,148.32	
		Dispositions	-700.00		110,161.18
C806857108	SLB LIMITED COM				
		Acquisitions	1,100.00	-45,382.03	
		Dispositions	-2,500.00		102,413.72
C78442P106	SLM CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000.00	-55,048.38	
		Dispositions	-2,000.00		57,813.39
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043				
		Acquisitions	235,000.00	-245,610.25	
		Dispositions	-235,000.00		259,705.55
SBTTMX99	SOLVENTUM CORP 5.9% 04-30-2054				
		Acquisitions	1,446,000.00	-1,387,283.43	
		Dispositions	-6,615,000.00		6,612,350.92
SBTTMXB1	SOLVENTUM CORP 6.0% 05-15-2064				
		Acquisitions	2,007,000.00	-1,944,791.58	
		Dispositions	-5,469,000.00		5,672,005.33
C83444M101	SOLVENTUM CORP COM COM USD0.01				
		Acquisitions	300.00	-19,617.51	
		Dispositions	-300.00		19,834.69
C88023U101	SOMNIGROUP INTERNATIONAL INC. COM USD0.01				
		Acquisitions	500.00	-32,009.24	
		Dispositions	-500.00		30,877.49
SBK935L5	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052				
		Acquisitions	563,000.00	-500,519.90	
		Dispositions	-1,487,000.00		1,351,513.62
SBFMZDC0	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048				
		Acquisitions	2,202,000.00	-1,668,415.54	
		Dispositions	-562,000.00		428,512.64
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054				
		Acquisitions	220,000.00	-209,044.00	
		Dispositions	-652,000.00		621,597.24
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053				
		Acquisitions	284,000.00	-272,022.06	
		Dispositions	-284,000.00		275,293.83
SBQMS2D0	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	534,000.00	-495,827.10	
		Dispositions	-240,000.00		225,623.10
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052				
		Acquisitions	1,270,000.00	-852,614.50	
		Dispositions	-1,632,000.00		1,067,414.98

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6WPL0	SOUTHERN CALIF GAS CO 6.0% 06-15-2055				
		Acquisitions	870,000.00	-867,885.45	
		Dispositions	-85,000.00		89,380.90
SBSHT5X3	SOUTHERN CALIFORNIA EDISON CO 5.45% 03-01-2035				
		Acquisitions	2,575,000.00	-2,552,665.05	
		Dispositions	-2,575,000.00		2,501,671.20
SBR1FWP1	SOUTHERN CALIFORNIA EDISON CO 5.9% 03-01-2055				
		Acquisitions	3,614,000.00	-3,558,364.15	
		Dispositions	-1,814,000.00		1,755,858.79
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	633,000.00	-513,296.53	
		Dispositions	-399,000.00		321,696.47
SBPDHP30	SOUTHERN CO 6.375% 03-15-2055				
		Acquisitions	1,015,000.00	-1,015,000.00	
		Dispositions	-1,015,000.00		1,030,025.25
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Acquisitions	2,351,000.00	-1,733,027.44	
		Dispositions	-2,828,000.00		2,234,354.28
SB469DS7	SOUTHN CAL EDISON 4.5% DUE 09-01-2040				
		Acquisitions	699,000.00	-575,826.16	
		Dispositions	-290,000.00		254,600.64
SB65HYN8	SOUTHN CAL EDISON 6.05% DUE 03-15-2039				
		Acquisitions	495,000.00	-494,839.95	
		Dispositions	-495,000.00		506,637.00
SBP6WPN2	SOUTHN CAL GAS CO 5.45% DUE 06-15-2035				
		Acquisitions	900,000.00	-895,878.00	
		Dispositions	-900,000.00		930,954.75
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042				
		Acquisitions	1,587,000.00	-1,446,160.00	
		Dispositions	-190,000.00		182,119.00
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	900.00	-66,617.97	
		Dispositions	-900.00		64,984.94
SBTTMQ56	SOUTHWESTERN PUBLIC SERVICE CO 5.3% 05-15-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	720,000.00	-718,488.00	
		Dispositions	-720,000.00		736,257.60
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	544,000.00	-433,112.92	
		Dispositions	-2,459,000.00		1,974,730.89
SBNGBK96	SPIRE MO INC 3.3% DUE 06-01-2051				
		Acquisitions	457,000.00	-311,705.05	
		Dispositions	-151,000.00		104,105.44
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	1,000.00	-141,975.20	
		Dispositions	-1,900.00		304,644.39
C78473E103	SPX TECHNOLOGIES INC COM				
		Acquisitions	400.00	-56,633.47	
		Dispositions	-400.00		53,657.50
C85254J102	STAG INDL INC COM				
		Acquisitions	1,900.00	-65,524.06	
		Dispositions	-1,900.00		66,340.31
SBMHX630	STANLEY BLACK & DECKER INC 2.75% 11-15-2050				
		Acquisitions	400,000.00	-214,092.00	
		Dispositions	-700,000.00		387,359.05
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	470,000.00	-312,855.50	
		Dispositions	-905,000.00		617,561.90
C855244AM1	STARBUCKS CORP 3.75% 12-01-2047				
		Acquisitions	330,000.00	-235,167.90	
		Dispositions	-213,000.00		163,696.89
C855244AH2	STARBUCKS CORP 4.3% DUE 06-15-2045				
		Acquisitions	458,000.00	-384,747.48	
		Dispositions	-458,000.00		386,565.74
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049				
		Acquisitions	195,000.00	-165,161.10	
		Dispositions	-475,000.00		394,591.35
C858119BT6	STEEL DYNAMICS INC 5.75% 05-15-2055				
		Acquisitions	1,255,000.00	-1,211,772.65	
		Dispositions	-1,065,000.00		1,041,793.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C859241101	STERLING INFRASTRUCTURE INC COM STK USD0.01				
		Acquisitions	400.00	-61,854.07	
		Dispositions	-500.00		67,409.37
SBS6Z6Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044				
		Acquisitions	514,000.00	-508,026.18	
		Dispositions	-440,000.00		464,906.00
SBL9FKB3	SUNOCO LOGISTICS 5.3% DUE 04-01-2044				
		Acquisitions	665,000.00	-585,084.80	
		Dispositions	-395,000.00		341,931.75
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	2,644,000.00	-2,349,468.90	
		Dispositions	-1,461,000.00		1,327,363.78
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	1,284,000.00	-1,154,905.36	
		Dispositions	-1,249,000.00		1,100,941.12
SBNM4301	SUTTER HEALTH TAXABLE BD SER 2025A 5.537% 08-15-2035				
		Acquisitions	1,025,000.00	-1,025,000.00	
		Dispositions	-1,025,000.00		1,077,408.25
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	410,000.00	-410,000.00	
		Dispositions	-150,000.00		150,000.00
SBR1H3B0	SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033				
		Acquisitions	2,586,000.00	-2,677,108.88	
		Dispositions	-2,393,000.00		2,494,565.84
SBTXWBT1	SYNOPSYS INC 5.7% 04-01-2055				
		Acquisitions	3,335,000.00	-3,316,800.60	
		Dispositions	-255,000.00		253,538.85
SBYQ4R13	SYSCO CORP 4.5% DUE 04-01-2046				
		Acquisitions	215,000.00	-174,861.65	
		Dispositions	-215,000.00		178,033.41
SBM5M5S7	SYSCO CORP 6.6% DUE 04-01-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	155,000.00	-163,370.00	
		Dispositions	-46,000.00		51,932.74
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	205,000.00	-164,961.45	
		Dispositions	-525,000.00		429,335.10
SBQ80MR4	SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034				
		Acquisitions	1,900,000.00	-1,845,280.00	
		Dispositions	-200,000.00		201,720.80
C87264ADX0	T MOBILE USA INC 4.95% 11-15-2025				
		Acquisitions	1,340,000.00	-1,335,484.20	
		Dispositions	-1,340,000.00		1,334,639.40
SBN11R01	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064				
		Acquisitions	505,000.00	-497,033.40	
		Dispositions	-1,905,000.00		1,902,721.70
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040				
		Acquisitions	1,621,000.00	-1,216,585.69	
		Dispositions	-1,135,000.00		855,517.86
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	554,000.00	-363,097.14	
		Dispositions	-979,000.00		659,834.19
SBTXM458	TAKEDA US FIN 5.2% 07-07-2035				
		Acquisitions	945,000.00	-941,635.80	
		Dispositions	-945,000.00		966,243.90
C87406BAB8	TAKEDA US FIN 5.9% 07-07-2055				
		Acquisitions	150,000.00	-158,182.50	
		Dispositions	-150,000.00		153,812.40
C87422Q109	TALEN ENERGY CORP NEW COM				
		Acquisitions	303.00	-61,078.96	
		Dispositions	-503.00		107,452.37
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048				
		Acquisitions	645,000.00	-529,886.85	
		Dispositions	-645,000.00		540,739.95
SBMZM349	TARGA RES CORP 4.95% 04-15-2052				
		Acquisitions	423,000.00	-349,798.81	
		Dispositions	-1,037,000.00		846,459.88

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN12KV6	TARGA RES CORP 6.5% 03-30-2034				
		Acquisitions	335,000.00	-351,317.85	
		Dispositions	-335,000.00		346,611.10
SBQ3PVG6	TARGA RES CORP 6.5% DUE 02-15-2053				
		Acquisitions	2,635,000.00	-2,725,245.00	
		Dispositions	-2,533,000.00		2,542,061.13
C87612G101	TARGA RES CORP COM				
		Acquisitions	900.00	-155,538.13	
		Dispositions	-1,700.00		315,974.30
SBPLH7L4	TARGA RES FIXED 6.25% DUE 07-01-2052				
		Acquisitions	381,000.00	-365,245.65	
		Dispositions	-184,000.00		176,281.20
SBMTYZD4	TARGA RESOURCE CORP 6.125% 05-15-2055				
		Acquisitions	2,271,000.00	-2,238,093.15	
		Dispositions	-2,028,000.00		2,011,670.40
SBMTYZC3	TARGA RESOURCES CORPORATION 5.55% 08-15-2035				
		Acquisitions	785,000.00	-781,938.50	
		Dispositions	-785,000.00		780,083.74
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA				
		Acquisitions	1,190,000.00	-1,190,000.00	
		Dispositions	-1,190,000.00		1,190,000.00
S9A6FXSL	TBA COLLATERAL PAYABLE TO BARCLAYS				
		Acquisitions	2,230,000.00	-2,230,000.00	
		Dispositions	-2,230,000.00		2,230,000.00
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK				
		Acquisitions	258,000.00	-258,000.00	
		Dispositions	-258,000.00		258,000.00
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE				
		Acquisitions	2,229,000.00	-2,229,000.00	
		Dispositions	-2,229,000.00		2,229,000.00
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	1,770,000.00	-1,770,000.00	
		Dispositions	-2,080,000.00		2,080,000.00
S9A6FXSU	TBA COLLATERAL RECEIVABLE FROM BARCLAYS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK				
		Acquisitions	699,000.00	-699,000.00	
		Dispositions	-699,000.00		699,000.00
S9A6FC7U	TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	826,000.00	-826,000.00	
		Dispositions	-826,000.00		826,000.00
CG87110105	TECHNIPFMC PLC COM USD1				
		Acquisitions	1,600.00	-49,102.97	
		Dispositions	-6,300.00		186,069.08
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	170.00	-54,176.85	
		Dispositions	-1,898.00		557,317.19
C882508BM5	TEXAS INSTRS INC 2.7% 09-15-2051				
		Acquisitions	541,000.00	-335,908.95	
		Dispositions	-462,000.00		265,566.84
SBQPD027	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	911,000.00	-712,216.04	
		Dispositions	-711,000.00		558,920.74
SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054				
		Acquisitions	440,000.00	-400,699.65	
		Dispositions	-1,095,000.00		1,019,720.05
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	354,000.00	-324,297.18	
		Dispositions	-756,000.00		693,618.00
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	960,000.00	-877,178.65	
		Dispositions	-1,105,000.00		973,778.60
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	500.00	-81,347.25	
		Dispositions	-500.00		80,021.52

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	100.00	-18,349.25	
		Dispositions	-400.00		69,596.02
C883203101	TEXTRON INC COM				
		Acquisitions	1,100.00	-73,074.83	
		Dispositions	-1,100.00		77,402.09
C416515104	THE HARTFORD INSURANCE GROUP INC COM USD0.01				
		Acquisitions	1,000.00	-115,799.01	
		Dispositions	-2,100.00		248,674.57
C883556DE9	THERMO FISHER SCIENTIFIC 4.794% 10-07-2035				
		Acquisitions	300,000.00	-301,827.00	
		Dispositions	-293,000.00		296,920.34
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042				
		Acquisitions	205,000.00	-157,825.40	
		Dispositions	-111,000.00		87,834.30
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040				
		Acquisitions	130,000.00	-119,680.60	
		Dispositions	-3,255,000.00		3,041,263.73
C872540109	TJX COS INC COM NEW				
		Acquisitions	400.00	-49,864.45	
		Dispositions	-400.00		48,913.72
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	360,000.00	-319,910.40	
		Dispositions	-360,000.00		315,187.05
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055				
		Acquisitions	859,000.00	-803,755.47	
		Dispositions	-916,000.00		858,347.12
C872590104	T-MOBILE US INC COM				
		Acquisitions	920.00	-221,002.59	
		Dispositions	-920.00		236,334.59
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	768,000.00	-549,699.96	
		Dispositions	-1,318,000.00		964,063.50
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	577,000.00	-379,958.55	
		Dispositions	-3,101,000.00		2,072,685.53
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060				
		Acquisitions	336,000.00	-223,964.16	
		Dispositions	-796,000.00		544,935.21
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	490,000.00	-411,909.50	
		Dispositions	-743,000.00		603,012.85
C87264ADW2	T-MOBILE USA INC 4.625% 01-15-2033				
		Acquisitions	1,680,000.00	-1,677,003.00	
		Dispositions	-1,550,000.00		1,559,486.00
SBLFCL15	T-MOBILE USA INC 5.25% 06-15-2055				
		Acquisitions	1,122,000.00	-1,023,464.30	
		Dispositions	-420,000.00		387,893.05
C87264ADT9	T-MOBILE USA INC 5.3% 05-15-2035				
		Acquisitions	425,000.00	-431,209.25	
		Dispositions	-425,000.00		436,708.75
C87264ADY8	T-MOBILE USA INC 5.7% 01-15-2056				
		Acquisitions	4,195,000.00	-4,176,695.00	
		Dispositions	-710,000.00		696,176.55
SBQBCJR6	T-MOBILE USA INC 5.75% 01-15-2054				
		Acquisitions	920,000.00	-878,121.60	
		Dispositions	-3,385,000.00		3,224,152.05
C87264ADU6	T-MOBILE USA INC 5.875% DUE 11-15-2055				
		Acquisitions	4,630,000.00	-4,614,368.95	
		Dispositions	-2,215,000.00		2,206,338.14
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	385,000.00	-380,106.65	
		Dispositions	-836,000.00		850,560.97
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040				
		Acquisitions	3,055,000.00	-2,650,651.59	
		Dispositions	-966,000.00		855,537.56
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	333,000.00	-315,067.95	
		Dispositions	-791,000.00		746,450.88

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				
		Acquisitions	1,695,000.00	-1,140,539.55	
		Dispositions	-3,010,000.00		1,993,989.05
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG				
		Acquisitions	930,000.00	-697,398.89	
		Dispositions	-563,000.00		402,656.82
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064				
		Acquisitions	874,000.00	-855,894.20	
		Dispositions	-755,000.00		695,668.70
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054				
		Acquisitions	315,000.00	-303,258.75	
		Dispositions	-1,491,000.00		1,437,791.30
C892672106	TRADEWEB MKTS INC CL A CL A				
		Acquisitions	400.00	-53,455.28	
		Dispositions	-400.00		55,317.46
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1				
		Acquisitions	400.00	-144,605.86	
		Dispositions	-1,290.00		476,204.93
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	390.00	-99,921.03	
		Dispositions	-390.00		100,712.21
SB9MSZ09	TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041				
		Acquisitions	545,000.00	-513,071.00	
		Dispositions	-215,000.00		212,320.77
C896239100	TRIMBLE INC COM TRIMBLE INC				
		Acquisitions	100.00	-7,272.25	
		Dispositions	-1,469.00		112,687.00
SBNYF3S0	TSY INFL IX N/B 0.125% 02-15-2052				
		Acquisitions	34,100,000.00	-21,437,318.72	
		Dispositions	-34,100,000.00		21,394,707.69
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032				
		Acquisitions	21,600,000.00	-22,199,491.29	
		Dispositions	-24,000,000.00		24,659,299.17
C90138F102	TWILIO INC CL A CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,100.00	-97,961.41	
		Dispositions	-1,100.00		106,375.29
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034				
		Acquisitions	1,158,000.00	-1,127,718.30	
		Dispositions	-1,158,000.00		1,108,009.14
C902681105	UGI CORP NEW COM				
		Acquisitions	600.00	-18,217.41	
		Dispositions	-600.00		19,647.95
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	310.00	-128,281.04	
		Dispositions	-320.00		114,166.47
SBM8DC53	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO				
		Acquisitions	360,000.00	-217,281.60	
		Dispositions	-360,000.00		227,383.20
SBMCFPB2	UNION PAC CORP 2.891% DUE 04-06-2036				
		Acquisitions	1,060,000.00	-863,913.40	
		Dispositions	-1,060,000.00		865,643.70
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	5,891,000.00	-4,103,552.78	
		Dispositions	-798,000.00		535,554.60
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	320,000.00	-231,174.40	
		Dispositions	-1,883,000.00		1,350,215.05
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	1,273,000.00	-914,561.05	
		Dispositions	-727,000.00		526,235.16
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072				
		Acquisitions	254,000.00	-177,888.90	
		Dispositions	-722,000.00		505,602.16
SBXVMD51	UNION PAC CORP 3.875% DUE 02-01-2055				
		Acquisitions	180,000.00	-131,999.40	
		Dispositions	-730,000.00		549,399.07
SBK91MW9	UNION PAC CORP 3.95% DUE 08-15-2059				
		Acquisitions	486,000.00	-356,784.84	
		Dispositions	-241,000.00		180,991.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSNZ665	UNION PAC CORP 5.6% 12-01-2054				
		Acquisitions	740,000.00	-752,891.40	
		Dispositions	-340,000.00		340,200.60
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062				
		Acquisitions	1,255,000.00	-710,091.53	
		Dispositions	-2,364,000.00		1,364,532.11
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE 04-06-2071				
		Acquisitions	2,352,000.00	-1,636,733.28	
		Dispositions	-2,026,000.00		1,368,252.02
SBMGDDQ3	UNITED PARCEL SERVICE 5.95% 05-14-2055				
		Acquisitions	4,838,000.00	-4,959,580.95	
		Dispositions	-1,376,000.00		1,421,927.20
SBTZDBR0	UNITED PARCEL SERVICE 6.05% 05-14-2065				
		Acquisitions	3,675,000.00	-3,700,600.26	
		Dispositions	-374,000.00		377,351.04
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054				
		Acquisitions	460,000.00	-442,637.30	
		Dispositions	-829,000.00		796,026.90
SBT02B05	UNITED PARCEL SVC INC 5.6% 05-22-2064				
		Acquisitions	284,000.00	-279,322.52	
		Dispositions	-449,000.00		432,650.20
C911363109	UNITED RENTALS INC COM				
		Acquisitions	140.00	-88,942.96	
		Dispositions	-140.00		87,583.48
SBF0SHC9	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047				
		Acquisitions	39,300,000.00	-38,475,780.50	
		Dispositions	-39,300,000.00		38,414,054.24
SBPG5RY6	UNITED STATES TREAS BDS 2.125% 02-15-2054				
		Acquisitions	119,632,000.00	-116,012,571.68	
		Dispositions	-119,498,000.00		115,765,591.15
SBMT9GR0	UNITED STATES TREAS BDS 0.125% 02-15-2051				
		Acquisitions	174,300,000.00	-120,036,326.92	
		Dispositions	-174,300,000.00		119,807,418.46
SBNXG760	UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-485,136.49	
		Dispositions	-1,000,000.00		981,159.06
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031				
		Acquisitions	17,200,000.00	-18,554,167.91	
		Dispositions	-19,200,000.00		20,708,763.06
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060				
		Acquisitions	316,000.00	-181,912.42	
		Dispositions	-180,000.00		110,626.20
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039				
		Acquisitions	661,000.00	-520,165.45	
		Dispositions	-2,457,000.00		1,967,422.43
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049				
		Acquisitions	2,517,000.00	-1,776,192.75	
		Dispositions	-515,000.00		389,013.85
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059				
		Acquisitions	1,609,000.00	-1,164,740.78	
		Dispositions	-2,264,000.00		1,586,415.06
SBBNBGG4	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042				
		Acquisitions	404,000.00	-321,983.96	
		Dispositions	-210,000.00		163,598.40
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047				
		Acquisitions	1,534,000.00	-1,246,000.83	
		Dispositions	-712,000.00		561,708.43
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043				
		Acquisitions	565,000.00	-470,559.65	
		Dispositions	-415,000.00		366,526.15
SB76MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041				
		Acquisitions	1,123,000.00	-1,005,681.98	
		Dispositions	-90,000.00		83,400.30
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	5,734,000.00	-5,005,380.47	
		Dispositions	-4,156,000.00		3,654,667.83
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Acquisitions	650,000.00	-640,356.05	
		Dispositions	-4,585,000.00		4,492,640.24

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	1,187,000.00	-1,173,202.30	
		Dispositions	-1,532,000.00		1,537,512.58
SB45YNS3	UNITEDHEALTH GROUP 5.95% DUE 02-15-2041				
		Acquisitions	968,000.00	-979,445.24	
		Dispositions	-145,000.00		153,688.50
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048				
		Acquisitions	3,269,000.00	-2,606,149.00	
		Dispositions	-1,091,000.00		891,431.47
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG				
		Acquisitions	1,025,000.00	-738,317.65	
		Dispositions	-732,000.00		545,332.68
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	1,059,000.00	-769,193.96	
		Dispositions	-2,083,000.00		1,500,423.81
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				
		Acquisitions	5,087,000.00	-3,360,679.41	
		Dispositions	-2,450,000.00		1,640,998.33
SB7CL656	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG				
		Acquisitions	454,000.00	-384,846.72	
		Dispositions	-2,725,000.00		2,307,121.25
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062				
		Acquisitions	135,000.00	-118,666.35	
		Dispositions	-750,000.00		640,845.00
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	1,342,000.00	-1,180,354.34	
		Dispositions	-4,006,000.00		3,578,620.86
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054				
		Acquisitions	1,185,000.00	-1,094,247.40	
		Dispositions	-4,308,000.00		4,055,732.48
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625% 07-15-2054				
		Acquisitions	8,008,000.00	-7,789,747.81	
		Dispositions	-11,648,000.00		11,246,050.41
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	769,000.00	-741,127.41	
		Dispositions	-769,000.00		762,253.91
SBVDCZW6	UNITEDHEALTH GROUP INC 5.95% 06-15-2055				
		Acquisitions	1,628,000.00	-1,611,622.32	
		Dispositions	-500,000.00		513,840.00
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	660.00	-340,041.37	
		Dispositions	-660.00		311,947.07
C91159HJR2	US BANCORP 5.678% 01-23-2035				
		Acquisitions	210,000.00	-212,589.30	
		Dispositions	-210,000.00		211,304.10
C912008109	US FOODS HLDG CORP COM				
		Acquisitions	600.00	-40,486.21	
		Dispositions	-1,800.00		118,207.17
SBJQN878	UTD PARCEL SVC INC 4.25% DUE 03-15-2049				
		Acquisitions	210,000.00	-171,236.10	
		Dispositions	-94,000.00		78,334.90
C918204108	V F CORP COM				
		Acquisitions	2,200.00	-57,646.68	
		Dispositions	-2,200.00		57,409.48
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050				
		Acquisitions	499,000.00	-291,845.14	
		Dispositions	-420,000.00		239,181.60
SBXPB5G9	VA ELEC & PWR CO 4.2% DUE 05-15-2045				
		Acquisitions	306,000.00	-248,836.14	
		Dispositions	-306,000.00		241,079.04
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	489,000.00	-396,584.76	
		Dispositions	-6,000.00		5,109.18
SBNZHZ45	VALE OVERSEAS LTD 6.4% 06-28-2054				
		Acquisitions	1,549,000.00	-1,526,637.97	
		Dispositions	-1,147,000.00		1,183,741.91
C922475108	VEEVA SYS INC CL A COM CL A COM				
		Acquisitions	300.00	-65,093.21	
		Dispositions	-1,440.00		334,623.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	1,627,000.00	-1,132,152.55	
		Dispositions	-425,000.00		298,443.50
SBLNP354	VERIZON 4% DUE 03-22-2050				
		Acquisitions	453,000.00	-341,497.80	
		Dispositions	-2,474,000.00		1,952,148.24
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039				
		Acquisitions	1,599,000.00	-1,467,565.76	
		Dispositions	-903,000.00		858,503.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	2,349,000.00	-2,120,182.53	
		Dispositions	-2,064,000.00		1,797,111.66
SBVLGQZ0	VERIZON 5.401% DUE 07-02-2037				
		Acquisitions	6,668,000.00	-6,737,544.15	
		Dispositions	-1,805,000.00		1,826,899.05
SBYZNV86	VERIZON 5.5% DUE 03-16-2047				
		Acquisitions	245,000.00	-230,731.20	
		Dispositions	-245,000.00		229,333.14
SBWJDYJ0	VERIZON 5.875% DUE 11-30-2055				
		Acquisitions	2,075,000.00	-2,073,032.05	
		Dispositions	-290,000.00		293,253.80
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	1,382,000.00	-1,061,379.73	
		Dispositions	-3,023,000.00		2,269,718.47
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	295,000.00	-212,907.40	
		Dispositions	-3,345,000.00		2,330,616.80
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	1,025,000.00	-700,628.10	
		Dispositions	-1,025,000.00		692,536.70
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048				
		Acquisitions	75,000.00	-61,374.75	
		Dispositions	-16,000.00		13,554.88
C92343VHK3	VERIZON COMMUNICATIONS 6.0% 11-30-2065				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,076,000.00	-5,088,126.50	
		Dispositions	-1,199,000.00		1,193,571.33
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO				
		Acquisitions	275,000.00	-290,520.75	
		Dispositions	-275,000.00		289,379.75
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	534,000.00	-368,583.66	
		Dispositions	-1,010,000.00		716,929.59
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	1,145,000.00	-697,968.15	
		Dispositions	-1,639,000.00		1,002,028.57
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	3,019,000.00	-1,829,086.19	
		Dispositions	-4,494,000.00		2,694,094.89
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052				
		Acquisitions	1,600,000.00	-1,181,840.00	
		Dispositions	-2,449,000.00		1,871,959.13
SBRF3FQ3	VERIZON COMMUNICATIONS INC 5.25% 04-02-2035				
		Acquisitions	2,755,000.00	-2,728,071.20	
		Dispositions	-2,755,000.00		2,769,381.10
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	200.00	-20,824.31	
		Dispositions	-890.00		115,023.13
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050				
		Acquisitions	340,000.00	-226,096.95	
		Dispositions	-133,000.00		88,282.74
C925652109	VICI PPTYS INC COM				
		Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052				
		Acquisitions	659,000.00	-595,767.32	
		Dispositions	-2,355,000.00		2,138,622.60
SBV5PK39	VIPER ENERGY PARTNETS LL 5.7% 08-01-2035				
		Acquisitions	2,324,000.00	-2,318,653.47	
		Dispositions	-509,000.00		518,084.64

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMHYKC0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051				
		Acquisitions	292,000.00	-175,503.68	
		Dispositions	-292,000.00		179,915.80
SBD1NQR7	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043				
		Acquisitions	208,000.00	-174,339.36	
		Dispositions	-208,000.00		188,163.04
SBM6JP54	VISA INC 2.7% DUE 04-15-2040				
		Acquisitions	535,000.00	-414,715.95	
		Dispositions	-275,000.00		203,464.25
C92826C839	VISA INC COM CL A STK				
		Acquisitions	1,650.00	-567,808.96	
		Dispositions	-2,110.00		728,820.25
C929042109	VORNADO RLTY TR COM				
		Acquisitions	1,300.00	-43,185.39	
		Dispositions	-1,300.00		45,859.47
C929089100	VOYA FINL INC COM				
		Acquisitions	300.00	-18,162.75	
		Dispositions	-1,200.00		77,661.64
C929740108	WABTEC CORP COM				
		Acquisitions	400.00	-74,844.17	
		Dispositions	-826.00		159,747.21
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038				
		Acquisitions	340,000.00	-371,174.60	
		Dispositions	-340,000.00		373,262.20
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049				
		Acquisitions	200,000.00	-132,112.00	
		Dispositions	-95,000.00		65,523.40
SB8SZHR8	WALMART INC 4% DUE 04-11-2043				
		Acquisitions	283,000.00	-239,301.97	
		Dispositions	-283,000.00		248,004.22
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG				
		Acquisitions	560,000.00	-462,765.00	
		Dispositions	-560,000.00		470,263.85
SBPMQ8D9	WALMART INC 4.5% DUE 09-09-2052 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	515,000.00	-441,736.10	
		Dispositions	-515,000.00		448,790.55
C931142103	WALMART INC COM				
		Acquisitions	600.00	-59,151.50	
		Dispositions	-2,700.00		257,572.23
SBMDP812	WALMART INC NT 2.65% 09-22-2051				
		Acquisitions	335,000.00	-207,006.55	
		Dispositions	-335,000.00		212,785.30
C254687106	WALT DISNEY CO				
		Acquisitions	2,100.00	-201,706.69	
		Dispositions	-2,100.00		190,984.44
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	2,765,000.00	-1,926,404.95	
		Dispositions	-10,637,000.00		7,278,547.78
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	3,387,000.00	-2,272,533.70	
		Dispositions	-9,407,000.00		6,360,256.41
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054				
		Acquisitions	900,000.00	-882,954.00	
		Dispositions	-2,063,000.00		2,006,299.71
C941848103	WATERS CORP COM				
		Acquisitions	160.00	-59,227.96	
		Dispositions	-250.00		94,767.52
C942749102	WATTS WTR TECHNOLOGIES INC				
		Acquisitions	500.00	-106,367.66	
		Dispositions	-500.00		104,199.84
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041				
		Acquisitions	655,000.00	-509,963.35	
		Dispositions	-4,284,000.00		3,339,136.94
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	1,293,000.00	-1,016,309.35	
		Dispositions	-936,000.00		763,229.24
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053				
		Acquisitions	4,363,000.00	-3,726,547.95	
		Dispositions	-1,175,000.00		968,270.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	438,000.00	-367,483.23	
		Dispositions	-14,001,000.00		12,118,566.16
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	2,072,000.00	-1,833,700.45	
		Dispositions	-322,000.00		293,200.34
C95000U3V3	WELLS FARGO & CO 5.605% 04-23-2036				
		Acquisitions	6,130,000.00	-6,130,889.20	
		Dispositions	-6,130,000.00		6,191,324.45
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	507,000.00	-480,283.02	
		Dispositions	-282,000.00		282,045.12
C95000U2M4	WELLS FARGO & CO FLTG RT 5.013% 04-04-2051				
		Acquisitions	2,918,000.00	-2,551,037.17	
		Dispositions	-2,963,000.00		2,580,844.26
SBR1W898	WELLS FARGO & CO NEW 7.625% 12-31-2049				
		Acquisitions	179,000.00	-190,122.10	
		Dispositions	-179,000.00		191,530.00
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	542,000.00	-445,313.23	
		Dispositions	-1,019,000.00		888,217.38
C963320106	WHIRLPOOL CORP COM				
		Acquisitions	300.00	-23,413.91	
		Dispositions	-300.00		22,882.61
SBTPGNG2	WILLIAMS COS INC 5.3% 09-30-2035				
		Acquisitions	1,555,000.00	-1,563,162.05	
		Dispositions	-558,000.00		564,891.30
SBR1Z626	WILLIAMS COS INC 5.6% 03-15-2035				
		Acquisitions	355,000.00	-354,442.65	
		Dispositions	-355,000.00		353,406.05
SBR1FKY6	WILLIAMS COS INC 6% DUE 03-15-2055				
		Acquisitions	900,000.00	-886,593.30	
		Dispositions	-900,000.00		903,348.00
SBGLQSZ9	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	225,000.00	-187,215.75	
		Dispositions	-5,000.00		4,340.10
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	500.00	-69,854.95	
		Dispositions	-500.00		77,231.60
C974155103	WINGSTOP INC COM				
		Acquisitions	260.00	-60,299.73	
		Dispositions	-1,140.00		295,744.77
C980236AS2	WOODSIDE FIN LTD 5.7% 09-12-2054				
		Acquisitions	210,000.00	-185,404.80	
		Dispositions	-210,000.00		194,008.50
C980236AV5	WOODSIDE FIN LTD 6% DUE 05-19-2035				
		Acquisitions	1,005,000.00	-994,899.75	
		Dispositions	-375,000.00		391,284.60
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	300.00	-65,094.84	
		Dispositions	-300.00		73,497.20
C98139A105	WORKIVA INC COM CL A COM CL A				
		Acquisitions	700.00	-69,207.40	
		Dispositions	-700.00		55,737.69
C98389BBE9	XCEL ENERGY INC 5.6% 04-15-2035				
		Acquisitions	480,000.00	-479,491.20	
		Dispositions	-480,000.00		487,464.00
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	490.00	-154,651.38	
		Dispositions	-1,210.00		394,043.00
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	200.00	-32,820.50	
		Dispositions	-300.00		45,101.99
C98978VAX1	ZOETIS INC SR NT 5% 08-17-2035				
		Acquisitions	465,000.00	-464,167.65	
		Dispositions	-465,000.00		470,193.95

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

◆5% Report - Part A

Single Transactions in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-24 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

◆5% Report - Part A

Single Transactions in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 12-31-24 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

◆5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

◆5% Report - Part B

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

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

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◆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
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	Total acquisitions	8	157,930,320.31			0.00	157,930,320.31	157,930,320.31
	Total dispositions	12		212,122,001.96		0.00	212,293,127.11	212,122,001.96
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	Total acquisitions	8	183,706,890.64			0.00	183,706,890.64	183,706,890.64
	Total dispositions	7		133,609,171.88		0.00	134,031,109.39	133,609,171.88
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	Total acquisitions	223	1,057,364,639.11			0.00	1,057,364,639.11	1,057,364,639.11
	Total dispositions	222		1,056,739,152.90		0.00	1,056,927,736.25	1,056,739,152.90
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055 SEDOL: BRXZ4T7	Total acquisitions	201	153,745,270.94			0.00	153,745,270.94	153,745,270.94
	Total dispositions	210		152,608,071.63		0.00	153,745,270.94	152,608,071.63
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	17	271,829,559.16			0.00	271,829,559.16	271,829,559.16
	Total dispositions	17		271,119,000.00		0.00	271,536,001.48	271,119,000.00
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	45	635,241,959.16			0.00	635,241,959.16	635,241,959.16
	Total dispositions	45		633,577,118.75		0.00	634,257,763.84	633,577,118.75
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL: BQT2LK5	Total acquisitions	173	191,308,561.75			0.00	191,308,561.75	191,308,561.75
	Total dispositions	146		168,590,993.70		0.00	168,398,719.36	168,590,993.70

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

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

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NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	Total acquisitions	20	366,065,221.80			0.00	366,065,221.80	366,065,221.80
	Total dispositions	23		408,738,640.99		0.00	407,804,649.88	408,738,640.99
US TREASURY N/B 4.75% 05-15-2055 SEDOL: BPJK9V9	Total acquisitions	274	193,227,567.00			0.00	193,227,567.00	193,227,567.00
	Total dispositions	295		194,320,725.13		0.00	193,227,567.00	194,320,725.13
US TREASURY N/B 5.0% T-BOND 05-15-2045 CUSIP: 912810UL0	Total acquisitions	95	148,489,227.09			0.00	148,489,227.09	148,489,227.09
	Total dispositions	136		142,565,707.41		0.00	142,249,583.71	142,565,707.41
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	30	164,041,283.10			0.00	164,041,283.10	164,041,283.10
	Total dispositions	30		163,577,856.25		0.00	164,465,455.35	163,577,856.25
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	750	1,002,482,213.98			0.00	1,002,482,213.98	1,002,482,213.98
	Total dispositions	498		1,184,166,577.77		0.00	1,184,166,577.77	1,184,166,577.77

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

◆5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

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

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **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 2025

2 Assets:

a Market value	**2a**	5,557,400,505
b Actuarial value	**2b**	5,556,424,716

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	8,742	4,098,398,996	4,098,398,996
b For terminated vested participants	1,119	126,465,414	126,465,414
c For active participants	3,118	1,493,098,926	1,572,036,801
d Total	12,979	5,717,963,336	5,796,901,211

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**	5.37%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	97,063,387
b Expected plan-related expenses	**6b**	13,570,000
c Target normal cost	**6c**	110,633,387

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

09/16/2026
Date

BRIAN P. LEVINE
Type or print name of actuary

2606424
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	703,667,355
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	140,126,956
9	Amount remaining (line 7 minus line 8)	0	563,540,399
10	Interest on line 9 using prior year's actual return of 1.87 %	0	10,538,205
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		83,660,158
	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 5.14 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		1,564,445
	c Total available at beginning of current plan year to add to prefunding balance		85,224,603
	d Portion of (c) to be added to prefunding balance		85,224,603
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	659,303,207

Part III Funding Percentages

14	Funding target attainment percentage	14	84.47 %
15	Adjusted funding target attainment percentage	15	84.47 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	91.70 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/28/2026	95,288,000	0			
			Totals ► 18(b)	95,288,000	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	88,928,169

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:

	1st segment:	2nd segment:	3rd segment:	
a Segment rates:	5.07 %	5.31 %	5.50%	☐ N/A, full yield curve used

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

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

Part VI Miscellaneous Items

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

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

26 Demographic and benefit information

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

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6c)	**31a**	110,633,387
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	899,779,702	89,152,232
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**	199,785,619

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	155,696,616	155,696,616

36 Additional cash requirement (line 34 minus line 35)	**36**	44,089,003
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	88,928,169

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

a Total (excess, if any, of line 37 over line 36)	**38a**	44,839,166
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	44,839,166
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) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19 — Discounted Employer Contributions

Year applied for contributions: 2025

Date	Amount	Days to Discount to 1/1/2025 at 5.37%	Interest Adjusted Contribution
April 28, 2026	$ 95,288,000	482	$ 88,928,169
Total Contribution	$ 95,288,000		$ 88,928,169

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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

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

Retirement Income Plan (RIP)			
(a)	**(b)**	**(c)**	**(d)**
Age	**Rate**	**Weight**	**Product (a) × (b) × (c)**
46.5	7.50%	1.0000	3.49
47.5	7.50%	0.9250	3.30
48.5	7.50%	0.8556	3.11
49.5	7.50%	0.7915	2.94
50.5	7.50%	0.7321	2.77
51.5	7.50%	0.6772	2.62
52.5	7.50%	0.6264	2.47
53.5	7.50%	0.5794	2.32
54.5	7.50%	0.5360	2.19
55.5	7.50%	0.4958	2.06
56.5	7.50%	0.4586	1.94
57.5	10.00%	0.4242	2.44
58.5	10.00%	0.3818	2.23
59.5	15.00%	0.3436	3.07
60.5	15.00%	0.2921	2.65
61.5	15.00%	0.2482	2.29
62.5	25.00%	0.2110	3.30
63.5	25.00%	0.1583	2.51
64.5	25.00%	0.1187	1.91
65.5	25.00%	0.0890	1.46
66.5	25.00%	0.0668	1.11
67.5	25.00%	0.0501	0.84
68.5	25.00%	0.0376	0.64
69.5	25.00%	0.0282	0.49
70	100.00%	0.0211	1.48
		Weighted Average	55.63

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24 — Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the salary increase assumption to the rates included in table 1.
- A change in the retirement rates to the rates included in table 2.
- A change in the termination rates to a flat 1.5% rate at all ages.
- A change in the optional payment form election assumptions.

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

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26a — Schedule of Active Participant Data as of January 1, 2025

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				1	4					
35-39				3	60 $157,537	17				
40-44				4	118 $192,253	204 $192,281	24 $160,879			
45-49			1	3	152 $195,751	326 $201,820	123 $188,784	26 $173,707		
50-54				3	94 $182,979	278 $195,205	110 $221,024	48 $193,399	8	
55-59				6	95 $166,515	201 $176,128	146 $208,262	96 $213,364	56 $201,483	3
60-64			1		68 $149,078	196 $163,113	97 $193,133	105 $221,048	104 $217,514	40 $200,876
65-69					27 $159,605	41 $162,246	27 $199,429	29 $234,874	38 $226,670	60 $203,635
70+		1	3	8	5	10	10	14	12	12

N-3,118

Schedule SB Attachment (Form 5500) —2025 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
2025	11,301,423	0	374,603,503	385,904,926
2026	28,165,536	847,446	367,292,979	396,305,961
2027	43,120,147	1,444,360	359,602,829	404,167,336
2028	56,087,218	2,096,224	351,521,486	409,704,928
2029	67,693,973	2,824,375	343,038,051	413,556,399
2030	78,013,630	3,570,789	334,142,962	415,727,381
2031	87,011,052	4,306,519	324,828,977	416,146,548
2032	94,520,494	5,181,054	315,092,414	414,793,962
2033	101,405,762	5,956,350	304,934,346	412,296,458
2034	107,403,904	6,699,895	294,361,132	408,464,931
2035	112,544,369	7,101,617	283,384,514	403,030,500
2036	117,074,281	7,878,653	272,021,002	396,973,936
2037	120,848,008	8,497,518	260,291,885	389,637,411
2038	124,219,631	9,098,012	248,223,096	381,540,739
2039	127,150,560	9,844,492	235,845,709	372,840,761
2040	129,596,172	10,391,061	223,197,250	363,184,483
2041	131,571,969	11,254,184	210,321,714	353,147,867
2042	132,818,570	12,002,877	197,270,035	342,091,482
2043	133,657,009	12,526,432	184,100,692	330,284,133
2044	134,114,057	13,024,248	170,880,323	318,018,628
2045	133,971,385	13,470,734	157,683,913	305,126,032
2046	133,164,022	13,878,547	144,594,517	291,637,086
2047	131,713,811	14,148,984	131,702,285	277,565,080
2048	129,684,902	14,207,170	119,102,450	262,994,522
2049	127,174,245	14,075,589	106,892,776	248,142,610
2050	124,079,167	13,857,963	95,170,436	233,107,566
2051	120,499,697	13,680,624	84,028,237	218,208,558
2052	116,515,353	13,359,847	73,550,412	203,425,612
2053	112,138,200	13,007,963	63,808,863	188,955,026
2054	107,479,878	12,626,186	54,859,292	174,965,356
2055	102,563,918	12,197,384	46,738,738	161,500,040
2056	97,426,479	11,729,487	39,463,871	148,619,837
2057	92,145,707	11,235,830	33,030,566	136,412,103
2058	86,778,689	10,719,761	27,415,335	124,913,785
2059	81,379,390	10,185,033	22,577,722	114,142,145

Schedule SB Attachment (Form 5500) —2025 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
2060	75,992,587	9,635,638	18,463,692	104,091,917
2061	70,659,038	9,075,686	15,009,264	94,743,988
2062	65,417,946	8,509,222	12,144,382	86,071,550
2063	60,301,354	7,940,115	9,796,388	78,037,857
2064	55,334,950	7,371,922	7,893,362	70,600,234
2065	50,539,788	6,807,934	6,366,788	63,714,510
2066	45,932,111	6,251,225	5,153,354	57,336,690
2067	41,524,401	5,704,728	4,196,212	51,425,341
2068	37,326,129	5,171,402	3,445,649	45,943,180
2069	33,344,539	4,654,125	2,859,236	40,857,900
2070	29,586,283	4,155,845	2,401,507	36,143,635
2071	26,057,722	3,679,626	2,043,485	31,780,833
2072	22,765,292	3,228,442	1,761,921	27,755,655
2073	19,715,362	2,805,157	1,538,420	24,058,939
2074	16,913,396	2,412,290	1,358,693	20,684,379

Schedule SB Attachment (Form 5500) —2025 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	$ 635,687,327	January 1, 2023	13	$ 65,333,177
Shortfall	$ (182,430,807)	January 1, 2024	14	$ (17,814,964)
Shortfall	$ 446,523,182	January 1, 2025	15	$ 41,634,019

Schedule SB Attachment (Form 5500) —2025 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 2024), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	5.07%
2nd Segment Rate	5.31%
3rd Segment Rate	5.50%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2024), without regard to interest rate stabilization
1st Segment Rate	5.07%
2nd Segment Rate	5.33%
3rd Segment Rate	5.36%
Salary Increases	See Table 1
Percent Married and Age Difference	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.
Optional Payment Form Election Percentage	
Males	20% life annuity 80% joint and 100% survivor annuity with a pop-up
Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Table 2
Terminated Vested Participants	Age 65

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Mortality Rates	
Healthy and Disabled	2012 base mortality rates for annuitants and non-annuitants per §1.430(h)(3)-1(d), projected generationally for years beyond 2012 using IRS-prescribed mortality improvement rates per §1.430(h)(3)-1(b)(iii).
Withdrawal Rates	1.5% for all ages
Disability Rates	See Table 3
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%)
Valuation Compensation	2025 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 $280,000 and the IRC section 401(a)(17) compensation limit of $350,000.
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	
2023 Plan Year	6.25%, limited to 5.74%
2024 Plan Year	6.25%, limited to 5.59%
2025 Plan Year	6.25%, limited to 5.50%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year, $13,570,000 for 2025.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2025

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Actuarial Assumptions and Methods

Table 1

Salary Increases[1]

Age	RIP Rate	PSP Rate
26	6.25%	3.75%
26	6.25%	3.75%
27	6.25%	3.75%
28	6.25%	3.75%
29	6.25%	3.75%
30	5.25%	3.75%
31	5.25%	3.75%
32	5.25%	3.75%
33	5.25%	3.75%
34	5.25%	3.75%
35	4.25%	3.75%
36	4.25%	3.75%
37	4.25%	3.75%
38	4.25%	3.75%
39	4.25%	3.75%
40	3.75%	3.75%
41	3.75%	3.75%
42	3.75%	3.75%
43	3.75%	3.75%
44	3.75%	3.75%
45	3.25%	3.50%
46	3.25%	3.50%
47	3.25%	3.50%
48	3.25%	3.50%
49	3.25%	3.50%
50	3.00%	3.50%
51	3.00%	3.50%
52	3.00%	3.50%
53	3.00%	3.50%
54	3.00%	3.50%
55+	2.75%	3.00%

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

Table 2

Retirement Rates for Active Participants

Age	Rate
45	0.00%
46	7.50%
47	7.50%
48	7.50%
49	7.50%
50	7.50%
51	7.50%
52	7.50%
53	7.50%
54	7.50%
55	7.50%
56	7.50%
57	10.00%
58	10.00%
59	15.00%
60	15.00%
61	15.00%
62	25.00%
63	25.00%
64	25.00%
65	25.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

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) —2025 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.

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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) —2025 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) x (b) x (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) x (e) x (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.

Ad Hoc 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) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 26a — Schedule of Active Participant Data as of January 1, 2025

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				1	4					
35-39				3	60 $157,537	17				
40-44				4	118 $192,253	204 $192,281	24 $160,879			
45-49			1	3	152 $195,751	326 $201,820	123 $188,784	26 $173,707		
50-54				3	94 $182,979	278 $195,205	110 $221,024	48 $193,399	8	
55-59				6	95 $166,515	201 $176,128	146 $208,262	96 $213,364	56 $201,483	3
60-64			1		68 $149,078	196 $163,113	97 $193,133	105 $221,048	104 $217,514	40 $200,876
65-69					27 $159,605	41 $162,246	27 $199,429	29 $234,874	38 $226,670	60 $203,635
70+		1	3	8	5	10	10	14	12	12

N-3,118

◆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
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	Total acquisitions	8	157,930,320.31			0.00	157,930,320.31	157,930,320.31
	Total dispositions	12		212,122,001.96		0.00	212,293,127.11	212,122,001.96
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	Total acquisitions	8	183,706,890.64			0.00	183,706,890.64	183,706,890.64
	Total dispositions	7		133,609,171.88		0.00	134,031,109.39	133,609,171.88
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	Total acquisitions	223	1,057,364,639.11			0.00	1,057,364,639.11	1,057,364,639.11
	Total dispositions	222		1,056,739,152.90		0.00	1,056,927,736.25	1,056,739,152.90
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055 SEDOL: BRXZ4T7	Total acquisitions	201	153,745,270.94			0.00	153,745,270.94	153,745,270.94
	Total dispositions	210		152,608,071.63		0.00	153,745,270.94	152,608,071.63
UNITED STATES TREAS BD STRIPPED PRIN PMT 02-15-2044 REG SEDOL: BZ0RQY1	Total acquisitions	17	271,829,559.16			0.00	271,829,559.16	271,829,559.16
	Total dispositions	17		271,119,000.00		0.00	271,536,001.48	271,119,000.00
UNITED STATES TREAS BD STRIPPED PRIN PMT ZCP DUE 02-15-2043 SEDOL: BMQX5D4	Total acquisitions	45	635,241,959.16			0.00	635,241,959.16	635,241,959.16
	Total dispositions	45		633,577,118.75		0.00	634,257,763.84	633,577,118.75
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL: BQT2LK5	Total acquisitions	173	191,308,561.75			0.00	191,308,561.75	191,308,561.75
	Total dispositions	146		168,590,993.70		0.00	168,398,719.36	168,590,993.70

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	Total acquisitions	20	366,065,221.80			0.00	366,065,221.80	366,065,221.80
	Total dispositions	23		408,738,640.99		0.00	407,804,649.88	408,738,640.99
US TREASURY N/B 4.75% 05-15-2055 SEDOL: BPJK9V9	Total acquisitions	274	193,227,567.00			0.00	193,227,567.00	193,227,567.00
	Total dispositions	295		194,320,725.13		0.00	193,227,567.00	194,320,725.13
US TREASURY N/B 5.0% T-BOND 05-15-2045 CUSIP: 912810UL0	Total acquisitions	95	148,489,227.09			0.00	148,489,227.09	148,489,227.09
	Total dispositions	136		142,565,707.41		0.00	142,249,583.71	142,565,707.41
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 SEDOL: BMGSVW0	Total acquisitions	30	164,041,283.10			0.00	164,041,283.10	164,041,283.10
	Total dispositions	30		163,577,856.25		0.00	164,465,455.35	163,577,856.25
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	750	1,002,482,213.98			0.00	1,002,482,213.98	1,002,482,213.98
	Total dispositions	498		1,184,166,577.77		0.00	1,184,166,577.77	1,184,166,577.77

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 5,427,615,356.18

Schedule SB Attachment (Form 5500) —2025 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 2024), each adjusted as needed to fall within the 25-year average interest rate corridor under ARPA
1st Segment Rate	5.07%
2nd Segment Rate	5.31%
3rd Segment Rate	5.50%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a four-month lookback (as of September 2024), without regard to interest rate stabilization
1st Segment Rate	5.07%
2nd Segment Rate	5.33%
3rd Segment Rate	5.36%
Salary Increases	See Table 1
Percent Married and Age Difference	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.
Optional Payment Form Election Percentage	
Males	20% life annuity 80% joint and 100% survivor annuity with a pop-up
Females	50% life annuity 50% joint and 100% survivor annuity with a pop-up
Optional Payment Form Conversion Interest Rate	Tabular conversion factors as specified in the plan document
Retirement Age	
Active Participants	See Table 2
Terminated Vested Participants	Age 65

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
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Mortality Rates	
Healthy and Disabled	2012 base mortality rates for annuitants and non-annuitants per §1.430(h)(3)-1(d), projected generationally for years beyond 2012 using IRS-prescribed mortality improvement rates per §1.430(h)(3)-1(b)(iii).
Withdrawal Rates	1.5% for all ages
Disability Rates	See Table 3
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%)
Valuation Compensation	2025 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 $280,000 and the IRC section 401(a)(17) compensation limit of $350,000.
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	
2023 Plan Year	6.25%, limited to 5.74%
2024 Plan Year	6.25%, limited to 5.59%
2025 Plan Year	6.25%, limited to 5.50%
Trust Expenses Included in Target Normal Cost	Prior year recurring administrative expenses, less PBGC premiums, plus expected PBGC premiums for the current plan year, $13,570,000 for 2025.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2025

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Actuarial Assumptions and Methods

Table 1

Salary Increases[1]

Age	RIP Rate	PSP Rate
26	6.25%	3.75%
26	6.25%	3.75%
27	6.25%	3.75%
28	6.25%	3.75%
29	6.25%	3.75%
30	5.25%	3.75%
31	5.25%	3.75%
32	5.25%	3.75%
33	5.25%	3.75%
34	5.25%	3.75%
35	4.25%	3.75%
36	4.25%	3.75%
37	4.25%	3.75%
38	4.25%	3.75%
39	4.25%	3.75%
40	3.75%	3.75%
41	3.75%	3.75%
42	3.75%	3.75%
43	3.75%	3.75%
44	3.75%	3.75%
45	3.25%	3.50%
46	3.25%	3.50%
47	3.25%	3.50%
48	3.25%	3.50%
49	3.25%	3.50%
50	3.00%	3.50%
51	3.00%	3.50%
52	3.00%	3.50%
53	3.00%	3.50%
54	3.00%	3.50%
55+	2.75%	3.00%

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

Table 2

Retirement Rates for Active Participants

Age	Rate
45	0.00%
46	7.50%
47	7.50%
48	7.50%
49	7.50%
50	7.50%
51	7.50%
52	7.50%
53	7.50%
54	7.50%
55	7.50%
56	7.50%
57	10.00%
58	10.00%
59	15.00%
60	15.00%
61	15.00%
62	25.00%
63	25.00%
64	25.00%
65	25.00%
66	25.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Table 3

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) —2025 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.

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

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) —2025 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) x (b) x (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) x (e) x (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.

Ad Hoc 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 of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C931427108	#REORG/ WALGREENS MERGER 08-29-2025				
		Acquisitions	15,900.00	-162,771.08	
		Dispositions	-15,900.00		176,204.67
SBKSKSC9	#REORG/ENLINK MIDSTREAM EXCHANGE ONEOK INC 4A11BQ1 06-16-2025				
		Acquisitions	30,000.00	-26,078.40	
		Free Delivery	-30,000.00		
SBDVJS80	#REORG/ENLINK MIDSTREAM EXCHANGE ONEOK INC 4A12BS1 06-16-2025				
		Acquisitions	335,000.00	-287,842.72	
		Dispositions	-335,000.00		287,322.80
C87161C501	#REORG/SYNOVUS MERGER PINNACLE 2G16AX5 01-02-2026				
		Acquisitions	500.00	-20,840.60	
		Dispositions	-500.00		21,658.14
C32054K103	1ST INDL RLTY TR INC COM				
		Acquisitions	1,000.00	-49,036.50	
		Dispositions	-1,000.00		47,549.57
SBKSG5C6	3M CO 3.7% DUE 04-15-2050/03-27-2020 REG				
		Acquisitions	2,047,000.00	-1,512,993.18	
		Dispositions	-287,000.00		215,287.31
SBMHDJ19	3M COMPANY 5.15% 03-15-2035				
		Acquisitions	820,000.00	-819,106.20	
		Dispositions	-820,000.00		816,740.00
SB91ZLX6	ABBOTT LABS 5.3 DUE 05-27-2040				
		Acquisitions	113,000.00	-114,906.31	
		Dispositions	-113,000.00		112,551.39
SB922PX4	ABBOTT LABS 6.15% DUE 11-30-2037				
		Acquisitions	175,000.00	-195,135.50	
		Dispositions	-420,000.00		455,112.00
SBJDRSG2	ABBVIE INC 4.05% DUE 11-21-2039 REG				
		Acquisitions	676,000.00	-590,378.02	
		Dispositions	-689,000.00		593,097.70
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	2,923,000.00	-2,344,826.03	
		Dispositions	-576,000.00		476,410.54
SBCZM189	ABBVIE INC 4.4% DUE 11-06-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	714,000.00	-619,721.16	
		Dispositions	-322,000.00		290,123.11
SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046				
		Acquisitions	797,000.00	-688,384.62	
		Dispositions	-615,000.00		527,967.64
SBL69TS8	ABBVIE INC 4.625% DUE 10-01-2042 REG				
		Acquisitions	70,000.00	-64,136.10	
		Dispositions	-152,000.00		141,005.84
SBLKFQT2	ABBVIE INC 4.75% 03-15-2045				
		Acquisitions	202,000.00	-177,943.82	
		Dispositions	-230,000.00		210,457.66
SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG				
		Acquisitions	592,000.00	-540,176.76	
		Dispositions	-1,051,000.00		940,802.65
SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048				
		Acquisitions	730,000.00	-668,402.70	
		Dispositions	-796,000.00		698,824.32
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044				
		Acquisitions	476,000.00	-452,187.10	
		Dispositions	-80,000.00		79,448.50
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054				
		Acquisitions	1,484,000.00	-1,402,669.82	
		Dispositions	-1,588,000.00		1,554,856.20
SBQXV0P6	ABBVIE INC 5.6% 03-15-2055				
		Acquisitions	1,412,000.00	-1,414,811.85	
		Dispositions	-890,000.00		908,807.00
C00287Y109	ABBVIE INC COM USD0.01				
		Acquisitions	700.00	-126,309.12	
		Dispositions	-2,200.00		422,517.27
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045				
		Acquisitions	2,444,000.00	-2,220,092.52	
		Dispositions	-200,000.00		175,754.00
C002896207	ABERCROMBIE & FITCH CO CL A CL A				
		Acquisitions	100.00	-12,999.25	
		Dispositions	-1,000.00		88,037.49

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG1151C101	ACCENTURE PLC CLS A				
		Acquisitions	260.00	-86,535.56	
		Dispositions	-260.00		79,968.74
C00508Y102	ACUITY INC				
		Acquisitions	70.00	-21,445.38	
		Dispositions	-830.00		202,938.38
C00724F101	ADOBE INC COM				
		Acquisitions	360.00	-139,372.87	
		Dispositions	-550.00		208,050.12
SBV8DH73	AEP TEXAS INC 5.85% 10-15-2055				
		Acquisitions	2,385,000.00	-2,373,170.40	
		Dispositions	-2,085,000.00		2,108,560.50
SBK7CR74	AEP TRANSM CO LLC 3.15% DUE 09-15-2049				
		Acquisitions	402,000.00	-272,004.19	
		Dispositions	-25,000.00		17,054.75
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050				
		Acquisitions	1,066,000.00	-761,772.11	
		Dispositions	-665,000.00		494,055.43
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051				
		Acquisitions	462,000.00	-259,990.50	
		Dispositions	-1,262,000.00		779,196.76
SBNYD481	AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053				
		Acquisitions	356,000.00	-338,260.52	
		Dispositions	-1,031,000.00		956,127.45
SB87F9L7	AETNA INC NEW 4.5% DUE 05-15-2042				
		Acquisitions	310,000.00	-266,159.80	
		Dispositions	-66,000.00		57,253.02
SBG48N91	AETNA INC NEW 6.625 DUE 06-15-2036 BEO				
		Acquisitions	130,000.00	-139,708.25	
		Dispositions	-136,000.00		147,570.88
C008252108	AFFILIATED MANAGERS GROUP INC COM STK				
		Acquisitions	300.00	-56,434.75	
		Dispositions	-300.00		50,711.17
C00846U101	AGILENT TECHNOLOGIES INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900.00	-109,484.68	
		Dispositions	-2,000.00		217,766.59
C009066101	AIRBNB INC CL A COM USD0.0001 CL A				
		Acquisitions	600.00	-70,202.51	
		Dispositions	-600.00		73,148.46
SBKP8VJ4	ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO				
		Acquisitions	380,000.00	-258,954.80	
		Dispositions	-337,000.00		214,453.32
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047				
		Acquisitions	1,618,000.00	-1,198,371.90	
		Dispositions	-45,000.00		35,071.65
SBMV9VD9	ALABAMA POWER CO SR NT 3% 03-15-2052				
		Acquisitions	660,000.00	-417,724.80	
		Dispositions	-1,462,000.00		925,754.90
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045				
		Acquisitions	216,000.00	-166,946.40	
		Dispositions	-942,000.00		713,626.68
SBDFY6J8	ALABAMA PWR CO 4.3% DUE 01-02-2046				
		Acquisitions	523,000.00	-437,179.13	
		Dispositions	-302,000.00		259,991.80
SBPGLSH4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.25% 05-15-2036				
		Acquisitions	203,000.00	-198,724.82	
		Dispositions	-203,000.00		198,253.86
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Acquisitions	406,000.00	-250,148.78	
		Dispositions	-2,527,000.00		1,568,114.52
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051				
		Acquisitions	1,469,000.00	-944,867.04	
		Dispositions	-1,381,000.00		902,750.06
CG01767105	ALKERMES PLC SHS				
		Acquisitions	2,000.00	-57,188.36	
		Dispositions	-2,000.00		57,533.40
C020002101	ALLSTATE CORP COM				
		Acquisitions	400.00	-74,481.80	
		Dispositions	-1,347.00		269,836.59

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNM9JJ7	ALLY FINANCIAL INC 6.184% 07-26-2035				
		Acquisitions	3,365,000.00	-3,362,732.33	
		Dispositions	-3,365,000.00		3,263,796.37
SBPG4R21	ALLY FINL INC 6.646% 01-17-2040				
		Acquisitions	2,699,000.00	-2,642,169.63	
		Dispositions	-2,611,000.00		2,542,913.33
C02079KAM9	ALPHABET INC 5.25% 15 MAY 2055				
		Acquisitions	4,140,000.00	-4,085,287.50	
		Dispositions	-875,000.00		849,495.40
C02079KAN7	ALPHABET INC 5.3% 05-15-2065				
		Acquisitions	3,085,000.00	-3,002,009.55	
		Dispositions	-830,000.00		805,286.20
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	900.00	-149,048.07	
		Dispositions	-3,085.00		500,766.00
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A				
		Acquisitions	1,400.00	-253,773.81	
		Dispositions	-4,820.00		775,795.98
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Acquisitions	8,188,000.00	-5,674,127.41	
		Dispositions	-960,000.00		647,599.55
SBKPSYC8	ALTRIA GROUP INC 4.0% DUE 02-04-2061				
		Acquisitions	1,940,000.00	-1,426,190.24	
		Dispositions	-277,000.00		192,839.09
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042				
		Acquisitions	1,114,000.00	-889,528.22	
		Dispositions	-1,369,000.00		1,097,269.19
C02209S103	ALTRIA GROUP INC COM				
		Acquisitions	800.00	-42,130.00	
		Dispositions	-800.00		42,002.19
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050				
		Acquisitions	4,064,000.00	-2,433,351.83	
		Dispositions	-3,664,000.00		2,187,356.79
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	864,000.00	-501,795.80	
		Dispositions	-751,000.00		433,459.01
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Acquisitions	1,588,000.00	-1,314,554.43	
		Dispositions	-1,249,000.00		1,036,293.05
C023135CV6	AMAZON COM INC 4.65% 11-20-2035				
		Acquisitions	1,450,000.00	-1,446,447.50	
		Dispositions	-1,450,000.00		1,459,425.00
C023135106	AMAZON COM INC COM				
		Acquisitions	700.00	-143,097.45	
		Dispositions	-6,113.00		1,132,685.68
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Acquisitions	317,000.00	-260,629.98	
		Dispositions	-353,000.00		283,350.73
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051				
		Acquisitions	1,863,000.00	-1,268,840.58	
		Dispositions	-2,399,000.00		1,598,096.65
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				
		Acquisitions	338,000.00	-265,672.52	
		Dispositions	-338,000.00		262,252.12
SBKLMSS8	AMER AIRLINES 3.15% 08-15-2033				
		Acquisitions	12,388.09	-11,260.77	
		Dispositions	-12,388.09		11,579.46
SBS81TM5	AMEREN CORP 5.375% 03-15-2035				
		Acquisitions	695,000.00	-693,762.90	
		Dispositions	-695,000.00		695,941.65
C02376R102	AMERICAN AIRLINES INC COM USD1				
		Acquisitions	9,000.00	-147,369.84	
		Dispositions	-9,000.00		99,963.79
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	650.00	-205,487.91	
		Dispositions	-650.00		171,636.91
C026874DX2	AMERICAN INTL GROUP INC 5.45% 05-07-2035				
		Acquisitions	465,000.00	-464,786.10	
		Dispositions	-465,000.00		488,989.35

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03040WBG9	AMERICAN WTR CAP CORP 5.7% 09-01-2055				
		Acquisitions	1,110,000.00	-1,100,171.10	
		Dispositions	-101,000.00		101,921.12
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	110.00	-56,059.98	
		Dispositions	-360.00		187,076.66
SB968SP1	AMERN EXPRESS CO 4.05% DUE 12-03-2042				
		Acquisitions	509,000.00	-424,933.56	
		Dispositions	-1,783,000.00		1,508,617.28
SBV0XZV1	AMERN EXPRESS CO FLTG RT 5.442% DUE 01-30-2036				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,667.20
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050				
		Acquisitions	280,000.00	-186,163.60	
		Dispositions	-641,000.00		403,656.01
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049				
		Acquisitions	460,000.00	-339,138.76	
		Dispositions	-303,000.00		226,769.96
SBN0THC8	AMGEN INC 2.77% 09-01-2053				
		Acquisitions	1,966,000.00	-1,127,756.58	
		Dispositions	-2,256,000.00		1,329,503.01
C031162CS7	AMGEN INC 3.375% 02-21-2050				
		Acquisitions	392,000.00	-266,810.88	
		Dispositions	-1,261,000.00		900,225.69
C031162BZ2	AMGEN INC 4.4% 05-01-2045				
		Acquisitions	565,000.00	-474,004.00	
		Dispositions	-984,000.00		836,029.28
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO				
		Acquisitions	1,306,000.00	-1,025,851.50	
		Dispositions	-2,200,000.00		1,724,602.00
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051				
		Acquisitions	445,000.00	-381,063.65	
		Dispositions	-965,000.00		815,974.80
C031162DK3	AMGEN INC 4.875% 03-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	471,000.00	-397,886.67	
		Dispositions	-516,000.00		449,720.90
C031162BE9	AMGEN INC 4.95% DUE 10-01-2041				
		Acquisitions	255,000.00	-234,558.30	
		Dispositions	-81,000.00		76,916.79
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043				
		Acquisitions	104,000.00	-102,605.36	
		Dispositions	-409,000.00		408,743.52
SBMTY5X4	AMGEN INC 5.65% 03-02-2053				
		Acquisitions	2,765,000.00	-2,699,132.75	
		Dispositions	-1,222,000.00		1,187,367.10
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063				
		Acquisitions	215,000.00	-208,163.00	
		Dispositions	-725,000.00		702,989.00
C031162100	AMGEN INC COM				
		Acquisitions	150.00	-46,384.30	
		Dispositions	-150.00		43,636.40
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040				
		Acquisitions	415,000.00	-328,757.55	
		Dispositions	-770,000.00		602,538.05
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052				
		Acquisitions	631,000.00	-479,572.62	
		Dispositions	-205,000.00		165,271.00
SBQ3R5R1	AMPHENOL CORP 4.4% 02-15-2033				
		Acquisitions	650,000.00	-649,200.50	
		Dispositions	-650,000.00		642,002.25
SBQ3R6J0	AMPHENOL CORP 5.3% 11-15-2055				
		Acquisitions	1,390,000.00	-1,386,634.20	
		Dispositions	-320,000.00		308,708.80
SBRBJQ39	AMPHENOL CORP 5.375% 11-15-2054				
		Acquisitions	406,000.00	-390,498.92	
		Dispositions	-911,000.00		898,698.35
C032095101	AMPHENOL CORP NEW CL A				
		Acquisitions	1,500.00	-103,059.51	
		Dispositions	-6,100.00		422,600.96

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPBK6K5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO				
		Acquisitions	254,000.00	-180,703.22	
		Dispositions	-602,000.00		426,970.79
SBJ555P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059				
		Acquisitions	2,403,000.00	-2,434,308.86	
		Dispositions	-4,245,000.00		4,363,519.53
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049				
		Acquisitions	4,595,000.00	-4,578,338.60	
		Dispositions	-2,836,000.00		2,859,122.25
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039				
		Acquisitions	1,075,000.00	-1,098,123.25	
		Dispositions	-1,878,000.00		1,908,524.06
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048				
		Acquisitions	1,375,000.00	-1,151,477.10	
		Dispositions	-1,210,000.00		1,053,640.40
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058				
		Acquisitions	3,700,000.00	-3,225,050.21	
		Dispositions	-210,000.00		185,375.40
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042				
		Acquisitions	2,517,000.00	-2,299,034.06	
		Dispositions	-1,654,000.00		1,559,633.39
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	1,420,000.00	-1,382,494.65	
		Dispositions	-2,365,000.00		2,310,233.25
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	8,690,000.00	-7,961,681.25	
		Dispositions	-6,125,000.00		5,684,319.37
C03674X106	ANTERO RES CORP COM				
		Acquisitions	6,000.00	-228,971.24	
		Dispositions	-6,000.00		218,416.09
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051				
		Acquisitions	459,000.00	-306,065.79	
		Dispositions	-1,262,000.00		868,933.01
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	570,000.00	-519,970.80	
		Dispositions	-713,000.00		618,856.16
SB87XCP6	ANTHEM INC FIXED 4.625% DUE 05-15-2042				
		Acquisitions	270,000.00	-236,695.95	
		Dispositions	-270,000.00		246,319.69
SBN4FWF0	AON CORP FIXED 2.9% DUE 08-23-2051				
		Acquisitions	2,951,000.00	-1,789,486.40	
		Dispositions	-952,000.00		567,644.78
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052				
		Acquisitions	324,000.00	-242,089.56	
		Dispositions	-295,000.00		211,591.70
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054				
		Acquisitions	542,000.00	-517,498.26	
		Dispositions	-1,075,000.00		1,067,401.35
CG0403H108	AON PLC				
		Acquisitions	400.00	-144,653.15	
		Dispositions	-640.00		229,490.30
C03783C100	APPFOLIO INC COM CL A COM CL A				
		Acquisitions	200.00	-43,221.50	
		Dispositions	-200.00		45,021.23
SBLN8MV2	APPLE INC 2.55% DUE 08-20-2060 REG				
		Acquisitions	2,361,000.00	-1,349,908.71	
		Dispositions	-1,710,000.00		964,002.62
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Acquisitions	698,000.00	-430,651.08	
		Dispositions	-490,000.00		309,684.90
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	555,000.00	-344,102.25	
		Dispositions	-1,867,000.00		1,180,677.72
SBL6LYZ6	APPLE INC 2.7% 08-05-2051				
		Acquisitions	4,385,000.00	-2,712,478.89	
		Dispositions	-949,000.00		602,760.31
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061				
		Acquisitions	4,219,000.00	-2,449,753.12	
		Dispositions	-311,000.00		181,885.24

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Acquisitions	428,000.00	-262,282.68	
		Dispositions	-4,002,000.00		2,402,180.10
C037833BA7	APPLE INC 3.45% DUE 02-09-2045				
		Acquisitions	1,963,000.00	-1,525,594.40	
		Dispositions	-992,000.00		766,678.39
C037833AL4	APPLE INC 3.85% DUE 05-04-2043				
		Acquisitions	208,000.00	-173,682.08	
		Dispositions	-780,000.00		649,950.60
C037833CD0	APPLE INC 3.85% DUE 08-04-2046				
		Acquisitions	428,000.00	-346,198.16	
		Dispositions	-1,955,000.00		1,585,231.30
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045				
		Acquisitions	208,000.00	-184,007.20	
		Dispositions	-23,000.00		20,622.26
C037833100	APPLE INC COM STK				
		Acquisitions	1,000.00	-222,670.56	
		Dispositions	-10,250.00		2,201,340.85
C03820C105	APPLIED INDL TECHNOLOGIES INC COM				
		Acquisitions	30.00	-7,593.08	
		Dispositions	-480.00		119,280.84
C038222AT2	APPLIED MATLS INC 4.0% 01-15-2031				
		Acquisitions	760,000.00	-757,507.20	
		Dispositions	-760,000.00		753,509.60
C03831WAE8	APPLOVIN CORP NT 5.95% 12-01-2054				
		Acquisitions	4,662,000.00	-4,598,858.96	
		Dispositions	-1,500,000.00		1,509,245.00
CG3265R107	APTIV PLC NEW ORD USD0.01				
		Acquisitions	2,400.00	-146,289.98	
		Dispositions	-2,400.00		136,934.19
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051				
		Acquisitions	3,737,000.00	-2,309,454.40	
		Dispositions	-600,000.00		384,025.26
SBNYF3L3	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	535,000.00	-360,547.20	
		Dispositions	-427,000.00		327,453.49
SBS6Q557	APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054				
		Acquisitions	1,285,000.00	-1,198,279.85	
		Dispositions	-1,560,000.00		1,412,172.35
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043				
		Acquisitions	365,000.00	-306,421.15	
		Dispositions	-200,000.00		164,800.00
SBH31WX5	ARCHER-DANIELS 4.5% DUE 03-15-2049				
		Acquisitions	1,110,000.00	-931,068.00	
		Dispositions	-470,000.00		397,488.40
C040413205	ARISTA NETWORKS INC COM NEW				
		Acquisitions	800.00	-77,441.50	
		Dispositions	-2,160.00		181,484.31
C04247X102	ARMSTRONG WORLD INDS INC NEW COM STK				
		Acquisitions	400.00	-57,915.12	
		Dispositions	-400.00		58,005.38
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055				
		Acquisitions	1,336,000.00	-1,288,720.80	
		Dispositions	-1,584,000.00		1,479,812.17
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054				
		Acquisitions	160,000.00	-152,204.80	
		Dispositions	-124,000.00		122,534.32
SBM92G57	ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052				
		Acquisitions	291,000.00	-180,990.36	
		Dispositions	-719,000.00		446,517.09
SBVMSMS0	ASCENSION HLTH 4.294% DUE 11-15-2030				
		Acquisitions	1,915,000.00	-1,915,000.00	
		Dispositions	-875,000.00		878,872.30
C04621X108	ASSURANT INC COM				
		Acquisitions	500.00	-100,812.36	
		Dispositions	-1,200.00		237,677.38
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048				
		Acquisitions	715,000.00	-610,002.25	
		Dispositions	-1,106,000.00		954,294.36

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				
		Acquisitions	4,111,000.00	-2,738,810.89	
		Dispositions	-145,000.00		98,562.30
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	3,410,000.00	-2,339,501.70	
		Dispositions	-8,799,000.00		5,814,402.79
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Acquisitions	2,220,000.00	-1,473,398.71	
		Dispositions	-2,450,000.00		1,627,839.05
C00206RMN9	AT&T INC 3.8% 12-01-2057				
		Acquisitions	7,393,000.00	-5,139,990.55	
		Dispositions	-720,000.00		496,569.60
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046				
		Acquisitions	580,000.00	-496,811.65	
		Dispositions	-580,000.00		503,562.88
SBJ11MK8	AT&T INC 6.1% DUE 07-15-2040				
		Acquisitions	85,000.00	-85,446.65	
		Dispositions	-85,000.00		90,088.95
C00206RKD3	AT&T INC FIXED 3.1% DUE 02-01-2043				
		Acquisitions	420,000.00	-294,386.40	
		Dispositions	-420,000.00		295,860.60
SBH4NZW0	AT&T INC FIXED 5.15% DUE 02-15-2050				
		Acquisitions	225,000.00	-203,231.70	
		Dispositions	-72,000.00		65,780.64
C049468101	ATLASSIAN CORP CL A				
		Acquisitions	170.00	-39,339.20	
		Dispositions	-670.00		169,498.19
C052769106	AUTODESK INC COM				
		Acquisitions	690.00	-201,445.71	
		Dispositions	-1,470.00		402,721.85
C053015103	AUTOMATIC DATA PROCESSING INC COM				
		Acquisitions	980.00	-294,307.37	
		Dispositions	-1,160.00		349,591.80
C05329W102	AUTONATION INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400.00	-69,729.11	
		Dispositions	-400.00		69,672.05
CG0750C108	AXALTA COATING SYSTEMS LTD COM USD1.00				
		Acquisitions	2,300.00	-86,162.27	
		Dispositions	-5,800.00		194,195.41
CG0692U109	AXIS CAPITAL HOLDINGS LTD COM USD0.0125				
		Acquisitions	1,800.00	-168,085.15	
		Dispositions	-2,400.00		227,184.71
C05464C101	AXON ENTERPRISE INC COM				
		Acquisitions	30.00	-17,575.28	
		Dispositions	-30.00		19,156.15
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	2,812,000.00	-2,273,829.57	
		Dispositions	-3,034,000.00		2,433,213.13
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Acquisitions	1,181,000.00	-968,664.67	
		Dispositions	-1,643,000.00		1,365,749.59
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050				
		Acquisitions	265,000.00	-237,752.70	
		Dispositions	-285,000.00		242,623.35
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050				
		Acquisitions	875,000.00	-624,447.95	
		Dispositions	-870,000.00		634,003.80
C056525108	BADGER METER INC COM				
		Acquisitions	200.00	-38,691.48	
		Dispositions	-500.00		108,466.72
C05722G100	BAKER HUGHES CO				
		Acquisitions	6,700.00	-313,743.22	
		Dispositions	-7,300.00		275,333.13
C057665200	BALCHEM CORP COM				
		Acquisitions	300.00	-46,372.37	
		Dispositions	-300.00		46,916.93
SBR3T983	BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054				
		Acquisitions	184,000.00	-172,321.52	
		Dispositions	-184,000.00		179,473.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053				
		Acquisitions	541,000.00	-498,332.33	
		Dispositions	-456,000.00		424,887.12
SBNKB906	BANCO SANTANDER S A 9.625% 12-31-2049				
		Acquisitions	600,000.00	-692,250.00	
		Dispositions	-600,000.00		707,840.00
SBN6NBF5	BANK AMER CORP 2.831% 10-24-2051				
		Acquisitions	953,000.00	-592,553.73	
		Dispositions	-395,000.00		244,959.25
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	295,000.00	-196,765.00	
		Dispositions	-1,525,000.00		973,755.00
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042				
		Acquisitions	831,000.00	-631,075.40	
		Dispositions	-341,000.00		264,438.45
SBN6J9V5	BANK AMER CORP 3.483% 03-13-2052				
		Acquisitions	1,198,000.00	-850,078.45	
		Dispositions	-692,000.00		507,755.29
SBD49X71	BANK AMER CORP 3.946% 01-23-2049				
		Acquisitions	859,000.00	-664,279.95	
		Dispositions	-1,015,000.00		782,067.15
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051				
		Acquisitions	3,697,000.00	-2,865,392.25	
		Dispositions	-1,798,000.00		1,354,798.22
SBSML2K0	BANK AMER CORP 6.25% 12-31-2049				
		Acquisitions	2,750,000.00	-2,750,000.00	
		Dispositions	-2,750,000.00		2,781,478.32
SBTZHP25	BANK AMER CORP 6.625% 12-31-2049				
		Acquisitions	1,905,000.00	-1,905,000.00	
		Dispositions	-1,905,000.00		1,924,050.00
C064058100	BANK NEW YORK MELLON CORP COM STK				
		Acquisitions	1,400.00	-115,708.10	
		Dispositions	-2,450.00		206,445.42
C0641598S8	BANK NOVA SCOTIA VAR RT 10-27-2082				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	858,000.00	-897,682.50	
		Dispositions	-858,000.00		905,190.00
SBS2CS83	BANK OF AMERICA CORP 5.511% 01-24-2036				
		Acquisitions	3,840,000.00	-3,844,262.50	
		Dispositions	-3,840,000.00		3,871,448.38
SBNGH2G5	BANK OF AMERICA CORP 5.744% 02-12-2036				
		Acquisitions	10,234,000.00	-10,230,620.64	
		Dispositions	-10,234,000.00		10,176,312.98
SBPNXQ46	BANK OF AMERICA CORP 6.125% 12-31-2049				
		Acquisitions	2,227,000.00	-2,234,415.85	
		Dispositions	-2,227,000.00		2,254,216.25
SBMYXXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG				
		Acquisitions	524,000.00	-371,796.92	
		Dispositions	-6,261,000.00		4,521,641.80
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% 03-15-2050				
		Acquisitions	1,415,000.00	-1,174,163.81	
		Dispositions	-1,064,000.00		880,178.60
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048				
		Acquisitions	1,123,000.00	-960,257.63	
		Dispositions	-2,004,000.00		1,710,451.36
SB83ZNK8	BANK OF AMERICA CORPORATION 6.11% 01-29-2037				
		Acquisitions	602,000.00	-619,901.60	
		Dispositions	-232,000.00		238,377.68
SBPJKZV1	BARCLAYS PLC 5.785% 02-25-2036				
		Acquisitions	5,821,000.00	-5,821,000.00	
		Dispositions	-5,821,000.00		5,804,226.78
SBVYL6N0	BARCLAYS PLC 5.86% 08-11-2046				
		Acquisitions	2,290,000.00	-2,327,725.70	
		Dispositions	-700,000.00		722,269.13
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055				
		Acquisitions	115,000.00	-122,346.20	
		Dispositions	-1,010,000.00		1,034,781.25
C06738ECN3	BARCLAYS PLC 9.625% 12-31-2049				
		Acquisitions	600,000.00	-658,730.00	
		Dispositions	-600,000.00		672,920.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041				
		Acquisitions	435,000.00	-425,024.26	
		Dispositions	-233,000.00		236,665.09
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043				
		Acquisitions	240,000.00	-245,467.20	
		Dispositions	-357,000.00		354,463.23
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039				
		Acquisitions	615,000.00	-652,219.80	
		Dispositions	-64,000.00		65,531.52
SBV6KM60	BAT CAPITAL CORP 5.625% 08-15-2035				
		Acquisitions	830,000.00	-829,585.00	
		Dispositions	-830,000.00		828,472.60
SBV6KM71	BAT CAPITAL CORP 6.25% 08-15-2055				
		Acquisitions	551,000.00	-536,486.66	
		Dispositions	-551,000.00		537,579.85
SBRJ50F9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043				
		Acquisitions	341,000.00	-374,635.20	
		Dispositions	-857,000.00		950,428.71
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				
		Acquisitions	1,555,000.00	-1,670,474.30	
		Dispositions	-2,858,000.00		3,107,586.00
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045				
		Acquisitions	244,000.00	-228,837.84	
		Dispositions	-821,000.00		789,240.96
SBTDFT52	BECTON DICKINSON & 4.685% DUE 12-15-2044				
		Acquisitions	458,000.00	-395,960.98	
		Dispositions	-415,000.00		362,510.55
C0778FPAA7	BELL CANADA 4.464% 04-01-2048				
		Acquisitions	392,000.00	-313,141.36	
		Dispositions	-280,000.00		236,588.80
C07831C103	BELLRING BRANDS INC COM USD0.01				
		Acquisitions	200.00	-14,594.50	
		Dispositions	-2,897.00		223,762.76
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	751,000.00	-443,699.86	
		Dispositions	-599,000.00		356,704.45
SBG0JBZ0	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048				
		Acquisitions	248,000.00	-178,493.04	
		Dispositions	-307,000.00		223,745.50
SBNC3DJ7	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053				
		Acquisitions	864,000.00	-700,076.27	
		Dispositions	-788,000.00		634,848.38
SBMYCBT1	BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG				
		Acquisitions	1,645,000.00	-995,391.65	
		Dispositions	-1,030,000.00		600,668.70
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG				
		Acquisitions	2,150,000.00	-1,748,659.50	
		Dispositions	-1,135,000.00		943,953.23
C084659AR2	BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049				
		Acquisitions	486,000.00	-386,049.24	
		Dispositions	-222,000.00		176,609.88
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	100.00	-14,623.25	
		Dispositions	-100.00		13,707.36
C09062XAG8	BIOGEN INC CORP 3.15% 05-01-2050				
		Acquisitions	1,115,000.00	-680,294.95	
		Dispositions	-285,000.00		192,087.15
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	2,700.00	-168,155.41	
		Dispositions	-3,600.00		229,538.80
SBRC16H8	BLACKROCK FUNDING INC. 5.35% 01-08-2055				
		Acquisitions	250,000.00	-233,317.50	
		Dispositions	-955,000.00		918,117.98
C05565AB28	BNP PARIBAS PERP FXD RATE RESETTABLE 4.625% 12-31-2049				
		Acquisitions	660,000.00	-647,000.00	
		Dispositions	-660,000.00		647,602.80
SBD72429	BOEING CO 3.375% DUE 06-15-2046				
		Acquisitions	573,000.00	-388,665.90	
		Dispositions	-573,000.00		386,878.14

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZBZQ11	BOEING CO 3.65% DUE 03-01-2047				
		Acquisitions	764,000.00	-532,530.92	
		Dispositions	-265,000.00		195,776.70
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	4,106,000.00	-2,880,427.47	
		Dispositions	-1,062,000.00		744,671.87
SBGYTGR3	BOEING CO 3.85% DUE 11-01-2048				
		Acquisitions	482,000.00	-329,553.04	
		Dispositions	-565,000.00		404,805.55
SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060				
		Acquisitions	1,210,000.00	-1,124,804.85	
		Dispositions	-4,891,000.00		4,692,781.42
S2283478	BOEING CO 6.625 DEB DUE 02-15-2038				
		Acquisitions	160,000.00	-169,201.60	
		Dispositions	-71,000.00		77,713.76
SBC7H609	BOEING CO 6.875% DUE 03-15-2039				
		Acquisitions	235,000.00	-260,716.05	
		Dispositions	-66,000.00		74,843.34
SBJBC2L2	BOEING CO FIXED 3.825% 03-01-2059				
		Acquisitions	666,000.00	-426,386.52	
		Dispositions	-279,000.00		177,675.57
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040				
		Acquisitions	585,000.00	-568,424.10	
		Dispositions	-513,000.00		529,296.22
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	205,000.00	-205,594.50	
		Dispositions	-9,162,000.00		8,709,470.65
SBG48P39	BOEING CO SR NT 5.875 DUE 02-15-2040				
		Acquisitions	320,000.00	-308,867.20	
		Dispositions	-250,000.00		254,847.50
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	16.00	-79,008.77	
		Dispositions	-110.00		550,424.22
C101137107	BOSTON SCIENTIFIC CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,200.00	-328,524.87	
		Dispositions	-3,900.00		396,133.19
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050				
		Acquisitions	376,000.00	-228,675.92	
		Dispositions	-162,000.00		95,703.12
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	113,000.00	-70,813.71	
		Dispositions	-1,889,000.00		1,169,800.48
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050				
		Acquisitions	99,000.00	-63,634.23	
		Dispositions	-915,000.00		606,526.05
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	60,000.00	-37,765.20	
		Dispositions	-60,000.00		36,629.40
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO				
		Acquisitions	899,000.00	-658,175.97	
		Dispositions	-77,000.00		55,010.34
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	208,000.00	-133,409.12	
		Dispositions	-520,000.00		333,611.20
SBPZRNN4	BP CAP MKTS AMER INC 5.227% 11-17-2034				
		Acquisitions	705,000.00	-714,792.45	
		Dispositions	-2,350,000.00		2,340,726.80
C109194100	BRIGHT HORIZONS FA COM USD0.001				
		Acquisitions	200.00	-23,279.93	
		Dispositions	-200.00		25,082.80
C109641100	BRINKER INTL INC COM				
		Acquisitions	900.00	-156,220.78	
		Dispositions	-900.00		126,484.21
SBMWV9D0	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039				
		Acquisitions	84,000.00	-74,020.80	
		Dispositions	-84,000.00		72,119.04
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	835,000.00	-666,369.48	
		Dispositions	-369,000.00		293,954.38

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047				
		Acquisitions	910,000.00	-756,071.25	
		Dispositions	-500,000.00		404,664.80
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040				
		Acquisitions	888,000.00	-607,289.82	
		Dispositions	-1,454,000.00		998,501.57
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Acquisitions	575,000.00	-546,221.25	
		Dispositions	-1,348,000.00		1,296,095.84
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064				
		Acquisitions	635,000.00	-631,704.35	
		Dispositions	-12,931,000.00		13,023,129.31
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063				
		Acquisitions	205,000.00	-222,964.77	
		Dispositions	-205,000.00		214,641.15
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	9,800.00	-512,129.13	
		Dispositions	-12,559.00		665,294.64
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042				
		Acquisitions	105,000.00	-84,493.50	
		Dispositions	-670,000.00		521,764.70
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Acquisitions	519,000.00	-373,221.60	
		Dispositions	-404,000.00		286,854.60
C11120U105	BRIXMOR PPTY GROUP INC COM				
		Acquisitions	3,600.00	-93,934.29	
		Dispositions	-5,400.00		141,190.18
SBTK0T16	BROADCOM INC 4.9% 07-15-2032				
		Acquisitions	1,325,000.00	-1,321,422.50	
		Dispositions	-1,325,000.00		1,328,272.75
C11135F101	BROADCOM INC COM				
		Acquisitions	700.00	-148,732.25	
		Dispositions	-3,405.00		674,187.58
C11135FCY5	BROADCOM INC SR NT 4.8% 02-15-2036				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,213,000.00	-4,175,854.54	
		Dispositions	-610,000.00		615,172.80
C11135FCM1	BROADCOM INC SR NT 5.2% 07-15-2035				
		Acquisitions	2,300,000.00	-2,333,582.60	
		Dispositions	-1,005,000.00		1,005,155.90
C11133T103	BROADRIDGE FINL SOLUTIONS INC COM STK				
		Acquisitions	100.00	-24,062.10	
		Dispositions	-100.00		23,783.08
SBWBZK85	BROOKFIELD FIN INC 5.33% 01-15-2036				
		Acquisitions	368,000.00	-366,505.92	
		Dispositions	-7,000.00		7,029.47
SBNK9C90	BROOKFIELD FIN INC NT 3.625% 02-15-2052				
		Acquisitions	228,000.00	-157,577.64	
		Dispositions	-160,000.00		112,952.00
SBTQGQ62	BROWN & BROWN INC 6.25% 06-23-2055				
		Acquisitions	3,544,000.00	-3,541,023.02	
		Dispositions	-435,000.00		446,382.90
C115236101	BROWN & BROWN INC COM				
		Acquisitions	300.00	-30,459.53	
		Dispositions	-300.00		31,087.38
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045				
		Acquisitions	695,000.00	-613,446.95	
		Dispositions	-675,000.00		589,999.50
SB787QZ8	BURL NORTHN 4.4 DUE 03-15-2042				
		Acquisitions	357,000.00	-313,775.70	
		Dispositions	-227,000.00		194,405.07
SBD04808	BURL NORTHN SANTA 4.15% DUE 04-01-2045				
		Acquisitions	365,000.00	-299,772.00	
		Dispositions	-420,000.00		357,777.00
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042				
		Acquisitions	446,000.00	-388,715.82	
		Dispositions	-205,000.00		176,408.30
SB7YGHX4	BURL NORTHN SANTA 4.45% DUE 03-15-2043				
		Acquisitions	395,000.00	-346,154.30	
		Dispositions	-551,000.00		472,162.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1W13G4	BURL NORTHN SANTA 6.15% DUE 05-01-2037				
		Acquisitions	260,000.00	-283,179.00	
		Dispositions	-260,000.00		285,953.20
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050				
		Acquisitions	172,000.00	-125,093.88	
		Dispositions	-230,000.00		167,442.30
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048				
		Acquisitions	215,000.00	-176,306.45	
		Dispositions	-1,025,000.00		835,617.55
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055				
		Acquisitions	367,000.00	-371,369.43	
		Dispositions	-1,680,000.00		1,617,352.70
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044				
		Acquisitions	888,000.00	-771,842.03	
		Dispositions	-836,000.00		732,549.81
SBQMJHL6	BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056				
		Acquisitions	7,885,000.00	-7,868,937.50	
		Dispositions	-1,985,000.00		1,994,606.20
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Acquisitions	905,000.00	-858,329.30	
		Dispositions	-160,000.00		153,512.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 4.04% FROM 11-13-2025 TO 11-14-2025				
		Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 4.15% FROM 12-01-2025 TO 12-02-2025				
		Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 4.32% FROM 06-10-2025 TO 06-11-2025				
		Acquisitions	8,100,000.00	-8,100,000.00	
		Dispositions	-8,100,000.00		8,100,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 4.32% FROM 06-16-2025 TO 06-17-2025				
		Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.35% FROM 01-24-2025 TO 01-27-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.36% FROM 01-31-2025 TO 02-03-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.37% FROM 01-22-2025 TO 01-23-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 4.37% FROM 07-09-2025 TO 07-10-2025				
		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 4.38% FROM 05-29-2025 TO 05-30-2025				
		Acquisitions	6,100,000.00	-6,100,000.00	
		Dispositions	-6,100,000.00		6,100,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 4.38% FROM 08-05-2025 TO 08-06-2025				
		Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.43% FROM 01-23-2025 TO 01-24-2025				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JAN1	BUY TO OPEN REPO W/BNP PARIB 4.43% FROM 01-30-2025 TO 01-31-2025				
		Acquisitions	4,600,000.00	-4,600,000.00	
		Dispositions	-4,600,000.00		4,600,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 4.43% FROM 06-26-2025 TO 06-27-2025				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799DEC4	BUY TO OPEN REPO W/BOFA SECU 3.67% FROM 12-23-2025 TO 12-24-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799OCT5	BUY TO OPEN REPO W/BOFA SECU 4.21% FROM 10-22-2025 TO 10-23-2025				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799MAY0	BUY TO OPEN REPO W/BOFA SECU 4.29% FROM 05-09-2025 TO 05-12-2025				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.69% FROM 12-18-2025 TO 12-19-2025				
		Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.88% FROM 12-10-2025 TO 12-11-2025				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 3.93% FROM 11-21-2025 TO 11-24-2025				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.96% FROM 12-03-2025 TO 12-04-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.96% FROM 12-05-2025 TO 12-08-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 3.98% FROM 11-14-2025 TO 11-17-2025				
		Acquisitions	5,500,000.00	-5,500,000.00	
		Dispositions	-5,500,000.00		5,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.11% FROM 10-08-2025 TO 10-09-2025				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.12% FROM 11-28-2025 TO 12-01-2025				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.26% FROM 06-05-2025 TO 06-06-2025				
		Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.28% FROM 05-22-2025 TO 05-23-2025				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.29% FROM 05-15-2025 TO 05-16-2025				
		Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.29% FROM 05-21-2025 TO 05-22-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 4.3% FROM 01-17-2025 TO 01-21-2025				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.3% FROM 05-13-2025 TO 05-14-2025				
		Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 4.31% FROM 07-18-2025 TO 07-21-2025				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 4.33% FROM 01-29-2025 TO 01-30-2025				
		Acquisitions	3,700,000.00	-3,700,000.00	
		Dispositions	-3,700,000.00		3,700,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.33% FROM 06-09-2025 TO 06-10-2025				
		Acquisitions	10,900,000.00	-10,900,000.00	
		Dispositions	-10,900,000.00		10,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.33% FROM 10-16-2025 TO 10-17-2025				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.34% FROM 02-07-2025 TO 02-10-2025				
		Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.34% FROM 02-27-2025 TO 02-28-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.34% FROM 09-17-2025 TO 09-18-2025				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.35% FROM 06-02-2025 TO 06-03-2025				
		Acquisitions	4,800,000.00	-4,800,000.00	
		Dispositions	-4,800,000.00		4,800,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 4.37% FROM 07-31-2025 TO 08-01-2025				
		Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 05-30-2025 TO 06-02-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 04-30-2025 TO 05-01-2025				
		Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 05-28-2025 TO 05-29-2025				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-28-2025 TO 03-03-2025				
		Acquisitions	4,400,000.00	-4,400,000.00	
		Dispositions	-4,400,000.00		4,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 04-29-2025 TO 04-30-2025				
		Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 05-01-2025 TO 05-02-2025				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 4.41% FROM 01-02-2025 TO 01-03-2025				
		Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.41% FROM 09-09-2025 TO 09-10-2025				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 4.42% FROM 04-03-2025 TO 04-04-2025				
		Acquisitions	2,900,000.00	-2,900,000.00	
		Dispositions	-2,900,000.00		2,900,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 4.42% FROM 06-27-2025 TO 06-30-2025				
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 4.48% FROM 07-01-2025 TO 07-02-2025				
		Acquisitions	6,200,000.00	-6,200,000.00	
		Dispositions	-6,200,000.00		6,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.58% FROM 09-15-2025 TO 09-16-2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 3.67% FROM 12-19-2025 TO 12-22-2025				
		Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 3.91% FROM 12-04-2025 TO 12-05-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 4.02% FROM 12-02-2025 TO 12-03-2025				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 4.29% FROM 01-21-2025 TO 01-22-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 4.3% FROM 06-06-2025 TO 06-09-2025				
		Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.33% FROM 02-25-2025 TO 02-26-2025				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.34% FROM 02-04-2025 TO 02-05-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUN9	BUY TO OPEN REPO W/DEUTSCHE 4.44% FROM 06-30-2025 TO 07-01-2025				
		Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799DEC4	BUY TO OPEN REPO W/J.P. MORG 3.8% FROM 12-15-2025 TO 12-16-2025				
		Acquisitions	4,300,000.00	-4,300,000.00	
		Dispositions	-4,300,000.00		4,300,000.00
C77799SEP2	BUY TO OPEN REPO W/J.P. MORG 4.13% FROM 09-22-2025 TO 09-23-2025				
		Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799APR5	BUY TO OPEN REPO W/J.P. MORG 4.38% FROM 04-25-2025 TO 04-28-2025				
		Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12541W209	C H ROBINSON WORLDWIDE INC COM NEW COM NEW				
		Acquisitions	200.00	-20,402.50	
		Dispositions	-600.00		60,607.30
SBXT7BJ8	CA INST TECH 4.321% DUE 08-01-2045				
		Acquisitions	650,000.00	-571,967.50	
		Dispositions	-2,215,000.00		1,916,479.15
S9MZ6T1U	CALL BONDOPT SBNYUS33 02/06/2025 FNCL 4.5% 02/13/20 94.34375 31750Q059				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,125.00
S9MZ6NRU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		5,625.00
S9MZ7ZNU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,750.00
S9MZNULU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.17% 317U89KA1 05/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		963.31
S9N11WYU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U8H1A4 25/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,005.02
S9N2FAQU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.32% 317U99IA3 09/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,102.65
S9MZWPLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.35% 317U8F5A4 20/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,047.61
S9MZ7TKU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U7ZNA1 10/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,071.15
S9N1VX2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U8WPA5 08/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,498.57
S9N1PKPU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.45% 317U8UBA4 30/04/2025				

◆ 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		1,304.17
S9N1789U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317U8N1A1 07/04/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,730.88
S9N44VYU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317UA2XA9 15/09/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,252.52
S9N1979U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8O6A4 11/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,517.25
S9N1C72U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8QIA6 14/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,427.83
S9N4MR3U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317UAG9A5 17/10/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,311.14
S9N4CXMU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.61% 317UA9UA7 02/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,574.35
S9N17HQU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.4% 317U8MAA3 07/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,610.29
S9N2595U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.32% 317U91UA6 22/05/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,609.79
S9N2KL4U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U9B6A1 16/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,076.19
S9N3RFBU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.54% 317U9VGA6 26/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,909.71
S9N1KSKU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.35% 317U8SRA2 25/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,071.84

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2UZGU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.38% 317U9GBA4 03/07/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		797.63
S9N34YNU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.46% 317U9LFA9 16/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,225.92
S9N2SBBU	CALL SWO EUR DEUTGB2L P 6MEURIB / R 2.1% 317U9ELA8 30/06/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		723.33
S9N1SZEU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.13% 317U8VPA7 06/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		732.81
S9MZ4WHU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.3% 317U7XMA7 06/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		977.46
S9N49N5U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317UA6SA6 26/09/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,278.75
S9N13P7U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.19% 317U8JNA6 28/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,223.53
S9N17GWU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.52% 317U8M8A6 07/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,506.96
S9N4FABU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.55% 317UABYA8 06/10/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,047.76
S9N29SAU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.03% 317U94GA6 28/05/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,800.77
S9N3DX1U	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.44% 317U9ONA4 01/08/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,619.91
S9N1EJWU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.53% 317U8QXA9 17/04/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,250.61
S9MZHJUU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U86AA8 28/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		689.00
S9MZRPCU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.21% 317U8BRA9 11/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,224.97
S9MZAD3U	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.35% 317U81RA1 17/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,262.42
S9N24YUU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.532% 317U90ZA3 05/19/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,975.00
S9N3UMYU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.68% 317U9YCA4 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,627.50
S9N4KTKU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.375% 317UAFFA0 10/14/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		4,963.75
S9N5BDLU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.393% 317UATUA3 11/24/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,623.75
S9N5JK5U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.48% 317UB0QA0 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,867.50
S9MZLSKU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.87% 317U88OA9 03/03/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,057.50
S9MZBY7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.955% 317U83FA0 02/18/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9N4JF6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.325% 317UAEPA2 10/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,857.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N51LQU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.5% 317UAOPA0 11/06/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,465.00
S9N3XQ6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.523% 317U9ZVA0 09/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N5FFXU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.535% 317UAYPA8 11/28/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,220.00
S9N4BYYU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.55% 317UA8WA7 09/29/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,607.50
S9N39YNU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.555% 317U9N4A7 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N4CJ7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.575% 317UAALA4 10/02/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,948.75
S9N21K9U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.582% 317U8Z5A0 05/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,132.50
S9N47BSU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.598% 317UA4RA2 09/22/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,225.00
S9N36WKU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.637% 317U9M4A9 07/18/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,213.75
S9N2QFJU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.678% 317U9DSA3 06/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9N3L93U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.688% 317U9SNA5 08/15/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,690.00
S9N3K26U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.699% 317U9SFA4 08/14/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,010.00
S9N38DFU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U9MKA1 07/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N2GTFU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.738% 317U9A2A7 06/12/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,465.00
S9N2LNVU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.75% 317U9BOA1 06/20/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,170.00
S9N2XL5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.77% 317U9JQA2 07/09/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9MZB14U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.955% 317U83JA6 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9MZ5HNU	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.005% 317U7YFA3 02/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9N5AQKU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.355% 317UATKA4 11/24/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,557.50
S9N1MTHU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.738% 317U8U1A5 04/28/2025				
		Acquisitions	950,000.00	0.00	
		Dispositions	-1,900,000.00		6,849.50
S9N56B1U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.425% 317UARHA2 11/17/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,025.00
S9N2SN2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U9FUA5 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,450.00
S9N31VYU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.772% 317U9JTA9 07/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZWEPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.93% 317U8FIA0 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9N39J6U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.564% 317U9N2A9 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,345.00
S9N38Z0U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.605% 317U9MOA7 07/23/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,520.00
S9N47X1U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.65% 317UA51A7 09/22/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,630.00
S9MZNVQU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.774% 317U8AHA2 03/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N57C9U	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.433% 317UARXA4 11/17/2025				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9N3VBXU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.548% 317U9YVA3 09/02/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,960.00
S9N2PHEU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.758% 317U9DLA0 06/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,020.00
S9MZAXYU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.955% 317U82JA8 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,642.00
S9N1SZHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U8VTA3 05/05/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		6,825.00
S9N58SLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.386% 317UAS9A9 11/17/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,867.50
S9N4FBGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.398% 317UACKA1 10/06/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,825.00
S9N54MFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.426% 317UAQKA0 11/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,264.00
S9N5TPZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.442% 317UB5QA9 12/26/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,507.50
S9N2AJQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.45% 317U95EA5 05/29/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,330.00
S9N26GCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.463% 317U92GA0 05/22/2025				
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		7,590.00
S9N5JY4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.48% 317UB0SA8 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,871.00
S9N52EHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.515% 317UAOVA3 11/07/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,562.00
S9N3WERU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U9Z5A9 09/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9N3BVNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.525% 317U9O7A2 07/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,296.00
S9N19BGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.535% 317U8O2A8 04/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,492.50
S9N3D73U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.543% 317U9OSA9 08/01/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,492.00
S9N5PBSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.545% 317UB2RA5 12/17/2025				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		6,720.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4TH7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317UAM2A9 10/27/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,780.00
S9N43A5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.551% 317UA2DA1 09/15/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,068.50
S9N3DBBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U9OFA3 07/30/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,845.00
S9N2DVVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U98JA4 06/06/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,672.25
S9N28VBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.57% 317U94BA1 05/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,712.50
S9N3EVRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.57% 317U9PKA4 08/04/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9N3VHCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.572% 317U9YHA9 09/02/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,849.50
S9N3896U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.583% 317U9MQA5 07/23/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N49N7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.597% 317UA71A3 09/26/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,405.00
S9N1PWSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.6% 317U8UMA2 04/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,987.25
S9N2CA1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.605% 317U98BA2 06/05/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,600.00
S9N26GEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.638% 317U92IA8 05/22/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,080.00
S9N3SG2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U9WAA0 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,650.00
S9N33G4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.653% 317U9L4A1 07/14/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,688.75
S9N3QPNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.669% 317U9VCA0 08/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,942.25
S9N2WJFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U9IFA6 07/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,436.00
S9N2QLLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.687% 317U9DVA9 06/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,453.50
S9N1EGNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U8R5A8 04/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,108.00
S9N35ZKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U9LMA1 07/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N2SFPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.701% 317U9EPA4 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,301.25
S9N1F71U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U8RPA6 04/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9N2KA8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U9BAA6 06/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,329.25
S9N1LKDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.713% 317U8TPA2 04/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,635.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1B81U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.723% 317U8PSA7 04/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9N2WX8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.775% 317U9J0A0 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,154.25
S9MZGZBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.778% 317U85XA5 02/27/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,950.00
S9N2NYFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.785% 317U9DAA2 06/23/2025				
		Acquisitions	350,000.00	0.00	
		Dispositions	-700,000.00		2,600.50
S9MZGYXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.89% 317U85VA7 02/27/2025				
		Acquisitions	350,000.00	0.00	
		Dispositions	-700,000.00		2,688.00
S9MZQTSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.905% 317U8BQA0 03/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,073.75
S9MZHZ8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.907% 317U87GA0 02/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,525.25
S9MZEH3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U84RA5 02/24/2025				
		Acquisitions	350,000.00	0.00	
		Dispositions	-700,000.00		2,415.00
S9N59S1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.348% 317UASRA9 11/21/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,955.00
S9N55U1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317UAQWA7 11/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,340.00
S9N2A23U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.44% 317U95WA5 05/30/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,300.00
S9N5L41U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.484% 317UB1TA5 12/12/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,620.00
S9N52Q9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.495% 317UAPEA9 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,067.00
S9N53UUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.508% 317UAQ2A0 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00
S9N5KXHU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.525% 317UB17A9 12/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00
S9N5FERU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.54% 317UAYRA6 11/28/2025				
		Acquisitions	1,451,000.00	0.00	
		Dispositions	-1,451,000.00		3,373.58
S9N1RRUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.566% 317U8V3A1 05/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,650.00
S9N28SGU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.57% 317U93ZA7 05/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,100.00
S9N2113U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.578% 317U8Z3A2 05/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.00
S9N49DSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.61% 317UA5LA5 09/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,770.00
S9N2637U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.646% 317U93IA6 05/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,424.00
S9N3HN7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.65% 317U9RHA4 08/11/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,822.50
S9N33K4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.664% 317U9L6A9 07/14/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,975.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3GAUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.665% 317U9QJA4 08/07/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,920.00
S9N2VLRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.669% 317U9HNA9 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,628.50
S9N3G25U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.683% 317U9QWA9 08/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,231.25
S9N3KL6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.695% 317U9SHA2 08/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,968.00
S9N34E9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.697% 317U9LHA7 07/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,021.25
S9N1C12U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U8QTA4 04/14/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9N2TYYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U9G7A9 07/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,864.00
S9N2UYNU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.725% 317U9GFA0 07/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,633.75
S9N2MAXU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.737% 317U9BZA9 06/20/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,075.00
S9N2PMUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U9DPA6 06/23/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,485.00
S9MZ2WVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.835% 317U7WGA6 02/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,310.00
S9MZLWFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.874% 317U88MA1 03/03/2025				

◆ 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		2,784.00
S9MZPW8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.899% 317U8BMA4 03/07/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,700.00
S9MZWLQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.93% 317U8FEA4 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,033.50
S9N2EEYU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.522% 317U99FA6 06/09/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,865.00
S9N3BRSU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.545% 317U9O3A6 07/28/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,902.50
S9N3MJ7U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.72% 317U9TTA7 08/18/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,105.00
S9N2RJAU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.727% 317U9EJA1 06/30/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9MZEDBU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.932% 317U84GA7 02/24/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,050.00
S9N4WSRU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.48% 317UAN3A6 11/03/2025				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,480.00
S9N3WDAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.51% 317U9Z0A4 09/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,500.00
S9N2379U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317U90OA5 05/16/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,487.50
S9N1PNRU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.593% 317U8UOA0 04/30/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2FH2U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.62% 317U99VA8 06/09/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9N2R42U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.677% 317U9FPA1 06/30/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,220.00
S9N1JB5U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.715% 317U8SPA4 04/24/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,334.50
S9N2J07U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.728% 317U9B2A5 06/16/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,905.00
S9N2USGU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.75% 317U9GNA1 07/03/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,366.00
S9N2ML6U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.77% 317U9CEA0 06/23/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,390.00
S9MZNTLU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.789% 317U89WA8 03/05/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9N2XA1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.79% 317U9JLA7 07/09/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9MZJM7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.842% 317U87SA7 02/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,551.25
S9MZ3K1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.89% 317U7WYA6 02/03/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,713.50
S9MZBW7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.943% 317U83DA2 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MZVLZU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.975% 317U8ECA9 03/19/2025				

◆ 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		2,565.00
S9MZ5MSU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.996% 317U7Y7A2 02/07/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,273.75
S9N4HUHU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.385% 317UADXA5 10/10/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,795.00
S9N29VKU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.504% 317U94TA2 05/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,118.75
S9N4EGAU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.507% 317UABFA9 10/06/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,507.50
S9N3SC2U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.645% 317U9W8A3 08/29/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		825.00
S9MZXAWU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.884% 317U8FXA3 03/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N1P42U	CALL SWO_CDX CHASUS33 07/16/2025 CDX.NA.IG.44 31750QMA4				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,435.00
S9N1CJNU	CALL SWO_CDX GSILGB2X 05/21/2025 CDX.NA.IG.43 31750QHN2				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,200.00
S9N19HYU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QG86				
		Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		4,192.00
S9N1CLMU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QHM4				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,040.00
S9N1NSKU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.44 31750QLW7				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		2,625.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1NZUU	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QM06				
		Acquisitions	3,000,000.00	0.00	
		Dispositions	-3,000,000.00		3,390.00
S9N1QJ8U	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QN05				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,062.50
S9N1QM7U	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QMZ9				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,408.00
S9N1UBPU	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QO53				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		2,730.00
S9N1P49U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QMB2				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,680.00
S9N1RYHU	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QN88				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		1,952.00
C13648TAD9	CANADIAN PAC RY CO 4.3% 05-15-2043				
		Acquisitions	415,000.00	-352,762.45	
		Dispositions	-324,000.00		268,404.84
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO				
		Acquisitions	2,225,000.00	-1,592,018.40	
		Dispositions	-161,000.00		120,981.84
C14040HDN2	CAPITAL ONE FINL CORP 5.197% 09-11-2036				
		Acquisitions	3,607,000.00	-3,589,119.20	
		Dispositions	-1,375,000.00		1,364,480.75
SBS4B9K7	CAPITAL ONE FINL CORP 5.884% 07-26-2035				
		Acquisitions	4,104,000.00	-4,161,623.28	
		Dispositions	-3,262,000.00		3,376,559.25
SBV0XYQ9	CAPITAL ONE FINL CORP 6.183% 01-30-2036				
		Acquisitions	2,195,000.00	-2,204,840.51	
		Dispositions	-966,000.00		984,982.94
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,091,000.00	-2,055,312.15	
		Dispositions	-3,860,000.00		3,799,187.40
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	600.00	-75,501.08	
		Dispositions	-3,589.00		478,763.11
C142339AN0	CARLISLE COS INC 5.25% DUE 09-15-2035				
		Acquisitions	749,000.00	-748,780.91	
		Dispositions	-370,000.00		370,410.70
C143130102	CARMAX INC COM				
		Acquisitions	300.00	-19,458.75	
		Dispositions	-300.00		19,399.71
C146869102	CARVANA CO CL A CL A				
		Acquisitions	100.00	-24,420.97	
		Dispositions	-100.00		27,003.67
SBTZDBY7	CATERPILLAR INC 5.5% 05-15-2055				
		Acquisitions	95,000.00	-92,244.05	
		Dispositions	-95,000.00		94,968.27
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049				
		Acquisitions	285,000.00	-196,336.50	
		Dispositions	-515,000.00		370,527.10
C148929102	CAVA GROUP INC COM				
		Acquisitions	200.00	-23,770.84	
		Dispositions	-1,700.00		214,377.52
C12503M108	CBOE GLOBAL MARKETS INC				
		Acquisitions	1,200.00	-257,006.82	
		Dispositions	-1,200.00		266,149.60
C12504L109	CBRE GROUP INC CL A CL A				
		Acquisitions	500.00	-67,780.59	
		Dispositions	-679.00		84,171.61
SBD5JWW8	CBS CORP NEW 4.6% DUE 01-15-2045				
		Acquisitions	1,394,000.00	-1,062,665.66	
		Dispositions	-79,000.00		60,793.66
S9B5CCDU	CCP DUE RECEIVABLE FROM GSC				
		Acquisitions	1,040,000.00	-1,040,000.00	
		Dispositions	-942,000.00		942,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9B2TS7U	CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA				
		Acquisitions	159,000.00	-159,000.00	
		Dispositions	-499,000.00		499,000.00
S9D5E99U	CCP RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	6,123,000.00	-6,123,000.00	
		Dispositions	-4,819,000.00		4,819,000.00
SBD96173	CDN PAC RY CO NEW 4.8% DUE 08-01-2045				
		Acquisitions	207,000.00	-189,806.58	
		Dispositions	-207,000.00		191,775.15
SB1X9JN6	CDN PAC RY CO NEW 5.95% DUE 05-15-2037				
		Acquisitions	325,000.00	-335,988.25	
		Dispositions	-950,000.00		1,009,002.45
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115				
		Acquisitions	747,000.00	-761,173.07	
		Dispositions	-370,000.00		381,003.95
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	2,300.00	-141,980.50	
		Dispositions	-2,700.00		163,570.37
SBVWSDZ4	CENTERPOINT ENER HOUSTON 4.95% 08-15-2035				
		Acquisitions	370,000.00	-368,608.80	
		Dispositions	-290,000.00		292,830.40
SBFYS3F0	CENTERPOINT ENERGY 3.95% 03-01-2048				
		Acquisitions	220,000.00	-170,346.00	
		Dispositions	-47,000.00		37,636.19
SBN92ZW4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051				
		Acquisitions	2,615,000.00	-1,774,634.21	
		Dispositions	-64,000.00		44,298.88
C161175BZ6	CHARTER 3.5% DUE 06-01-2041				
		Acquisitions	240,000.00	-164,740.80	
		Dispositions	-240,000.00		166,656.00
SBFF9P78	CHARTER 5.375% 05-01-2047				
		Acquisitions	810,000.00	-682,721.90	
		Dispositions	-85,000.00		72,170.95
C161175BM5	CHARTER 5.375% DUE 04-01-2038				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	570,000.00	-527,916.90	
		Dispositions	-570,000.00		530,915.22
SBD3JMW0	CHARTER 6.834% DUE 10-23-2055				
		Acquisitions	854,000.00	-828,405.10	
		Dispositions	-225,000.00		220,180.50
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG				
		Acquisitions	11,105,000.00	-7,129,099.01	
		Dispositions	-7,888,000.00		5,026,882.46
C161175CE2	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042				
		Acquisitions	2,095,000.00	-1,447,939.40	
		Dispositions	-1,452,000.00		996,215.28
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062				
		Acquisitions	4,373,000.00	-2,635,325.83	
		Dispositions	-141,000.00		87,755.58
SBPCTJS0	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053				
		Acquisitions	130,000.00	-105,470.30	
		Dispositions	-435,000.00		338,151.60
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063				
		Acquisitions	250,000.00	-194,005.00	
		Dispositions	-250,000.00		205,400.00
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	4,204,000.00	-2,809,798.23	
		Dispositions	-2,954,000.00		1,912,457.54
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO				
		Acquisitions	523,000.00	-418,103.08	
		Dispositions	-2,934,000.00		2,254,126.20
C161175BV5	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG				
		Acquisitions	658,000.00	-418,122.96	
		Dispositions	-1,812,000.00		1,123,089.01
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050				
		Acquisitions	637,000.00	-494,237.51	
		Dispositions	-1,002,000.00		744,112.86
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061				
		Acquisitions	2,991,000.00	-1,781,877.86	
		Dispositions	-7,071,000.00		4,245,275.05

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048				
		Acquisitions	606,000.00	-514,999.37	
		Dispositions	-5,018,000.00		4,192,211.14
C16359R103	CHEMED CORP NEW COM				
		Acquisitions	230.00	-136,914.18	
		Dispositions	-230.00		133,743.00
SBNM26W8	CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039				
		Acquisitions	312,000.00	-245,594.72	
		Dispositions	-660,000.00		553,729.68
SBPKC1G3	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG				
		Acquisitions	480,000.00	-275,894.40	
		Dispositions	-957,000.00		555,918.15
SBTXNQ55	CHEVRON U S A INC 4.85% 10-15-2035				
		Acquisitions	3,259,000.00	-3,294,450.57	
		Dispositions	-2,673,000.00		2,727,762.04
SBMHLNJ9	CHEVRON U S A INC 4.98% 04-15-2035				
		Acquisitions	360,000.00	-359,964.00	
		Dispositions	-360,000.00		356,544.00
C166756AU0	CHEVRON U S A INC 5.25% 11-15-2043				
		Acquisitions	781,000.00	-757,303.74	
		Dispositions	-1,139,000.00		1,113,963.54
SBMPRJ02	CHEVRON U S A INC 6.0% 03-01-2041				
		Acquisitions	220,000.00	-233,530.00	
		Dispositions	-220,000.00		240,644.80
C16679L109	CHEWY INC CLASS A				
		Acquisitions	900.00	-28,918.25	
		Dispositions	-2,100.00		77,225.65
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	400.00	-22,887.42	
		Dispositions	-400.00		22,926.36
SB1XD1V0	CHUBB CORP 6% DUE 05-11-2037				
		Acquisitions	255,000.00	-265,789.05	
		Dispositions	-477,000.00		499,442.85
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	270,000.00	-230,507.10	
		Dispositions	-270,000.00		232,288.50
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048				
		Acquisitions	215,000.00	-188,662.50	
		Dispositions	-380,000.00		329,258.60
SBKQN6X7	CIGNA GROUP SR NT 3.4% 03-15-2051				
		Acquisitions	125,000.00	-83,037.50	
		Dispositions	-3,000,000.00		2,024,220.00
C172062101	CIN FNCL CORP COM				
		Acquisitions	300.00	-40,346.75	
		Dispositions	-300.00		41,761.08
C172908105	CINTAS CORP COM				
		Acquisitions	1,600.00	-310,564.28	
		Dispositions	-1,800.00		380,668.91
C172755100	CIRRUS LOGIC INC COM				
		Acquisitions	900.00	-86,585.90	
		Dispositions	-900.00		93,225.55
SBTJX121	CISCO SYS INC 5.1% 02-24-2035				
		Acquisitions	2,385,000.00	-2,396,259.75	
		Dispositions	-2,385,000.00		2,414,204.75
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	1,557,000.00	-1,546,974.95	
		Dispositions	-1,108,000.00		1,057,808.53
SBTJX110	CISCO SYS INC 5.5% 02-24-2055				
		Acquisitions	1,425,000.00	-1,400,854.35	
		Dispositions	-439,000.00		449,649.98
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064				
		Acquisitions	980,000.00	-960,523.60	
		Dispositions	-225,000.00		216,631.86
C17275R102	CISCO SYSTEMS INC				
		Acquisitions	2,200.00	-137,352.50	
		Dispositions	-6,900.00		400,612.71
SBVMCBN0	CITADEL SECS GLOBAL HLDGS LLC SR SECD NT144A 6.2% 06-18-2035				
		Acquisitions	2,610,000.00	-2,607,311.70	
		Dispositions	-710,000.00		725,983.52

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048				
		Acquisitions	1,049,000.00	-870,462.77	
		Dispositions	-588,000.00		497,340.20
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046				
		Acquisitions	2,594,000.00	-2,205,710.98	
		Dispositions	-1,419,000.00		1,192,870.84
C172967QH7	CITIGROUP INC 5.174% 09-11-2036				
		Acquisitions	2,695,000.00	-2,695,000.00	
		Dispositions	-2,491,000.00		2,524,647.57
SBMH4H85	CITIGROUP INC 5.3 DUE 05-06-2044				
		Acquisitions	1,386,000.00	-1,257,174.84	
		Dispositions	-120,000.00		113,763.30
SBLCBFR9	CITIGROUP INC 5.316% 09-26-2020 REG				
		Acquisitions	220,000.00	-218,594.20	
		Dispositions	-220,000.00		219,139.80
SBPDHP07	CITIGROUP INC 5.612% 03-04-2056				
		Acquisitions	11,451,000.00	-11,289,000.82	
		Dispositions	-2,781,000.00		2,626,044.99
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043				
		Acquisitions	155,000.00	-166,248.35	
		Dispositions	-155,000.00		174,511.40
SBTRFRK9	CITIGROUP INC 6.95% 12-31-2049				
		Acquisitions	4,422,000.00	-4,446,582.98	
		Dispositions	-2,240,000.00		2,277,902.75
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	500.00	-36,296.83	
		Dispositions	-2,100.00		151,378.51
C172967LJ8	CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048				
		Acquisitions	155,000.00	-131,178.05	
		Dispositions	-155,000.00		130,805.80
SBP0BG54	CITIGROUP INC FLTG RT 6.02% DUE 01-24-2036				
		Acquisitions	5,575,000.00	-5,567,859.35	
		Dispositions	-5,575,000.00		5,722,315.69
C172967KM2	CITIGROUP INC FLTG RT 6.25% DUE 12-31-2049				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	748,000.00	-752,669.50	
		Dispositions	-150,000.00		151,677.00
C18539C204	CLEARWAY ENERGY INC CL C CL C				
		Acquisitions	1,900.00	-54,829.75	
		Dispositions	-1,900.00		55,739.70
C189054109	CLOROX CO COMMON STOCK USD 1 PAR				
		Acquisitions	1,200.00	-179,020.57	
		Dispositions	-2,500.00		355,231.86
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054				
		Acquisitions	435,000.00	-416,392.10	
		Dispositions	-281,000.00		280,921.84
SBS56224	COCA COLA CO 5.4% 05-13-2064				
		Acquisitions	1,486,000.00	-1,484,648.88	
		Dispositions	-1,615,000.00		1,563,462.40
C191216100	COCA COLA CO COM				
		Acquisitions	1,100.00	-77,522.17	
		Dispositions	-1,100.00		78,228.17
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051				
		Acquisitions	506,000.00	-347,687.78	
		Dispositions	-170,000.00		118,359.10
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055				
		Acquisitions	2,569,000.00	-2,410,854.65	
		Dispositions	-3,390,000.00		3,268,160.84
C19260Q107	COINBASE GLOBAL INC COM CL A				
		Acquisitions	150.00	-39,369.77	
		Dispositions	-150.00		31,713.23
SBGV15K8	COMCAST CORP 4.7% 10-15-2048				
		Acquisitions	291,000.00	-252,893.76	
		Dispositions	-276,000.00		239,107.08
C20030NEF4	COMCAST CORP 5.35% 05-15-2053				
		Acquisitions	1,584,000.00	-1,474,739.54	
		Dispositions	-1,060,000.00		997,350.25
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Acquisitions	195,000.00	-180,792.30	
		Dispositions	-3,039,000.00		2,816,889.92

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Acquisitions	175,000.00	-106,664.25	
		Dispositions	-449,000.00		273,759.79
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Acquisitions	4,263,000.00	-2,560,417.63	
		Dispositions	-1,992,000.00		1,213,735.90
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056				
		Acquisitions	5,330,000.00	-3,072,168.87	
		Dispositions	-4,169,000.00		2,423,294.93
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063				
		Acquisitions	370,000.00	-211,865.70	
		Dispositions	-2,295,000.00		1,286,433.91
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039				
		Acquisitions	465,000.00	-363,369.60	
		Dispositions	-1,475,000.00		1,138,906.85
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046				
		Acquisitions	235,000.00	-169,296.35	
		Dispositions	-319,000.00		226,300.37
C20030NCN9	COMCAST CORP NEW 4.95% DUE 10-15-2058				
		Acquisitions	250,000.00	-209,320.00	
		Dispositions	-70,000.00		59,529.40
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054				
		Acquisitions	120,000.00	-118,466.40	
		Dispositions	-375,000.00		358,898.40
C20030NEQ0	COMCAST CORP NEW 6.05% 05-15-2055				
		Acquisitions	3,035,000.00	-3,065,065.21	
		Dispositions	-435,000.00		431,893.95
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052				
		Acquisitions	3,926,000.00	-2,111,756.14	
		Dispositions	-574,000.00		310,855.44
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047				
		Acquisitions	892,000.00	-668,217.06	
		Dispositions	-55,000.00		42,205.35
C20030N101	COMCAST CORP NEW-CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,800.00	-102,664.84	
		Dispositions	-2,800.00		96,169.92
C199908104	COMFORT SYS USA INC COM				
		Acquisitions	250.00	-90,280.42	
		Dispositions	-820.00		318,631.06
C200525103	COMM BANCSHARES INC COM				
		Acquisitions	1,500.00	-98,513.72	
		Dispositions	-1,500.00		91,159.70
SBT04GS4	COMMONSPIRIT HEALTH 4.975% 09-01-2035				
		Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		437,989.20
SBF2SVR0	CONAGRA BRANDS INC 5.4% 11-01-2048				
		Acquisitions	660,000.00	-585,631.20	
		Dispositions	-660,000.00		596,322.45
SBMH3RH1	CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO				
		Acquisitions	166,000.00	-145,884.12	
		Dispositions	-571,000.00		511,933.75
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	220,000.00	-206,111.40	
		Dispositions	-1,226,000.00		1,145,727.02
SBQJQQ02	CONOCOPHILLIPS CO 3.8% 03-15-2052				
		Acquisitions	1,053,000.00	-772,622.43	
		Dispositions	-3,022,000.00		2,131,010.36
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054				
		Acquisitions	310,000.00	-301,096.80	
		Dispositions	-310,000.00		299,391.80
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062				
		Acquisitions	953,000.00	-678,973.08	
		Dispositions	-2,326,000.00		1,582,541.85
C20825C104	CONOCOPHILLIPS COM				
		Acquisitions	600.00	-61,619.21	
		Dispositions	-600.00		60,825.00
SBQJQPZ0	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055				
		Acquisitions	450,000.00	-434,385.30	
		Dispositions	-393,000.00		376,575.22

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBS9G941	CONOCOPHILLIPS COMPANY 5.65% 01-15-2065				
		Acquisitions	1,205,000.00	-1,152,724.16	
		Dispositions	-1,300,000.00		1,251,768.03
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058				
		Acquisitions	1,245,000.00	-1,014,960.75	
		Dispositions	-285,000.00		233,509.05
C209111GN7	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055				
		Acquisitions	430,000.00	-419,632.70	
		Dispositions	-555,000.00		531,000.78
C21036PAZ1	CONSTELLATION 4.1% 02-15-2048				
		Acquisitions	205,000.00	-163,337.85	
		Dispositions	-848,000.00		665,147.56
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047				
		Acquisitions	180,000.00	-148,458.60	
		Dispositions	-150,000.00		124,975.50
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Acquisitions	1,175,000.00	-841,558.30	
		Dispositions	-1,175,000.00		848,705.60
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI				
		Acquisitions	140.00	-37,891.16	
		Dispositions	-570.00		172,869.27
SBP9QGH2	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054				
		Acquisitions	509,000.00	-485,412.94	
		Dispositions	-418,000.00		395,746.88
C210385AE0	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053				
		Acquisitions	320,000.00	-332,108.80	
		Dispositions	-215,000.00		229,164.20
SBKRLVG8	CONSUMERS ENERGY 3.1% DUE 08-15-2050				
		Acquisitions	648,000.00	-413,445.18	
		Dispositions	-282,000.00		190,919.64
SBNYNTF3	CONSUMERS ENERGY 4.2% DUE 09-01-2052				
		Acquisitions	676,000.00	-538,406.96	
		Dispositions	-221,000.00		179,812.23
SBNKB638	CONSUMERS ENERGY CO 5.05% 05-15-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	795,000.00	-792,074.40	
		Dispositions	-795,000.00		796,176.60
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG				
		Acquisitions	210,000.00	-216,337.80	
		Dispositions	-240,000.00		240,772.80
C217204106	COPART INC COM				
		Acquisitions	2,100.00	-113,311.02	
		Dispositions	-2,100.00		117,928.65
C218352102	CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS				
		Acquisitions	1,200.00	-72,300.20	
		Dispositions	-1,200.00		78,818.86
C21871X109	COREBRIDGE FINL INC COM				
		Acquisitions	0.00	0.00	
		Dispositions	-4,800.00		157,131.00
SBJXCLV3	CORNING INC 3.9% DUE 11-15-2049				
		Acquisitions	395,000.00	-306,369.90	
		Dispositions	-285,000.00		216,161.86
C22160K105	COSTCO WHOLESALE CORP NEW COM				
		Acquisitions	380.00	-348,737.65	
		Dispositions	-760.00		760,210.56
SBQ2KRS6	COTERRA ENERGY INC 5.9% 02-15-2055				
		Acquisitions	5,952,000.00	-5,665,291.68	
		Dispositions	-230,000.00		220,031.80
C225313AJ4	CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049				
		Acquisitions	477,000.00	-482,270.00	
		Dispositions	-477,000.00		482,366.25
SBVZH9N8	CRH AMER FIN INC 5.0% 02-09-2036				
		Acquisitions	530,000.00	-529,528.30	
		Dispositions	-530,000.00		538,429.65
C22822V101	CROWN CASTLE INC COM				
		Acquisitions	400.00	-37,780.72	
		Dispositions	-400.00		41,303.77
SBJ686C4	CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049				
		Acquisitions	165,000.00	-148,991.70	
		Dispositions	-165,000.00		149,920.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKY5RH6	CSX CORP 2.5% DUE 05-15-2051				
		Acquisitions	215,000.00	-123,354.10	
		Dispositions	-1,170,000.00		666,910.05
C126408HS5	CSX CORP 3.8% DUE 04-15-2050				
		Acquisitions	251,000.00	-195,534.02	
		Dispositions	-630,000.00		479,820.60
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	730,000.00	-571,534.75	
		Dispositions	-270,000.00		210,661.20
SB8MZYR3	CSX CORP 4.1 DUE 03-15-2044				
		Acquisitions	260,000.00	-213,457.40	
		Dispositions	-88,000.00		73,010.08
SB56PH80	CSX CORP 4.75% DUE 05-30-2042				
		Acquisitions	400,000.00	-373,800.00	
		Dispositions	-218,000.00		204,534.14
SBMZLFW8	CSX CORP 4.9% 03-15-2055				
		Acquisitions	361,000.00	-324,083.10	
		Dispositions	-1,733,000.00		1,519,531.86
SBS6V6C6	CSX CORP 5.05% 06-15-2035				
		Acquisitions	2,705,000.00	-2,694,210.85	
		Dispositions	-2,705,000.00		2,670,796.68
SB89GDM7	CSX CORP 5.5% DUE 04-15-2041				
		Acquisitions	430,000.00	-411,148.80	
		Dispositions	-260,000.00		258,999.00
SBG48SK7	CSX CORP 6% DUE 10-01-2036				
		Acquisitions	300,000.00	-310,050.00	
		Dispositions	-665,000.00		716,779.85
SB3LFCL9	CSX CORP 6.22 DUE 04-30-2040				
		Acquisitions	255,000.00	-267,424.35	
		Dispositions	-174,000.00		191,493.96
C231021106	CUMMINS INC				
		Acquisitions	70.00	-22,802.42	
		Dispositions	-70.00		20,131.88
C231561101	CURTISS WRIGHT CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	780.00	-285,572.49	
		Dispositions	-780.00		267,048.26
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043				
		Acquisitions	210,000.00	-185,614.80	
		Dispositions	-1,005,000.00		934,505.22
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				
		Acquisitions	832,000.00	-558,425.46	
		Dispositions	-832,000.00		566,600.32
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG				
		Acquisitions	592,000.00	-480,971.38	
		Dispositions	-505,000.00		407,714.26
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050				
		Acquisitions	956,000.00	-708,492.52	
		Dispositions	-956,000.00		713,864.32
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	223,000.00	-198,641.71	
		Dispositions	-814,000.00		749,159.30
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	460,000.00	-385,199.40	
		Dispositions	-4,488,000.00		3,776,766.76
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045				
		Acquisitions	2,446,000.00	-2,190,179.53	
		Dispositions	-1,553,000.00		1,328,883.42
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053				
		Acquisitions	737,000.00	-658,822.60	
		Dispositions	-737,000.00		662,897.61
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Acquisitions	637,000.00	-588,807.70	
		Dispositions	-637,000.00		598,295.88
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044				
		Acquisitions	185,000.00	-176,564.00	
		Dispositions	-540,000.00		516,532.60
C126650100	CVS HEALTH CORP COM				
		Acquisitions	300.00	-19,107.84	
		Dispositions	-300.00		20,287.68

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054				
		Acquisitions	320,000.00	-303,142.40	
		Dispositions	-4,036,000.00		3,889,869.10
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Acquisitions	703,000.00	-430,921.02	
		Dispositions	-1,229,000.00		753,330.66
SBKR3FX9	DCP MIDSTREAM OPER 5.6% DUE 04-01-2044				
		Acquisitions	353,000.00	-328,311.18	
		Dispositions	-219,000.00		212,852.67
C243537107	DECKERS OUTDOOR CORP COM				
		Acquisitions	500.00	-104,650.89	
		Dispositions	-800.00		94,252.39
SBTWVBX3	DEERE & COMPANY 5.7% 19/01/2055				
		Acquisitions	735,000.00	-734,887.50	
		Dispositions	-735,000.00		774,733.72
SBSZBFW0	DEERE & COMPANY 5.45% 01-16-2035				
		Acquisitions	1,505,000.00	-1,501,794.35	
		Dispositions	-1,505,000.00		1,556,225.65
SBRF3FM9	DELL INTL L L C/EMC CORP 5.5% 04-01-2035				
		Acquisitions	960,000.00	-936,000.00	
		Dispositions	-960,000.00		968,479.50
SBM9YRS3	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG				
		Acquisitions	200,000.00	-179,590.00	
		Dispositions	-1,015,000.00		907,566.98
SBVYD5P1	DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034				
		Acquisitions	514,000.00	-534,904.82	
		Dispositions	-514,000.00		538,305.46
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO				
		Acquisitions	1,888,000.00	-1,671,443.06	
		Dispositions	-901,000.00		806,199.84
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	6,100.00	-212,557.12	
		Dispositions	-6,100.00		185,335.02
C252131107	DEXCOM INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	900.00	-63,074.18	
		Dispositions	-900.00		64,237.96
C25245BAE7	DIAGEO INVT CORP 5.625% 04-15-2035				
		Acquisitions	825,000.00	-820,330.50	
		Dispositions	-825,000.00		835,106.25
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053				
		Acquisitions	513,000.00	-488,979.50	
		Dispositions	-486,000.00		487,028.42
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO				
		Acquisitions	450,000.00	-355,086.00	
		Dispositions	-417,000.00		309,357.47
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054				
		Acquisitions	2,143,000.00	-1,909,026.55	
		Dispositions	-4,584,000.00		4,270,105.18
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064				
		Acquisitions	2,379,000.00	-2,122,931.75	
		Dispositions	-5,279,000.00		4,967,120.19
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051				
		Acquisitions	293,000.00	-221,071.43	
		Dispositions	-281,000.00		215,476.42
SBP2CXW1	DICKS SPORTING GOODS INC 4.1% 01-15-2052				
		Acquisitions	841,000.00	-635,174.15	
		Dispositions	-1,300,000.00		955,014.75
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Acquisitions	1,779,000.00	-1,120,916.33	
		Dispositions	-1,907,000.00		1,180,960.40
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG				
		Acquisitions	225,000.00	-181,759.50	
		Dispositions	-1,720,000.00		1,387,108.75
SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044				
		Acquisitions	85,000.00	-72,075.75	
		Dispositions	-394,000.00		330,191.70
SBJQY8R1	DISNEY WALT CO SR NT 4.75% 11-15-2046				
		Acquisitions	225,000.00	-205,670.25	
		Dispositions	-225,000.00		195,338.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJQX566	DISNEY WALT CO SR NT 4.95% 10-15-2045				
		Acquisitions	175,000.00	-166,180.00	
		Dispositions	-541,000.00		489,878.19
SBK24PT3	DISNEY WALT CO SR NT 6.15% 02-15-2041				
		Acquisitions	1,210,000.00	-1,298,162.37	
		Dispositions	-1,289,000.00		1,431,415.40
C25659T107	DOLBY LABORATORIES INC CL A COM STK				
		Acquisitions	300.00	-24,240.86	
		Dispositions	-900.00		69,106.82
C256746AK4	DOLLAR TREE INC 3.375% 12-01-2051				
		Acquisitions	309,000.00	-196,836.59	
		Dispositions	-3,009,000.00		1,907,915.31
C256746108	DOLLAR TREE INC COM STK				
		Acquisitions	600.00	-44,701.50	
		Dispositions	-600.00		44,897.24
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	8,002,000.00	-8,002,000.00	
		Dispositions	-8,002,000.00		8,002,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY				
		Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		490,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS				
		Acquisitions	12,380,000.00	-12,380,000.00	
		Dispositions	-12,380,000.00		12,380,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	9,130,000.00	-9,130,000.00	
		Dispositions	-9,639,000.00		9,639,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS				
		Acquisitions	18,741,000.00	-18,741,000.00	
		Dispositions	-20,131,000.00		20,131,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	13,190,000.00	-13,190,000.00	
		Dispositions	-13,190,000.00		13,190,000.00
S9B7GP6U	DOMESTIC MASTER RECEIVABLE FROM TD				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	37,060,000.00	-37,060,000.00	
		Dispositions	-38,410,000.00		38,410,000.00
SBTJT9K3	DOMINION ENERGY 5.45% 03-15-2035				
		Acquisitions	1,040,000.00	-1,036,817.60	
		Dispositions	-1,040,000.00		1,067,976.00
SBR85ZP5	DOMINION ENERGY INC 6.625% 05-15-2055				
		Acquisitions	180,000.00	-176,175.00	
		Dispositions	-2,590,000.00		2,577,216.25
SBS60QC3	DOMINION ENERGY INC 7.0% 06-01-2054				
		Acquisitions	179,000.00	-189,032.95	
		Dispositions	-517,000.00		553,392.04
SBRX92H3	DOMINION ENERGY SOUTH 6.25% 10-15-2053				
		Acquisitions	173,000.00	-176,394.26	
		Dispositions	-171,000.00		178,778.79
SB8QB5D0	DOMINION RES INC 4.05% DUE 09-15-2042				
		Acquisitions	505,000.00	-399,369.15	
		Dispositions	-348,000.00		273,023.40
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	2,120,000.00	-2,296,515.45	
		Dispositions	-1,764,000.00		1,875,041.64
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038				
		Acquisitions	240,000.00	-246,134.40	
		Dispositions	-720,000.00		738,601.94
SBGL9DS6	DOWDUPONT INC 5.419% DUE 11-15-2048				
		Acquisitions	931,000.00	-942,766.14	
		Dispositions	-1,636,000.00		1,637,847.16
SBY7RHT9	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045				
		Acquisitions	245,000.00	-205,133.60	
		Dispositions	-70,000.00		59,564.40
C26210C104	DROPBOX INC CL A CL A				
		Acquisitions	2,200.00	-71,025.88	
		Dispositions	-2,200.00		57,583.97
SBG0DD90	DTE ELEC CO 4.05% 05-15-2048				
		Acquisitions	492,000.00	-381,019.08	
		Dispositions	-129,000.00		103,455.42

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVBCZH3	DTE ELEC CO 5.25% 05-15-2035				
		Acquisitions	1,854,000.00	-1,868,800.58	
		Dispositions	-1,854,000.00		1,911,716.10
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049				
		Acquisitions	274,000.00	-210,311.44	
		Dispositions	-679,000.00		530,189.98
SBVBD048	DTE ELECTRIC COMP 5.85% 05-15-2055				
		Acquisitions	2,844,000.00	-2,846,102.11	
		Dispositions	-645,000.00		647,310.45
SBKFV9W2	DUKE ENERGY 3.2% DUE 08-15-2049				
		Acquisitions	1,012,000.00	-659,594.80	
		Dispositions	-330,000.00		221,066.70
SBD8G594	DUKE ENERGY 3.7% DUE 10-15-2046				
		Acquisitions	969,000.00	-728,517.46	
		Dispositions	-244,000.00		180,608.80
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041				
		Acquisitions	480,000.00	-409,131.84	
		Dispositions	-96,000.00		85,086.72
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	258,000.00	-178,223.82	
		Dispositions	-255,000.00		181,715.24
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054				
		Acquisitions	189,000.00	-179,782.47	
		Dispositions	-970,000.00		914,808.70
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046				
		Acquisitions	241,000.00	-179,043.72	
		Dispositions	-428,000.00		315,187.76
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054				
		Acquisitions	436,000.00	-424,777.20	
		Dispositions	-2,315,000.00		2,265,523.65
SBNR5LJ4	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051				
		Acquisitions	534,000.00	-367,953.42	
		Dispositions	-2,631,000.00		1,804,909.21
SBTZHTH8	DUKE ENERGY IND LLC 5.9% 05-15-2055				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,893,000.00	-1,887,483.45	
		Dispositions	-160,000.00		163,625.60
SBRRFZJ0	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053				
		Acquisitions	194,000.00	-178,848.60	
		Dispositions	-194,000.00		189,685.44
SBYQHNY7	DUKE ENERGY OH INC 3.7% DUE 06-15-2046				
		Acquisitions	415,000.00	-308,544.20	
		Dispositions	-84,000.00		62,053.32
SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023				
		Acquisitions	81,000.00	-78,002.19	
		Dispositions	-1,375,000.00		1,345,037.79
C26603R106	DUOLINGO INC CL A COM CL A COM				
		Acquisitions	170.00	-55,000.02	
		Dispositions	-170.00		64,027.27
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK				
		Acquisitions	1,700.00	-128,202.31	
		Dispositions	-3,900.00		278,596.58
C268150109	DYNATRACE INC COM				
		Acquisitions	1,300.00	-67,183.72	
		Dispositions	-1,300.00		61,056.05
SBQFN221	EASTERN ENERGY GAS 5.65% 10-15-2054				
		Acquisitions	1,234,000.00	-1,187,721.64	
		Dispositions	-1,352,000.00		1,270,487.96
SBSZBFY2	EASTERN ENERGY GAS HLDGS LLC 6.2% 01-15-2055				
		Acquisitions	5,860,000.00	-6,004,588.38	
		Dispositions	-3,936,000.00		4,107,406.68
C277276101	EASTGROUP PPTYS INC REIT				
		Acquisitions	300.00	-50,538.13	
		Dispositions	-300.00		48,923.68
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	320.00	-99,004.81	
		Dispositions	-800.00		251,170.79
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	530.00	-134,452.74	
		Dispositions	-1,310.00		326,298.36

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBT9P1Y9	EDISON INTERNATIONAL 6.25% 03-15-2030				
		Acquisitions	1,100,000.00	-1,087,218.00	
		Dispositions	-1,100,000.00		1,118,213.76
C281020AX5	EDISON INTL 8.125% 06-15-2053				
		Acquisitions	4,565,000.00	-4,453,723.30	
		Dispositions	-1,505,000.00		1,482,425.00
C281020107	EDISON INTL COM				
		Acquisitions	3,500.00	-211,221.49	
		Dispositions	-3,500.00		192,445.52
C28176E108	EDWARDS LIFESCIENCES CORP COM				
		Acquisitions	802.00	-56,804.70	
		Dispositions	-802.00		58,524.44
SB82B6J7	EL PASO PIPELN 4.7% DUE 11-01-2042				
		Acquisitions	456,000.00	-375,238.23	
		Dispositions	-66,000.00		57,328.26
CN14506104	ELASTIC N V COM USD0.01				
		Acquisitions	500.00	-40,498.78	
		Dispositions	-500.00		43,097.55
C285512109	ELECTR ARTS COM				
		Acquisitions	400.00	-56,988.03	
		Dispositions	-900.00		113,894.91
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				
		Acquisitions	460,000.00	-409,620.80	
		Dispositions	-340,000.00		295,769.40
SBSWYK61	ELEVANCE HEALTH INC 5.65% 06-15-2054				
		Acquisitions	2,768,000.00	-2,619,361.54	
		Dispositions	-315,000.00		296,913.75
SBT25B13	ELEVANCE HEALTH INC 5.7% 02-15-2055				
		Acquisitions	2,439,000.00	-2,325,326.92	
		Dispositions	-1,585,000.00		1,505,291.50
SBT25B35	ELEVANCE HEALTH INC 5.85% 11-01-2064				
		Acquisitions	1,075,000.00	-1,052,453.10	
		Dispositions	-595,000.00		579,679.40
SBR17WN5	ELEVANCE HLTH INC 4.65% DUE 08-15-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	730,000.00	-643,627.50	
		Dispositions	-245,000.00		214,144.70
SBVDCX11	ELI LILLY & CO 4.9% 10-15-2035				
		Acquisitions	1,528,000.00	-1,535,582.74	
		Dispositions	-1,528,000.00		1,544,094.75
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				
		Acquisitions	986,000.00	-890,893.25	
		Dispositions	-1,079,000.00		960,929.55
SBSLSJY5	ELI LILLY & CO 5.05% 08-14-2054				
		Acquisitions	1,026,000.00	-952,894.58	
		Dispositions	-1,301,000.00		1,232,483.15
SBSHRLG2	ELI LILLY & CO 5.1% 02-09-2064				
		Acquisitions	349,000.00	-314,273.07	
		Dispositions	-848,000.00		800,138.17
SBSNQ2G0	ELI LILLY & CO 5.6% 02-12-2065				
		Acquisitions	1,343,000.00	-1,329,482.67	
		Dispositions	-1,343,000.00		1,314,446.16
C532457DF2	ELI LILLY & CO 5.6% 10-15-2055				
		Acquisitions	1,155,000.00	-1,171,076.80	
		Dispositions	-1,155,000.00		1,170,140.15
SBW0X1D2	ELI LILLY & CO 5.65% 10-15-2065				
		Acquisitions	965,000.00	-988,994.50	
		Dispositions	-70,000.00		70,951.30
C532457108	ELI LILLY & CO COM NPV				
		Acquisitions	240.00	-205,846.35	
		Dispositions	-885.00		770,773.50
SBJJDP41	ELI LILLY AND CO 4.15% 03-15-2059				
		Acquisitions	945,000.00	-747,638.98	
		Dispositions	-621,000.00		479,228.61
SBMGYN33	ELI LILLY AND COMPANY 2.5% 09-15-2060				
		Acquisitions	2,202,000.00	-1,231,445.30	
		Dispositions	-1,074,000.00		573,215.28
SBJJDP30	ELI LILLY AND COMPANY 3.95% 03-15-2049				
		Acquisitions	757,000.00	-605,669.92	
		Dispositions	-50,000.00		40,218.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDVJY26	ELI LILLY AND COMPANY 3.95% 05-15-2047				
		Acquisitions	360,000.00	-288,262.80	
		Dispositions	-235,000.00		188,143.35
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054				
		Acquisitions	197,000.00	-177,335.46	
		Dispositions	-1,702,000.00		1,603,149.87
SBSLSJZ6	ELI LILLY AND COMPANY 5.2% 08-14-2064				
		Acquisitions	2,085,000.00	-1,941,163.83	
		Dispositions	-553,000.00		520,167.88
C29084Q100	EMCOR GROUP INC COM				
		Acquisitions	230.00	-108,116.74	
		Dispositions	-680.00		273,374.49
SBL0MHZ6	ENBRIDGE INC 4.0% DUE 11-15-2049 BEO				
		Acquisitions	264,000.00	-191,943.84	
		Dispositions	-264,000.00		187,207.68
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054				
		Acquisitions	1,900,000.00	-1,841,347.00	
		Dispositions	-1,433,000.00		1,371,983.69
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053				
		Acquisitions	337,000.00	-350,645.13	
		Dispositions	-1,826,000.00		1,949,070.00
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01				
		Acquisitions	1,000.00	-94,719.78	
		Dispositions	-2,000.00		198,293.38
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049				
		Acquisitions	1,481,000.00	-1,416,613.17	
		Dispositions	-1,720,000.00		1,640,920.10
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047				
		Acquisitions	2,618,000.00	-2,305,236.19	
		Dispositions	-762,000.00		646,039.12
SB4LTG94	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041				
		Acquisitions	273,000.00	-260,371.02	
		Dispositions	-1,548,000.00		1,487,913.99
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,951,000.00	-1,860,827.48	
		Dispositions	-2,858,000.00		2,774,479.11
C29273VBF6	ENERGY TRANSFER L P 6.2% 04-01-2055				
		Acquisitions	10,981,000.00	-10,449,993.10	
		Dispositions	-8,865,000.00		8,792,301.38
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054				
		Acquisitions	1,411,000.00	-1,340,377.35	
		Dispositions	-3,284,000.00		3,011,967.90
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050				
		Acquisitions	1,063,000.00	-896,767.69	
		Dispositions	-1,118,000.00		916,280.22
SBJDRF72	ENTERGY ARKANSAS LLC 4.2% 04-01-2049				
		Acquisitions	280,000.00	-217,347.20	
		Dispositions	-52,000.00		42,569.28
SBR4SB38	ENTERGY LOUISIANA LLC 5.8% 03-15-2055				
		Acquisitions	525,000.00	-521,928.75	
		Dispositions	-361,000.00		359,151.39
SBPCXB86	ENTERGY MISS LLC 5.8% 04-15-2055				
		Acquisitions	370,000.00	-367,989.70	
		Dispositions	-51,000.00		52,475.43
SBMV70F8	ENTERGY TEX INC 5.25% 04-15-2035				
		Acquisitions	125,000.00	-125,220.00	
		Dispositions	-125,000.00		123,921.25
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051				
		Acquisitions	420,000.00	-287,876.40	
		Dispositions	-1,116,000.00		773,297.02
SBKB02C4	ENTERPRISE PRODS 4.2% DUE 01-31-2050				
		Acquisitions	255,000.00	-193,912.20	
		Dispositions	-343,000.00		256,509.12
SB8D1HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043				
		Acquisitions	812,000.00	-699,955.77	
		Dispositions	-114,000.00		101,347.14
SBRHVCC0	ENTERPRISE PRODS 4.95% DUE 10-15-2054				
		Acquisitions	105,000.00	-86,464.35	
		Dispositions	-104,000.00		94,434.08

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045				
		Acquisitions	555,000.00	-522,968.30	
		Dispositions	-393,000.00		371,512.56
SB3P4VB5	ENTERPRISE PRODS 5.95% DUE 02-01-2041				
		Acquisitions	210,000.00	-207,723.60	
		Dispositions	-210,000.00		222,378.00
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	335,000.00	-210,366.60	
		Dispositions	-260,000.00		162,579.20
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060				
		Acquisitions	2,162,000.00	-1,556,524.32	
		Dispositions	-2,722,000.00		1,935,829.79
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048				
		Acquisitions	847,000.00	-661,637.73	
		Dispositions	-637,000.00		515,771.90
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049				
		Acquisitions	694,000.00	-577,140.38	
		Dispositions	-454,000.00		385,255.82
SBVDD8P3	ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036				
		Acquisitions	520,000.00	-523,303.05	
		Dispositions	-315,000.00		317,932.65
SBYWF668	ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078				
		Acquisitions	136,000.00	-131,580.00	
		Dispositions	-136,000.00		132,430.00
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055				
		Acquisitions	2,721,000.00	-2,582,468.08	
		Dispositions	-1,990,000.00		1,931,165.33
SBF47Q58	ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077				
		Acquisitions	215,000.00	-211,650.00	
		Dispositions	-215,000.00		211,775.00
SBMHBC36	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053				
		Acquisitions	1,040,000.00	-696,350.50	
		Dispositions	-7,216,000.00		4,598,993.48
SBRVW3B5	EOG RES INC 5.35% 01-15-2036				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	380,000.00	-379,684.60	
		Dispositions	-380,000.00		390,233.40
SBRVW3C6	EOG RES INC 5.95% 07-15-2055				
		Acquisitions	1,440,000.00	-1,465,743.80	
		Dispositions	-265,000.00		272,009.25
C26875P101	EOG RESOURCES INC COM				
		Acquisitions	400.00	-44,579.00	
		Dispositions	-400.00		44,129.77
C29472R108	EQTY LIFESTYLE PPTYS INC REIT				
		Acquisitions	3,100.00	-205,088.49	
		Dispositions	-3,100.00		200,584.54
C29444U700	EQUINIX INC COM USD0.001				
		Acquisitions	210.00	-185,392.88	
		Dispositions	-251.00		216,753.09
C29452E101	EQUITABLE HLDGS INC COM				
		Acquisitions	4,092.00	-209,321.11	
		Dispositions	-9,270.00		454,591.30
SBNRN819	ESSENTIAL UTILITIES INC 5.25% 08-15-2035				
		Acquisitions	275,000.00	-274,444.50	
		Dispositions	-51,000.00		52,001.13
C29786A106	ETSY INC COM				
		Acquisitions	1,400.00	-71,270.98	
		Dispositions	-1,400.00		60,866.80
C29977A105	EVERCORE INC				
		Acquisitions	120.00	-31,323.43	
		Dispositions	-830.00		176,834.54
SBS6V6B5	EVERGY KANS CENT INC 5.25% 03-15-2035				
		Acquisitions	725,000.00	-722,266.75	
		Dispositions	-725,000.00		727,563.85
C30040W108	EVERSOURCE ENERGY COM				
		Acquisitions	400.00	-24,988.71	
		Dispositions	-966.00		55,462.21
SBRX9ZV8	EXELON CORP 6.5% 03-15-2055				
		Acquisitions	405,000.00	-405,375.00	
		Dispositions	-405,000.00		403,209.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB715FY1	EXELON GENERATION 5.6 DUE 06-15-2042				
		Acquisitions	315,000.00	-304,677.45	
		Dispositions	-490,000.00		469,851.20
C302081104	EXLSERVICE COM INC COM STK				
		Acquisitions	900.00	-42,398.81	
		Dispositions	-2,300.00		114,964.72
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049				
		Acquisitions	1,086,000.00	-740,906.34	
		Dispositions	-1,086,000.00		728,461.52
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Acquisitions	253,000.00	-179,189.78	
		Dispositions	-4,821,000.00		3,416,023.84
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046				
		Acquisitions	359,000.00	-295,092.25	
		Dispositions	-3,646,000.00		3,043,159.75
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050				
		Acquisitions	1,150,000.00	-940,895.50	
		Dispositions	-611,000.00		509,698.52
SBQWNR41	F N B CORP PA 5.722% 12-11-2030				
		Acquisitions	195,000.00	-195,134.55	
		Dispositions	-1,185,000.00		1,179,030.16
C315616102	F5 INC COM STK NPV				
		Acquisitions	160.00	-47,965.20	
		Dispositions	-330.00		88,241.36
C303250104	FAIR ISAAC CORPORATION COM				
		Acquisitions	51.00	-94,065.18	
		Dispositions	-60.00		116,381.75
C303901BU5	FAIRFAX FINANCIAL HLDGS LTD 6.1% 03-15-2055				
		Acquisitions	89,000.00	-86,803.48	
		Dispositions	-319,000.00		328,665.70
C303901BR2	FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054				
		Acquisitions	315,000.00	-334,038.60	
		Dispositions	-8,000.00		8,127.20
C31847R102	FIRST AMERN FINL CORP COM STK				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600.00	-37,076.96	
		Dispositions	-600.00		36,585.26
SBMHDHW6	FIRST HORIZON CORP FLTG RT 5.514% DUE 03-07-2031				
		Acquisitions	1,144,000.00	-1,145,729.16	
		Dispositions	-1,144,000.00		1,152,639.04
SBL5H0D5	FIRSTENERGY CORP 3.4% DUE 03-01-2050				
		Acquisitions	2,171,000.00	-1,472,530.31	
		Dispositions	-576,000.00		391,481.60
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047				
		Acquisitions	205,000.00	-171,064.30	
		Dispositions	-664,000.00		591,502.74
SBH3W5T5	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049				
		Acquisitions	221,000.00	-187,790.33	
		Dispositions	-642,000.00		540,104.10
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	1,026,000.00	-819,472.70	
		Dispositions	-1,375,000.00		1,124,011.17
C337738108	FISERV INC COM				
		Acquisitions	800.00	-156,728.64	
		Dispositions	-800.00		156,864.63
SBQQCCK5	FL PWR & LT CO 4.05% DUE 10-01-2044				
		Acquisitions	219,000.00	-183,922.77	
		Dispositions	-10,000.00		8,265.90
SB4WT7C3	FL PWR & LT CO 5.69% DUE 03-01-2040				
		Acquisitions	218,000.00	-223,151.34	
		Dispositions	-218,000.00		230,953.56
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051				
		Acquisitions	1,233,000.00	-752,002.81	
		Dispositions	-424,000.00		275,845.92
SBPYT0N0	FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053				
		Acquisitions	280,000.00	-269,682.00	
		Dispositions	-183,000.00		177,515.48
SBQKMPC4	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054				
		Acquisitions	179,000.00	-179,945.12	
		Dispositions	-933,000.00		945,907.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQYJVF6	FLORIDA PWR & LT CO 5.7% 03-15-2055				
		Acquisitions	2,325,000.00	-2,321,632.00	
		Dispositions	-2,325,000.00		2,358,957.05
SBQXV1D1	FLORIDA PWR & LT CO 5.8% 03-15-2065				
		Acquisitions	745,000.00	-742,995.95	
		Dispositions	-745,000.00		755,021.04
C34354P105	FLOWSERVE CORP COM				
		Acquisitions	500.00	-23,359.97	
		Dispositions	-1,700.00		95,519.28
SBJYGNS5	FMC CORP 4.5% DUE 10-01-2049				
		Acquisitions	229,000.00	-160,238.17	
		Dispositions	-610,000.00		451,929.83
SBVK6JZ2	FORD MOTOR CREDIT CO LLC 5.869% 10-31-2035				
		Acquisitions	4,165,000.00	-4,162,312.64	
		Dispositions	-4,165,000.00		4,103,437.95
SBPCRN60	FORD MOTOR CREDIT CO LLC 6.05% 03-05-2031				
		Acquisitions	498,000.00	-497,646.42	
		Dispositions	-298,000.00		304,937.44
SBQKW052	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034				
		Acquisitions	1,350,000.00	-1,309,122.00	
		Dispositions	-6,635,000.00		6,448,803.82
SBR4SB83	FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035				
		Acquisitions	670,000.00	-654,670.40	
		Dispositions	-670,000.00		677,645.64
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	1,635,000.00	-1,269,521.10	
		Dispositions	-3,737,000.00		2,834,813.01
SBNGC6G8	FORD MTR CR CO LLC 6.054% 11-05-2031				
		Acquisitions	2,298,000.00	-2,294,031.68	
		Dispositions	-1,709,000.00		1,696,609.75
SBTXXYG2	FORD MTR CR CO LLC 6.532% 03-19-2032				
		Acquisitions	1,625,000.00	-1,641,818.75	
		Dispositions	-1,625,000.00		1,693,388.00
C34959E109	FORTINET INC COM USD0.001				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,200.00	-126,716.13	
		Dispositions	-3,000.00		312,998.17
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	9,750,000.00	-9,750,000.00	
		Dispositions	-9,750,000.00		9,750,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	10,970,000.00	-10,970,000.00	
		Dispositions	-10,970,000.00		10,970,000.00
C35137L105	FOX CORP CL A CL A				
		Acquisitions	1,300.00	-62,237.90	
		Dispositions	-1,300.00		64,721.95
C35137L204	FOX CORP CL B CL B				
		Acquisitions	1,000.00	-44,675.50	
		Dispositions	-1,000.00		46,236.21
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043				
		Acquisitions	2,203,000.00	-2,054,810.12	
		Dispositions	-582,000.00		544,275.25
C999599GH0	FUT 08 DEC 25 EURO BUXL BND				
		Free Delivery	-8.00		
		Free Receipt	8.00	-1,057,723.74	
C999599GH0	FUT 08 DEC 25 EURO BUXL BND				
		Free Delivery	-8.00		
		Free Receipt	8.00	-1,057,723.74	
C999599GH0	FUT DEC 25 10 YR T-NOTES				
		Free Delivery	-690.00		
		Free Receipt	690.00	-77,707,821.68	
C999599GH0	FUT DEC 25 10 YR T-NOTES				
		Free Delivery	-690.00		
		Free Receipt	690.00	-77,707,821.68	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-596.00		
		Free Receipt	596.00	-65,042,359.46	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-596.00		
		Free Receipt	596.00	-65,042,359.46	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-1,493.00		
		Free Receipt	1,493.00	-177,545,180.37	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-1,493.00		
		Free Receipt	1,493.00	-177,545,180.37	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-1,194.00		
		Free Receipt	1,194.00	-137,022,790.87	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-1,194.00		
		Free Receipt	1,194.00	-137,022,790.87	
C999599GH0	FUT DEC 25 LIF LONG GILT				
		Free Delivery	-41.00		
		Free Receipt	41.00	-5,003,216.97	
C999599GH0	FUT DEC 25 LIF LONG GILT				
		Free Delivery	-41.00		
		Free Receipt	41.00	-5,003,216.97	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-138,939,638.98	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-1,211.00		
		Free Receipt	1,211.00	-138,939,638.98	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-816.00		
		Free Receipt	816.00	-170,050,518.03	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-816.00		
		Free Receipt	816.00	-170,050,518.03	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-976.00		
		Free Receipt	976.00	-107,884,338.90	
C999599GH0	FUT JUN 25 10 YR T-NOTES				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-976.00		
		Free Receipt	976.00	-107,884,338.90	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-701.00		
		Free Receipt	701.00	-75,451,904.28	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-701.00		
		Free Receipt	701.00	-75,451,904.28	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-1,885.00		
		Free Receipt	1,885.00	-226,204,100.27	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-1,885.00		
		Free Receipt	1,885.00	-226,204,100.27	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-1,311.00		
		Free Receipt	1,311.00	-147,954,406.39	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-1,311.00		
		Free Receipt	1,311.00	-147,954,406.39	
C999599GH0	FUT JUN 25 LIF LONG GILT				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,566,841.16	
C999599GH0	FUT JUN 25 LIF LONG GILT				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,566,841.16	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-1,686.00		
		Free Receipt	1,686.00	-194,410,919.85	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-1,686.00		
		Free Receipt	1,686.00	-194,410,919.85	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-2,298.00		
		Free Receipt	2,298.00	-475,879,180.21	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-2,298.00		
		Free Receipt	2,298.00	-475,879,180.21	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-841.00		
		Free Receipt	921.00	-100,181,414.31	
C999599GH0	FUT MAR 25 10 YR T-NOTES				
		Free Delivery	-921.00		
		Free Receipt	841.00	-91,398,034.27	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-575.00		
		Free Receipt	466.00	-49,499,885.33	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-466.00		
		Free Receipt	575.00	-61,179,730.77	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-547.00		
		Free Receipt	1,408.00	-171,098,541.82	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-1,408.00		
		Free Receipt	547.00	-65,005,146.35	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-586.00		
		Free Receipt	1,332.00	-149,799,681.19	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-1,332.00		
		Free Receipt	586.00	-65,414,333.43	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-1,353.00		
		Free Receipt	317.00	-36,183,690.30	
C999599GH0	FUT MAR 25 U.S. T-BONDS				
		Free Delivery	-317.00		
		Free Receipt	1,353.00	-157,367,532.98	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,864.00		
		Free Receipt	1,213.00	-249,351,695.49	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-1,213.00		
		Free Receipt	1,864.00	-383,305,731.84	
C999599GH0	FUT MAR 26 10 YR T-NOTES				
		Free Delivery	-868.00		
		Free Receipt	65.00	-7,335,281.31	
C999599GH0	FUT MAR 26 10 YR T-NOTES				
		Free Delivery	-65.00		
		Free Receipt	868.00	-97,862,764.06	
C999599GH0	FUT MAR 26 CBT UL T-BONDS				
		Free Delivery	-958.00		
		Free Receipt	314.00	-37,600,404.24	
C999599GH0	FUT MAR 26 CBT UL T-BONDS				
		Free Delivery	-314.00		
		Free Receipt	958.00	-114,588,368.08	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-50.00		
		Free Receipt	1,053.00	-121,372,544.35	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-1,053.00		
		Free Receipt	50.00	-5,762,837.19	
C999599GH0	FUT MAR 26 U.S. T-BONDS				
		Free Delivery	-1,037.00		
		Free Receipt	118.00	-13,744,192.60	
C999599GH0	FUT MAR 26 U.S. T-BONDS				
		Free Delivery	-118.00		
		Free Receipt	1,037.00	-120,769,861.25	
C999599GH0	FUT MAR 26 US 2YR T-NOTE				
		Free Delivery	-33.00		
		Free Receipt	480.00	-100,177,614.22	
C999599GH0	FUT MAR 26 US 2YR T-NOTE				
		Free Delivery	-480.00		
		Free Receipt	33.00	-6,884,431.35	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-528.00		
		Free Receipt	528.00	-58,267,523.71	
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-528.00		
		Free Receipt	528.00	-58,267,523.71	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-153,639,741.67	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-1,421.00		
		Free Receipt	1,421.00	-153,639,741.67	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-1,488.00		
		Free Receipt	1,488.00	-172,348,682.73	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-1,488.00		
		Free Receipt	1,488.00	-172,348,682.73	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-1,175.00		
		Free Receipt	1,175.00	-132,209,782.91	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-1,175.00		
		Free Receipt	1,175.00	-132,209,782.91	
C999599GH0	FUT SEP 25 LIF LONG GILT				
		Free Delivery	-40.00		
		Free Receipt	40.00	-4,958,993.10	
C999599GH0	FUT SEP 25 LIF LONG GILT				
		Free Delivery	-40.00		
		Free Receipt	40.00	-4,958,993.10	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-1,079.00		
		Free Receipt	1,079.00	-120,588,150.27	
C999599GH0	FUT SEP 25 U.S. T-BONDS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1,079.00		
		Free Receipt	1,079.00	-120,588,150.27	
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-1,656.00		
		Free Receipt	1,656.00	-343,589,513.95	
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-1,656.00		
		Free Receipt	1,656.00	-343,589,513.95	
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042				
		Acquisitions	416,000.00	-356,266.56	
		Dispositions	-53,000.00		46,670.74
C36467J108	GAMING & LEISURE PPTYS INC COM				
		Acquisitions	800.00	-39,773.59	
		Dispositions	-800.00		40,508.87
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	400.00	-85,021.63	
		Dispositions	-1,100.00		216,087.35
SBLH1J61	GATX CORP 3.1% DUE 06-01-2051				
		Acquisitions	316,000.00	-200,969.68	
		Dispositions	-288,000.00		183,556.80
C369604301	GE AEROSPACE				
		Acquisitions	1,700.00	-312,645.63	
		Dispositions	-1,700.00		344,121.37
C36266GAC1	GE HEALTHCARE TECHNOLOGIES INC 5.5% 06-15-2035				
		Acquisitions	1,675,000.00	-1,704,972.95	
		Dispositions	-181,000.00		187,807.41
C36266G107	GE HEALTHCARE TECHNOLOGIES INC COM				
		Acquisitions	1,100.00	-89,624.75	
		Dispositions	-1,100.00		77,358.09
C36828A101	GE VERNOVA LLC COM				
		Acquisitions	511.00	-163,611.83	
		Dispositions	-511.00		182,774.47
SBMFFMZ2	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040				
		Acquisitions	260,000.00	-226,691.40	
		Dispositions	-210,000.00		190,371.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C37045V100	GEN MTRS CO COM				
		Acquisitions	900.00	-42,786.25	
		Dispositions	-900.00		43,544.90
SBKRVHN7	GENERAL ELEC CO 4.5% DUE 03-11-2044				
		Acquisitions	422,000.00	-363,937.02	
		Dispositions	-422,000.00		376,090.70
SBRBL6L3	GENERAL MOTORS CO 6.25% 04-15-2035				
		Acquisitions	1,520,000.00	-1,515,972.00	
		Dispositions	-1,520,000.00		1,527,037.60
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	1,796,000.00	-1,546,239.03	
		Dispositions	-4,692,000.00		3,981,526.25
SBD93Q91	GENERAL MTRS CO 5.4% 04-01-2048				
		Acquisitions	1,762,000.00	-1,514,055.59	
		Dispositions	-1,427,000.00		1,264,971.36
SBGLRQ81	GENERAL MTRS CO 5.95% DUE 04-01-2049				
		Acquisitions	1,943,000.00	-1,776,903.70	
		Dispositions	-2,341,000.00		2,184,965.13
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				
		Acquisitions	2,766,000.00	-2,735,143.30	
		Dispositions	-847,000.00		805,547.82
SBL2FJY6	GEORGIA PWR CO 3.7% 01-30-2050				
		Acquisitions	625,000.00	-452,237.50	
		Dispositions	-535,000.00		400,872.75
SB5YFYT2	GEORGIA PWR CO 4.75% DUE 09-01-2040				
		Acquisitions	414,000.00	-376,639.17	
		Dispositions	-213,000.00		190,960.89
SBPDHHN4	GEORGIA PWR CO 5.2% 03-15-2035				
		Acquisitions	1,415,000.00	-1,414,414.15	
		Dispositions	-1,415,000.00		1,410,988.30
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051				
		Acquisitions	362,000.00	-253,110.40	
		Dispositions	-420,000.00		284,778.00
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,094,000.00	-1,687,534.84	
		Dispositions	-992,000.00		801,518.10
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045				
		Acquisitions	2,656,000.00	-2,290,270.94	
		Dispositions	-1,384,000.00		1,224,443.74
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046				
		Acquisitions	1,767,000.00	-1,554,241.57	
		Dispositions	-3,025,000.00		2,648,394.74
SB6S0304	GILEAD SCIENCES 5.65% DUE 12-01-2041				
		Acquisitions	39,000.00	-39,364.65	
		Dispositions	-845,000.00		851,585.23
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040				
		Acquisitions	1,110,000.00	-787,445.10	
		Dispositions	-1,128,000.00		776,537.76
SBMDWBN6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG				
		Acquisitions	301,000.00	-191,658.74	
		Dispositions	-6,033,000.00		3,728,783.04
C375558103	GILEAD SCIENCES INC				
		Acquisitions	2,400.00	-246,407.41	
		Dispositions	-4,100.00		433,737.59
SBR2NVH9	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054				
		Acquisitions	233,000.00	-231,122.02	
		Dispositions	-200,000.00		199,928.00
C380237107	GODADDY INC CL A CL A				
		Acquisitions	300.00	-53,147.75	
		Dispositions	-300.00		53,461.77
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045				
		Acquisitions	900,000.00	-809,519.30	
		Dispositions	-1,704,000.00		1,526,942.32
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044				
		Acquisitions	295,000.00	-256,847.20	
		Dispositions	-2,053,000.00		1,847,687.00
SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045				
		Acquisitions	1,477,000.00	-1,352,086.16	
		Dispositions	-1,336,000.00		1,250,890.63

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041				
		Acquisitions	1,308,000.00	-1,390,147.13	
		Dispositions	-975,000.00		1,050,788.45
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037				
		Acquisitions	544,000.00	-607,172.21	
		Dispositions	-1,767,000.00		1,909,143.78
SBNG4SJ1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043				
		Acquisitions	1,073,000.00	-844,573.85	
		Dispositions	-1,389,000.00		1,093,683.07
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				
		Acquisitions	440,000.00	-299,670.80	
		Dispositions	-3,194,000.00		2,256,472.85
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO				
		Acquisitions	332,000.00	-250,025.88	
		Dispositions	-324,000.00		240,077.52
C38141GD43	GOLDMAN SACHS GROUP INC 4.939% 10-21-2036				
		Acquisitions	1,225,000.00	-1,225,000.00	
		Dispositions	-1,225,000.00		1,218,227.20
SBTPF132	GOLDMAN SACHS GROUP INC 5.536% 01-28-2036				
		Acquisitions	1,345,000.00	-1,345,000.00	
		Dispositions	-1,345,000.00		1,336,755.15
SBT6NWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045				
		Acquisitions	3,429,000.00	-3,325,192.60	
		Dispositions	-1,426,000.00		1,410,522.82
SBS893Z0	GOLDMAN SACHS GROUP INC 5.734% 01-28-2056				
		Acquisitions	20,871,000.00	-20,817,348.48	
		Dispositions	-5,551,000.00		5,427,049.33
SBP0BK30	GOLDMAN SACHS GROUP INC 6.85% 12-31-2049				
		Acquisitions	1,890,000.00	-1,890,000.00	
		Dispositions	-1,890,000.00		1,901,490.20
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	60.00	-30,062.47	
		Dispositions	-60.00		32,851.93
C384109104	GRACO INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	600.00	-49,435.50	
		Dispositions	-600.00		51,348.65
C40171V100	GUIDEWIRE SOFTWARE INC COM USD0.0001				
		Acquisitions	100.00	-16,957.03	
		Dispositions	-400.00		77,679.95
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	205,000.00	-185,627.50	
		Dispositions	-17,000.00		14,933.14
C410867105	HANOVER INS GROUP INC COM				
		Acquisitions	400.00	-65,665.17	
		Dispositions	-800.00		129,256.07
SB4LWT05	HARRIS CORP DEL 6.15% DUE 12-15-2040				
		Acquisitions	171,000.00	-175,418.64	
		Dispositions	-171,000.00		186,075.36
SB8JV032	HARTFORD FINL SVCS 4.3 DUE 04-15-2043				
		Acquisitions	212,000.00	-179,691.20	
		Dispositions	-212,000.00		184,791.92
SBK5R469	HARTFORD INS GROUP 3.6% DUE 08-19-2049				
		Acquisitions	495,000.00	-343,500.30	
		Dispositions	-60,000.00		43,582.20
C418056107	HASBRO INC COM				
		Acquisitions	2,100.00	-124,166.93	
		Dispositions	-5,500.00		326,744.69
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	2,268,000.00	-1,535,405.45	
		Dispositions	-1,994,000.00		1,323,848.00
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049				
		Acquisitions	1,430,000.00	-1,258,700.75	
		Dispositions	-646,000.00		557,225.57
SBF2XWB6	HCA INC 5.5% DUE 06-15-2047				
		Acquisitions	650,000.00	-620,425.00	
		Dispositions	-305,000.00		289,429.75
SBLD74Y6	HCA INC 6.1% 04-01-2064				
		Acquisitions	730,000.00	-687,893.60	
		Dispositions	-1,030,000.00		987,910.22

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQYJVD4	HCA INC 6.2% 03-01-2055				
		Acquisitions	4,830,000.00	-4,788,636.73	
		Dispositions	-3,233,000.00		3,402,257.04
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052				
		Acquisitions	645,000.00	-523,227.80	
		Dispositions	-309,000.00		240,680.10
SBRCDKL6	HCA INC. 5.7% 11-15-2055				
		Acquisitions	840,000.00	-837,454.80	
		Dispositions	-840,000.00		807,736.80
C42250P103	HEALTHPEAK OP LLC				
		Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
SBTLN2F9	HERSHEY COMPANY 5.1% 02-24-2035				
		Acquisitions	425,000.00	-423,189.50	
		Dispositions	-425,000.00		429,092.75
SB4TV238	HESS CORP 5.6% DUE 02-15-2041				
		Acquisitions	830,000.00	-855,656.95	
		Dispositions	-841,000.00		849,049.36
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Acquisitions	187,000.00	-178,297.02	
		Dispositions	-39,000.00		38,338.17
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051				
		Acquisitions	2,999,000.00	-1,690,758.64	
		Dispositions	-1,517,000.00		848,658.55
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049				
		Acquisitions	625,000.00	-417,016.05	
		Dispositions	-596,000.00		412,542.84
SBMQ5MC8	HOME DEPOT INC 3.3% DUE 04-15-2040 REG				
		Acquisitions	2,715,000.00	-2,162,592.65	
		Dispositions	-1,976,000.00		1,585,193.34
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG				
		Acquisitions	1,770,000.00	-1,252,639.65	
		Dispositions	-992,000.00		677,244.64
SBD886H5	HOME DEPOT INC 3.5% DUE 09-15-2056				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	833,000.00	-578,893.77	
		Dispositions	-833,000.00		569,526.60
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047				
		Acquisitions	644,000.00	-505,739.84	
		Dispositions	-260,000.00		199,425.20
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043				
		Acquisitions	80,000.00	-69,901.60	
		Dispositions	-1,301,000.00		1,109,379.58
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046				
		Acquisitions	360,000.00	-304,385.40	
		Dispositions	-545,000.00		454,028.35
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048				
		Acquisitions	396,000.00	-332,988.66	
		Dispositions	-261,000.00		220,631.13
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044				
		Acquisitions	623,000.00	-577,527.36	
		Dispositions	-954,000.00		891,278.10
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO				
		Acquisitions	257,000.00	-227,655.74	
		Dispositions	-1,317,000.00		1,209,703.77
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054				
		Acquisitions	1,125,000.00	-1,087,039.55	
		Dispositions	-3,175,000.00		3,023,685.22
C437076102	HOME DEPOT INC COM				
		Acquisitions	820.00	-292,193.76	
		Dispositions	-1,280.00		475,797.26
SBP0TWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051				
		Acquisitions	370,000.00	-218,806.90	
		Dispositions	-368,000.00		227,493.92
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054				
		Acquisitions	1,898,000.00	-1,783,616.88	
		Dispositions	-361,000.00		346,166.51
SBLBCW16	HONEYWELL INTL INC 2.8% DUE 06-01-2050				
		Acquisitions	1,285,000.00	-815,026.76	
		Dispositions	-1,285,000.00		848,592.16

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C438516106	HONEYWELL INTL INC COM STK				
		Acquisitions	600.00	-121,455.95	
		Dispositions	-600.00		126,294.98
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051				
		Acquisitions	769,000.00	-498,519.63	
		Dispositions	-1,610,000.00		1,050,831.50
C44107P104	HOST HOTELS & RESORTS INC REIT				
		Acquisitions	2,500.00	-37,112.21	
		Dispositions	-2,500.00		33,531.14
C441593100	HOULIHAN LOKEY INC CL A CL A				
		Acquisitions	500.00	-87,515.82	
		Dispositions	-600.00		100,872.32
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054				
		Acquisitions	2,851,000.00	-2,686,575.93	
		Dispositions	-1,588,000.00		1,462,051.38
C40434L105	HP INC COM				
		Acquisitions	1,700.00	-50,290.25	
		Dispositions	-1,700.00		40,737.95
SBSLP753	HSBC HLDGS PLC 5.133% DUE 11-06-2036				
		Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-160,000.00		160,958.40
SBT6PGF8	HSBC HLDGS PLC 5.874% 11-18-2035				
		Acquisitions	265,000.00	-256,469.65	
		Dispositions	-805,000.00		794,182.50
SBW46CS9	HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049				
		Acquisitions	200,000.00	-176,000.00	
		Dispositions	-200,000.00		181,020.00
SBTPGNP1	HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036				
		Acquisitions	2,180,000.00	-2,185,472.65	
		Dispositions	-632,000.00		664,151.53
SBPK5GF6	HSBC HOLDINGS PLC 5.741% 09-10-2036				
		Acquisitions	420,000.00	-420,000.00	
		Dispositions	-420,000.00		430,806.60
C443573100	HUBSPOT INC COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	70.00	-45,590.79	
		Dispositions	-70.00		42,732.08
SBQZJCM9	HUMANA INC 4.95% DUE 10-01-2044				
		Acquisitions	499,000.00	-422,094.04	
		Dispositions	-259,000.00		212,087.33
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	2,952,000.00	-2,873,394.89	
		Dispositions	-1,944,000.00		1,789,508.20
C444859102	HUMANA INC COM				
		Acquisitions	590.00	-151,138.79	
		Dispositions	-590.00		157,042.27
SBK59KT0	HUMANA INC FIXED 3.95% DUE 08-15-2049				
		Acquisitions	509,000.00	-355,379.52	
		Dispositions	-291,000.00		205,844.67
SBTZGV68	IBM CORP 5.7% 02-10-2055				
		Acquisitions	1,082,000.00	-1,082,754.93	
		Dispositions	-786,000.00		777,427.28
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044				
		Acquisitions	211,000.00	-200,006.90	
		Dispositions	-150,000.00		138,441.00
SB83RFB9	ILLINOIS TOOL WKS INC 4.875 DUE 09-15-2041 REG				
		Acquisitions	473,000.00	-451,621.65	
		Dispositions	-5,000.00		4,855.95
C452327109	ILLUMINA INC COM				
		Acquisitions	100.00	-13,879.75	
		Dispositions	-700.00		55,157.77
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054				
		Acquisitions	3,293,000.00	-3,010,594.37	
		Dispositions	-995,000.00		931,982.00
C45337C102	INCYTE CORP COM				
		Acquisitions	1,000.00	-61,045.19	
		Dispositions	-1,000.00		61,671.02
C45784P101	INSULET CORP COM STK				
		Acquisitions	370.00	-97,798.00	
		Dispositions	-758.00		198,133.30

◆ 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	705,000.00	-447,716.20	
		Dispositions	-1,028,000.00		629,441.46
C458140AK6	INTEL CORP 4.8% DUE 10-01-2041				
		Acquisitions	267,000.00	-218,475.42	
		Dispositions	-181,000.00		155,312.48
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	1,190,000.00	-978,666.55	
		Dispositions	-960,000.00		804,396.00
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				
		Acquisitions	20,000.00	-15,426.80	
		Dispositions	-697,000.00		524,875.85
C458140BX7	INTEL CORP SR NT 3.2% 08-12-2061				
		Acquisitions	180,000.00	-104,142.60	
		Dispositions	-494,000.00		277,899.70
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG				
		Acquisitions	657,000.00	-404,383.50	
		Dispositions	-305,000.00		182,118.55
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				
		Acquisitions	117,000.00	-107,471.52	
		Dispositions	-597,000.00		565,479.45
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	531,000.00	-481,459.17	
		Dispositions	-136,000.00		125,698.00
SBK5CT25	INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039				
		Acquisitions	240,000.00	-208,029.60	
		Dispositions	-1,185,000.00		1,034,356.65
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052				
		Acquisitions	3,553,000.00	-2,432,019.13	
		Dispositions	-1,413,000.00		959,067.60
SBYN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046				
		Acquisitions	1,230,000.00	-1,084,540.35	
		Dispositions	-855,000.00		766,256.00
SBMZ81Z4	INTL BUSINESS FIXED 2.85% DUE 05-15-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	525,000.00	-380,376.00	
		Dispositions	-210,000.00		155,509.20
SBN8KPX0	INTL PAPER CO 4.8% DUE 06-15-2044				
		Acquisitions	206,000.00	-185,752.26	
		Dispositions	-206,000.00		183,768.48
SBXT7CG2	INTL PAPER CO 5.15% DUE 05-15-2046				
		Acquisitions	373,000.00	-334,215.46	
		Dispositions	-518,000.00		480,762.30
C461202103	INTUIT COM				
		Acquisitions	70.00	-41,535.22	
		Dispositions	-130.00		77,424.48
SBNNJDM7	INTUIT INC 5.5% 09-15-2053				
		Acquisitions	621,000.00	-605,438.49	
		Dispositions	-496,000.00		487,180.68
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	200.00	-103,457.78	
		Dispositions	-200.00		102,973.97
SBN4LCV4	INVITATION HOMES 4.15% 04-15-2032				
		Acquisitions	530,000.00	-499,238.80	
		Dispositions	-530,000.00		507,093.40
SBS48YV4	J PAUL GETTY TRUST 4.905% 04-01-2035				
		Acquisitions	220,000.00	-216,834.20	
		Dispositions	-220,000.00		225,792.60
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	1,600.00	-201,957.91	
		Dispositions	-1,600.00		196,392.61
C47214BAD0	JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053				
		Acquisitions	1,195,000.00	-1,326,369.90	
		Dispositions	-156,000.00		173,035.20
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	1,120,000.00	-1,129,983.05	
		Dispositions	-730,000.00		742,421.50
SBLBKJ19	JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060				
		Acquisitions	307,000.00	-183,493.90	
		Dispositions	-363,000.00		217,934.31

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGYMY7	JOHNSON & JOHNSON 2.25% 09-01-2050				
		Acquisitions	545,000.00	-313,462.20	
		Dispositions	-545,000.00		323,555.60
C478160104	JOHNSON & JOHNSON COM USD1				
		Acquisitions	500.00	-75,175.18	
		Dispositions	-1,644.00		261,122.34
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	1,100.00	-93,955.65	
		Dispositions	-1,100.00		88,874.25
C48020Q107	JONES LANG LASALLE INC COM STK				
		Acquisitions	20.00	-5,355.45	
		Dispositions	-710.00		173,837.01
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041				
		Acquisitions	410,000.00	-418,655.10	
		Dispositions	-118,000.00		121,224.94
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051				
		Acquisitions	6,826,000.00	-4,521,228.71	
		Dispositions	-1,720,000.00		1,123,147.81
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG				
		Acquisitions	781,000.00	-612,048.84	
		Dispositions	-1,600,000.00		1,218,892.05
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042				
		Acquisitions	1,524,000.00	-1,184,400.03	
		Dispositions	-1,845,000.00		1,401,546.40
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052				
		Acquisitions	838,000.00	-586,386.85	
		Dispositions	-6,211,000.00		4,291,625.35
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038				
		Acquisitions	195,000.00	-172,196.70	
		Dispositions	-195,000.00		175,572.15
SBDRJGF7	JPMORGAN CHASE & CO 3.897% 01-23-2049				
		Acquisitions	1,495,000.00	-1,147,132.98	
		Dispositions	-1,380,000.00		1,075,392.60
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,882,000.00	-1,420,321.72	
		Dispositions	-3,818,000.00		2,984,045.10
C46647PAA4	JPMORGAN CHASE & CO 4.26% 02-22-2048				
		Acquisitions	1,578,000.00	-1,307,545.13	
		Dispositions	-1,241,000.00		1,046,755.51
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000				
		Acquisitions	180,000.00	-180,959.40	
		Dispositions	-4,574,000.00		4,507,635.20
SB9L4NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040				
		Acquisitions	395,000.00	-403,335.55	
		Dispositions	-1,245,000.00		1,257,771.92
SBR4Y0J5	JPMORGAN CHASE & CO 5.534% 11-29-2045				
		Acquisitions	5,722,000.00	-5,542,074.24	
		Dispositions	-4,238,000.00		4,262,200.75
SBTPF0W4	JPMORGAN CHASE & CO 5.572% 04-22-2036				
		Acquisitions	5,040,000.00	-5,040,000.00	
		Dispositions	-5,040,000.00		5,082,116.88
C46647PFC5	JPMORGAN CHASE & CO 5.576% 07-23-2036				
		Acquisitions	2,660,000.00	-2,680,174.30	
		Dispositions	-2,660,000.00		2,766,650.00
SBP09ZL7	JPMORGAN CHASE & CO 5.834% 01-24-2036				
		Acquisitions	1,760,000.00	-1,760,000.00	
		Dispositions	-1,760,000.00		1,774,576.46
SBV0XZX3	JPMORGAN CHASE & CO 6.5% 12-31-2049				
		Acquisitions	1,607,000.00	-1,607,000.00	
		Dispositions	-1,607,000.00		1,621,666.50
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	320.00	-78,578.60	
		Dispositions	-1,120.00		274,349.96
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041				
		Acquisitions	1,569,000.00	-1,080,867.96	
		Dispositions	-3,364,000.00		2,387,678.87
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG				
		Acquisitions	274,000.00	-185,391.14	
		Dispositions	-279,000.00		183,096.54

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD31BB8	KELLANOVA 4.5% DUE 04-01-2046				
		Acquisitions	210,000.00	-176,387.40	
		Dispositions	-210,000.00		179,079.66
SBQ1JDD1	KELLANOVA SR NT 5.75% 05-16-2054				
		Acquisitions	1,080,000.00	-1,056,190.45	
		Dispositions	-965,000.00		964,288.07
SBMCLF32	KENVUE INC 5.05% 03-22-2053				
		Acquisitions	365,000.00	-337,194.30	
		Dispositions	-2,260,000.00		2,054,297.00
SBQS8YG1	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	1,573,000.00	-1,438,822.26	
		Dispositions	-3,100,000.00		2,844,726.40
SBL0MLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO				
		Acquisitions	1,115,000.00	-797,590.80	
		Dispositions	-1,220,000.00		907,413.35
C49326EEP4	KEYCORP 6.401% 03-06-2035				
		Acquisitions	2,258,000.00	-2,408,095.02	
		Dispositions	-1,745,000.00		1,879,951.09
C49338L103	KEYSIGHT TECHNOLOGIES INC COM				
		Acquisitions	1,200.00	-181,886.85	
		Dispositions	-1,555.00		236,133.00
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044				
		Acquisitions	1,127,000.00	-1,041,978.51	
		Dispositions	-1,238,000.00		1,115,737.86
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041				
		Acquisitions	968,000.00	-997,634.49	
		Dispositions	-650,000.00		696,007.00
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038				
		Acquisitions	1,154,000.00	-1,282,217.76	
		Dispositions	-414,000.00		466,921.62
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	1,021,000.00	-920,565.17	
		Dispositions	-1,164,000.00		1,029,963.91
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-268,929.00	
		Dispositions	-690,000.00		668,665.74
SBRJK1M8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	5,284,000.00	-5,132,127.57	
		Dispositions	-5,057,000.00		5,046,351.59
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	272,000.00	-190,642.08	
		Dispositions	-955,000.00		650,207.10
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050				
		Acquisitions	596,000.00	-399,822.54	
		Dispositions	-301,000.00		193,360.98
SBL1LXW1	KLA CORP 3.3% 03-01-2050				
		Acquisitions	1,453,000.00	-1,012,678.22	
		Dispositions	-1,699,000.00		1,184,786.13
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	110.00	-83,133.69	
		Dispositions	-370.00		259,516.15
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042				
		Acquisitions	65,000.00	-59,664.80	
		Dispositions	-1,043,000.00		935,457.46
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039				
		Acquisitions	211,000.00	-235,186.95	
		Dispositions	-290,000.00		317,445.60
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046				
		Acquisitions	2,458,000.00	-1,981,211.26	
		Dispositions	-1,551,000.00		1,254,064.81
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	2,387,000.00	-2,184,378.91	
		Dispositions	-590,000.00		544,177.50
SBKSYG16	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039				
		Acquisitions	696,000.00	-619,643.66	
		Dispositions	-725,000.00		642,281.35
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049				
		Acquisitions	2,996,000.00	-2,563,722.00	
		Dispositions	-1,490,000.00		1,262,333.44

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNG49V0	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050				
		Acquisitions	264,000.00	-237,502.32	
		Dispositions	-264,000.00		249,931.44
SBF34898	KROGER CO 4.65% 01-15-2048				
		Acquisitions	275,000.00	-224,576.00	
		Dispositions	-232,000.00		202,763.36
SBSFVBC2	KROGER CO 5.5% 09-15-2054				
		Acquisitions	600,000.00	-570,233.55	
		Dispositions	-1,720,000.00		1,607,286.80
SBSFVBD3	KROGER CO 5.65% 09-15-2064				
		Acquisitions	2,520,000.00	-2,350,806.50	
		Dispositions	-1,000,000.00		899,626.80
C502117AA2	L OREAL S A SR NT 144A 5% 05-20-2035				
		Acquisitions	725,000.00	-718,707.00	
		Dispositions	-725,000.00		725,434.90
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050				
		Acquisitions	876,000.00	-547,062.00	
		Dispositions	-1,745,000.00		1,116,456.01
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049				
		Acquisitions	686,000.00	-604,715.86	
		Dispositions	-3,016,000.00		2,745,816.89
C512807306	LAM RESH CORP COM NEW				
		Acquisitions	1,900.00	-139,310.35	
		Dispositions	-2,458.00		182,391.11
C533900106	LINCOLN ELEC HLDGS INC COM				
		Acquisitions	200.00	-38,158.50	
		Dispositions	-200.00		34,349.82
C534187109	LINCOLN NATL CORP COM				
		Acquisitions	1,200.00	-43,530.93	
		Dispositions	-1,200.00		38,239.93
SBVYPPC4	LOCKHEED MARTIN 3.8% DUE 03-01-2045				
		Acquisitions	830,000.00	-653,408.40	
		Dispositions	-683,000.00		561,082.61
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	440,000.00	-365,637.30	
		Dispositions	-759,000.00		659,925.66
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046				
		Acquisitions	165,000.00	-144,873.30	
		Dispositions	-165,000.00		150,991.50
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055				
		Acquisitions	565,000.00	-534,569.95	
		Dispositions	-1,206,000.00		1,130,884.22
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064				
		Acquisitions	560,000.00	-521,286.40	
		Dispositions	-445,000.00		413,735.35
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Acquisitions	328,000.00	-334,937.20	
		Dispositions	-983,000.00		987,529.86
SBN7T9S1	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053				
		Acquisitions	721,000.00	-567,669.37	
		Dispositions	-145,000.00		115,283.70
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062				
		Acquisitions	1,395,000.00	-1,102,820.35	
		Dispositions	-844,000.00		680,525.64
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050				
		Acquisitions	1,292,000.00	-822,522.60	
		Dispositions	-464,000.00		286,281.59
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041				
		Acquisitions	1,277,000.00	-861,026.96	
		Dispositions	-276,000.00		200,088.96
SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO				
		Acquisitions	2,868,000.00	-2,849,914.86	
		Dispositions	-2,868,000.00		2,783,179.14
SBN7HF21	LOWE'S COMPANIES INC 5.75% 07-01-2053				
		Acquisitions	183,000.00	-181,014.45	
		Dispositions	-183,000.00		185,426.58
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050				
		Acquisitions	304,000.00	-193,331.84	
		Dispositions	-863,000.00		542,943.56

◆ 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	220,000.00	-160,316.20	
		Dispositions	-1,994,000.00		1,422,611.96
SBJN46V4	LOWES COS INC 4.25% 04-01-2052				
		Acquisitions	3,722,000.00	-2,943,451.58	
		Dispositions	-1,547,000.00		1,156,706.63
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045				
		Acquisitions	325,000.00	-259,681.50	
		Dispositions	-208,000.00		168,685.92
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	1,479,000.00	-1,221,491.31	
		Dispositions	-499,000.00		387,446.73
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063				
		Acquisitions	235,000.00	-215,619.55	
		Dispositions	-235,000.00		221,727.20
SBJY1722	LOWES COS INC FIXED 4.55% 04-05-2049				
		Acquisitions	240,000.00	-202,596.00	
		Dispositions	-949,000.00		744,053.96
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Acquisitions	939,000.00	-898,010.73	
		Dispositions	-1,998,000.00		1,918,363.16
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	290.00	-95,980.13	
		Dispositions	-710.00		231,192.76
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	480.00	-175,896.99	
		Dispositions	-480.00		134,756.20
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051				
		Acquisitions	4,453,000.00	-3,026,028.88	
		Dispositions	-1,877,000.00		1,280,167.64
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG				
		Acquisitions	778,000.00	-558,004.94	
		Dispositions	-1,936,000.00		1,406,783.43
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	1,662,000.00	-1,192,606.56	
		Dispositions	-178,000.00		129,938.22
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055				
		Acquisitions	365,000.00	-293,051.20	
		Dispositions	-663,000.00		523,935.75
SBNM6CH7	M&T BK CORP SR MEDIUM TERM NT SER A FXD 5.385% 01-16-2036				
		Acquisitions	227,000.00	-229,181.47	
		Dispositions	-3,514,000.00		3,415,454.72
C56585A102	MARATHON PETE CORP COM				
		Acquisitions	300.00	-41,304.75	
		Dispositions	-300.00		36,468.57
SBJ2NYM9	MARSH & MCLENNAN COS INC 4.75% 03-15-2039				
		Acquisitions	940,000.00	-883,012.72	
		Dispositions	-383,000.00		358,420.72
SBT05PH9	MARSH & MCLENNAN COS INC 5.35% 11-15-2044				
		Acquisitions	1,271,000.00	-1,228,543.84	
		Dispositions	-376,000.00		365,412.16
SBSBGTQ1	MARSH & MCLENNAN COS INC 5.45% 03-15-2054				
		Acquisitions	272,000.00	-269,179.36	
		Dispositions	-230,000.00		222,761.90
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051				
		Acquisitions	1,041,000.00	-643,224.96	
		Dispositions	-1,158,000.00		722,607.95
C571748102	MARSH				
		Acquisitions	200.00	-42,269.50	
		Dispositions	-200.00		43,637.28
C573874104	MARVELL TECHNOLOGY INC COM				
		Acquisitions	400.00	-41,553.00	
		Dispositions	-400.00		42,115.48
SBDFZC82	MASCO CORP 4.5% DUE 05-15-2047				
		Acquisitions	299,000.00	-250,137.42	
		Dispositions	-299,000.00		255,988.85
SBMV3M61	MASTERCARD INC 2.95% DUE 03-15-2051				
		Acquisitions	215,000.00	-136,559.40	
		Dispositions	-215,000.00		139,513.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHTBS19	MASTERCARD INC 3.65% DUE 06-01-2049				
		Acquisitions	843,000.00	-633,462.35	
		Dispositions	-1,152,000.00		873,950.79
SBD6KVZ6	MASTERCARD INC 3.8% DUE 11-21-2046				
		Acquisitions	205,000.00	-160,980.35	
		Dispositions	-201,000.00		162,421.74
C57636Q104	MASTERCARD INCORPORATED COM USD0.0001 CLASS A				
		Acquisitions	210.00	-109,214.83	
		Dispositions	-1,040.00		569,170.03
SB604531	MATTEL INC 5.45 DUE 11-01-2041				
		Acquisitions	334,000.00	-308,229.70	
		Dispositions	-32,000.00		30,414.40
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045				
		Acquisitions	430,000.00	-388,659.50	
		Dispositions	-220,000.00		200,712.60
C58013MGC2	MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00147 5% 02-13-2036				
		Acquisitions	2,760,000.00	-2,756,988.20	
		Dispositions	-570,000.00		575,323.50
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Acquisitions	185,000.00	-130,859.75	
		Dispositions	-185,000.00		136,391.25
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Acquisitions	519,000.00	-302,897.48	
		Dispositions	-833,000.00		490,811.93
SBTFHTS9	MERCK & CO INC 5.55% 12-04-2055				
		Acquisitions	1,865,000.00	-1,852,336.65	
		Dispositions	-240,000.00		239,851.20
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Acquisitions	930,000.00	-632,351.10	
		Dispositions	-1,653,000.00		1,191,260.87
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045				
		Acquisitions	432,000.00	-340,792.64	
		Dispositions	-479,000.00		368,632.30
SBTFXTQ5	MERCK & CO INC NEW 4.75% 12-04-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	975,000.00	-971,928.75	
		Dispositions	-975,000.00		974,766.00
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053				
		Acquisitions	272,000.00	-251,589.92	
		Dispositions	-61,000.00		54,513.87
C58933YBT1	MERCK & CO INC NEW 5.7% DUE 09-15-2055				
		Acquisitions	517,000.00	-532,567.16	
		Dispositions	-200,000.00		205,480.00
SBTFHTM3	MERCK & CO INC NEW 5.7% DUE 12-04-2065				
		Acquisitions	500,000.00	-497,958.60	
		Dispositions	-375,000.00		372,802.50
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	3,300.00	-300,675.08	
		Dispositions	-3,600.00		312,503.68
C59001A102	MERITAGE HOMES CORP COM				
		Dispositions	-600.00		48,057.12
		Free Receipt	300.00		
SBMGS9S2	META PLATFORMS INC 4.65% 08-15-2062				
		Acquisitions	853,000.00	-720,183.07	
		Dispositions	-4,599,000.00		3,829,048.98
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054				
		Acquisitions	2,596,000.00	-2,490,562.73	
		Dispositions	-4,061,000.00		3,958,180.37
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Acquisitions	4,886,000.00	-4,695,378.99	
		Dispositions	-9,886,000.00		9,670,481.35
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053				
		Acquisitions	1,690,000.00	-1,664,664.30	
		Dispositions	-2,722,000.00		2,770,914.44
C30303MAE2	META PLATFORMS INC 5.625% 11-15-2055				
		Acquisitions	8,100,000.00	-8,079,018.00	
		Dispositions	-2,490,000.00		2,482,618.90
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Acquisitions	2,016,000.00	-1,993,357.85	
		Dispositions	-3,908,000.00		3,915,477.10

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	360.00	-225,368.31	
		Dispositions	-1,640.00		910,478.64
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052				
		Acquisitions	3,809,000.00	-3,206,019.17	
		Dispositions	-4,452,000.00		3,723,992.56
SBV6KM37	METLIFE INC 6.35% 03-15-2055				
		Acquisitions	1,430,000.00	-1,430,000.00	
		Dispositions	-1,430,000.00		1,446,032.22
C592688105	METTLER-TOLEDO INTL INC COM				
		Acquisitions	107.00	-138,125.20	
		Dispositions	-303.00		363,041.76
C595112CH4	MICRON TECHNOLOGY INC 6.05% 11-02-2035				
		Acquisitions	383,000.00	-397,963.05	
		Dispositions	-383,000.00		408,441.70
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO				
		Acquisitions	2,796,000.00	-1,722,673.53	
		Dispositions	-2,872,000.00		1,743,710.57
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Acquisitions	2,471,000.00	-1,435,632.07	
		Dispositions	-729,000.00		432,173.15
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	1,824,000.00	-1,199,108.71	
		Dispositions	-1,124,000.00		745,309.00
C594918104	MICROSOFT CORP COM				
		Acquisitions	400.00	-167,417.23	
		Dispositions	-4,128.00		1,628,693.46
C594918CA0	MICROSOFT CORP FIXED 4.25% DUE 02-06-2047				
		Acquisitions	850,000.00	-744,532.00	
		Dispositions	-232,000.00		207,788.48
SBT3CPZ5	MICROSOFT CORP SR NT 2.5% 09-15-2050				
		Acquisitions	1,695,000.00	-1,055,679.75	
		Dispositions	-875,000.00		536,806.60
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	180,000.00	-175,352.40	
		Dispositions	-800,000.00		811,960.01
C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048				
		Acquisitions	1,072,000.00	-796,614.45	
		Dispositions	-105,000.00		80,378.55
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055				
		Acquisitions	194,000.00	-183,019.60	
		Dispositions	-1,852,000.00		1,714,611.82
SBWPLG69	MITSUBISHI UFJ 5.188% DUE 09-12-2036				
		Acquisitions	1,170,000.00	-1,170,000.00	
		Dispositions	-1,170,000.00		1,197,947.51
C606822DL5	MITSUBISHI UFJ FINL GROUP INC 5.615% 04-24-2036				
		Acquisitions	9,297,000.00	-9,305,660.40	
		Dispositions	-6,457,000.00		6,562,163.04
C60786M105	MOELIS & CO CL A CL A				
		Acquisitions	1,000.00	-75,334.40	
		Dispositions	-1,000.00		53,078.09
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	40.00	-12,171.30	
		Dispositions	-40.00		12,835.69
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046				
		Acquisitions	2,250,000.00	-1,784,732.30	
		Dispositions	-1,623,000.00		1,318,466.86
SBN6LBZ9	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050				
		Acquisitions	335,000.00	-203,345.00	
		Dispositions	-860,000.00		492,901.20
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	2,800.00	-133,688.88	
		Dispositions	-5,300.00		311,481.93
C615369105	MOODYS CORP COM				
		Acquisitions	380.00	-179,788.46	
		Dispositions	-470.00		217,533.32
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052				
		Acquisitions	405,000.00	-252,366.35	
		Dispositions	-5,841,000.00		3,556,493.82

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038				
		Acquisitions	980,000.00	-846,067.20	
		Dispositions	-980,000.00		870,260.45
C61748UAM4	MORGAN STANLEY 4.356% 10-22-2031				
		Acquisitions	1,865,000.00	-1,865,000.00	
		Dispositions	-1,865,000.00		1,868,402.40
C61748UAN2	MORGAN STANLEY 4.892% 10-22-2036				
		Acquisitions	1,360,000.00	-1,361,036.15	
		Dispositions	-1,360,000.00		1,352,405.40
SBP48XM7	MORGAN STANLEY 5.587% 01-18-2036				
		Acquisitions	5,790,000.00	-5,791,630.80	
		Dispositions	-5,790,000.00		5,834,726.02
SBL68VG7	MORGAN STANLEY 5.597% 03-24-2051				
		Acquisitions	937,000.00	-950,153.89	
		Dispositions	-1,031,000.00		1,013,831.48
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042				
		Acquisitions	270,000.00	-283,043.70	
		Dispositions	-46,000.00		51,522.30
C617446448	MORGAN STANLEY COM STK USD0.01				
		Acquisitions	200.00	-27,495.26	
		Dispositions	-200.00		27,419.76
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042				
		Acquisitions	385,000.00	-277,931.50	
		Dispositions	-32,000.00		25,083.20
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055				
		Acquisitions	10,993,000.00	-10,597,096.36	
		Dispositions	-3,972,000.00		3,853,388.73
C61747YGA7	MORGAN STANLEY SR NT FIXED / FLTG 5.664%04-17-2036				
		Acquisitions	6,170,000.00	-6,174,985.55	
		Dispositions	-6,170,000.00		6,312,675.61
SBQ3FXB5	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044				
		Acquisitions	372,000.00	-355,522.56	
		Dispositions	-184,000.00		179,173.68
SBN14QS1	MPLX LP 5.65% 03-01-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	718,000.00	-682,067.84	
		Dispositions	-337,000.00		305,935.34
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Acquisitions	595,000.00	-509,349.75	
		Dispositions	-1,024,000.00		864,559.06
SBVWSG33	MPLX LP SR NT 5.4% 09-15-2035				
		Acquisitions	890,000.00	-894,095.05	
		Dispositions	-890,000.00		902,460.00
C55354G100	MSCI INC COM USD0.01				
		Acquisitions	280.00	-165,567.57	
		Dispositions	-400.00		224,942.72
C624756102	MUELLER INDS INC COM				
		Acquisitions	1,600.00	-122,008.99	
		Dispositions	-1,600.00		125,105.53
C63111XAB7	NASDAQ INC 3.25% DUE 04-28-2050 REG				
		Acquisitions	771,000.00	-540,548.10	
		Dispositions	-31,000.00		20,873.23
C63111XAL5	NASDAQ INC 6.1% 06-28-2063				
		Acquisitions	178,000.00	-171,497.66	
		Dispositions	-1,239,000.00		1,294,911.93
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	841,000.00	-654,367.80	
		Dispositions	-161,000.00		125,158.18
C631103108	NASDAQ INC				
		Acquisitions	1,100.00	-82,307.75	
		Dispositions	-1,100.00		83,825.91
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043				
		Acquisitions	605,000.00	-501,484.50	
		Dispositions	-715,000.00		611,453.70
SBG0QJT1	NESTLE HLDGS INC 4% DUE 09-24-2048				
		Acquisitions	2,552,000.00	-2,034,504.60	
		Dispositions	-1,843,000.00		1,469,923.29
C64110L106	NETFLIX INC COM STK				
		Acquisitions	230.00	-214,714.12	
		Dispositions	-400.00		428,596.18

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C64125C109	NEUROCRINE BIOSCIENCES INC COM				
		Acquisitions	100.00	-11,343.52	
		Dispositions	-100.00		10,118.76
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052				
		Acquisitions	857,000.00	-621,511.09	
		Dispositions	-1,118,000.00		811,976.38
C64985SFG3	NEW YORK ST DORM AUTH REVS NON ST 5.832%07-01-2055				
		Acquisitions	490,000.00	-490,000.00	
		Dispositions	-350,000.00		383,747.00
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073				
		Acquisitions	1,500.00	-75,205.24	
		Dispositions	-4,300.00		212,561.24
SBTCCJ76	NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055				
		Acquisitions	2,110,000.00	-2,105,157.50	
		Dispositions	-1,958,000.00		1,962,551.92
C65339F101	NEXTERA ENERGY INC COM				
		Acquisitions	2,000.00	-139,910.09	
		Dispositions	-2,000.00		133,751.28
SBD5FYV9	NIKE INC 3.375% DUE 11-01-2046				
		Acquisitions	445,000.00	-322,154.20	
		Dispositions	-317,000.00		236,973.35
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048				
		Acquisitions	419,000.00	-324,708.24	
		Dispositions	-400,000.00		308,956.00
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047				
		Acquisitions	220,000.00	-175,359.80	
		Dispositions	-645,000.00		531,759.10
SBTWS9Z2	NISOURCE INC 5.85% 04-01-2055				
		Acquisitions	2,255,000.00	-2,237,524.00	
		Dispositions	-979,000.00		947,789.66
SBPCVJR5	NNN REIT INC SR NT 3% 04-15-2052				
		Acquisitions	610,000.00	-370,233.40	
		Dispositions	-82,000.00		49,878.14
SB8X76W7	NOKIA CORP 6.625% DUE 05-15-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	335,000.00	-342,422.86	
		Dispositions	-6,000.00		6,432.06
SBNNXRV6	NORFOLK SOUTHERN CORP 4.55% 06-01-2053				
		Acquisitions	2,316,000.00	-1,925,058.88	
		Dispositions	-935,000.00		770,176.30
SBYY5HP2	NORFOLK SOUTHN 4.45% DUE 06-15-2045				
		Acquisitions	345,000.00	-290,983.35	
		Dispositions	-229,000.00		185,602.21
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055				
		Acquisitions	945,000.00	-605,064.16	
		Dispositions	-508,000.00		320,577.08
SBNTZTQ5	NORFOLK SOUTHN CORP 5.95% 03-15-2064				
		Acquisitions	179,000.00	-185,961.31	
		Dispositions	-243,000.00		241,286.85
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051				
		Acquisitions	286,000.00	-178,941.62	
		Dispositions	-1,507,000.00		918,326.27
SBGDLQK3	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047				
		Acquisitions	465,000.00	-374,617.95	
		Dispositions	-740,000.00		584,568.92
SBNKH5T5	NORTHERN STS PWR MINN 5.05% 05-15-2035				
		Acquisitions	610,000.00	-609,560.80	
		Dispositions	-610,000.00		610,860.10
SBMXCJ43	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052				
		Acquisitions	274,000.00	-182,845.68	
		Dispositions	-415,000.00		269,741.70
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG				
		Acquisitions	927,000.00	-549,771.72	
		Dispositions	-635,000.00		378,618.65
SBD72XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047				
		Acquisitions	65,000.00	-50,360.05	
		Dispositions	-350,000.00		267,435.00
SBNKDLN9	NORTHERN STS PWR CO MINN 5.65% 05-15-2055				
		Acquisitions	2,431,000.00	-2,392,282.77	
		Dispositions	-511,000.00		520,067.73

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C665859104	NORTHERN TR CORP COM				
		Acquisitions	1,200.00	-129,039.66	
		Dispositions	-1,200.00		127,253.80
SBKLMSY4	NORTHN STS PWR CO 2.9% DUE 03-01-2050				
		Acquisitions	1,591,000.00	-998,231.76	
		Dispositions	-380,000.00		245,841.36
SBD96W03	NORTHN STS PWR CO 3.6% DUE 05-15-2046				
		Acquisitions	220,000.00	-169,829.00	
		Dispositions	-2,558,000.00		1,884,512.55
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047				
		Acquisitions	2,701,000.00	-2,082,588.30	
		Dispositions	-878,000.00		686,545.31
SBKVFLB1	NORTHROP GRUMMAN 5.25% 07-15-2035				
		Acquisitions	1,985,000.00	-1,981,996.80	
		Dispositions	-1,985,000.00		2,017,851.80
SBVFMJ22	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045				
		Acquisitions	520,000.00	-411,204.65	
		Dispositions	-481,000.00		389,781.48
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053				
		Acquisitions	2,024,000.00	-1,808,090.23	
		Dispositions	-553,000.00		487,960.15
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054				
		Acquisitions	1,908,000.00	-1,801,221.36	
		Dispositions	-1,276,000.00		1,194,316.28
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050				
		Acquisitions	196,000.00	-180,651.24	
		Dispositions	-815,000.00		758,875.40
SBSF1XB5	NORTHWESTERN UNIV 4.94% 12-01-2035				
		Acquisitions	1,080,000.00	-1,076,910.75	
		Dispositions	-95,000.00		96,844.90
SBN7T7G5	NOVANT HEALTH INC 3.318% DUE 11-01-2061				
		Acquisitions	90,000.00	-59,098.50	
		Dispositions	-485,000.00		297,877.45
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-177,062.00	
		Dispositions	-2,810,000.00		2,506,680.78
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	2,500.00	-252,860.48	
		Dispositions	-5,300.00		567,133.01
SBMHG2C0	NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO				
		Acquisitions	165,000.00	-138,157.80	
		Dispositions	-165,000.00		140,591.65
C670346105	NUCOR CORP COM				
		Acquisitions	800.00	-87,831.17	
		Dispositions	-800.00		95,491.34
SBP96092	NUCOR CORP NT 3.85% 04-01-2052				
		Acquisitions	145,000.00	-112,759.25	
		Dispositions	-1,176,000.00		886,081.26
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040				
		Acquisitions	989,000.00	-836,390.12	
		Dispositions	-594,000.00		504,638.08
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050				
		Acquisitions	979,000.00	-732,059.56	
		Dispositions	-1,061,000.00		789,084.16
C67066G104	NVIDIA CORP COM				
		Acquisitions	1,800.00	-211,713.96	
		Dispositions	-17,950.00		1,999,642.44
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01				
		Acquisitions	68.00	-88,331.67	
		Dispositions	-121.00		157,258.01
SBK8VN72	OCCIDENTAL PETE 7.95% DUE 06-15-2039				
		Acquisitions	475,000.00	-498,056.50	
		Dispositions	-371,000.00		422,567.84
SBQ5HTS8	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Acquisitions	540,000.00	-516,159.00	
		Dispositions	-540,000.00		498,425.10
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036				
		Acquisitions	690,000.00	-709,023.30	
		Dispositions	-690,000.00		735,381.30

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNVXB50	OHIO POWER CO SR NT 2.9% 10-01-2051				
		Acquisitions	306,000.00	-179,931.06	
		Dispositions	-290,000.00		180,765.70
SBJVQFY8	OHIO PWR CO CORP 4.0% 06-01-2049				
		Acquisitions	392,000.00	-284,737.04	
		Dispositions	-392,000.00		292,678.96
SBMHXT08	OKLAHOMA GAS & ELEC CO 5.8% 04-01-2055				
		Acquisitions	780,000.00	-776,045.40	
		Dispositions	-480,000.00		481,197.12
C680223104	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1				
		Acquisitions	5,400.00	-197,046.50	
		Dispositions	-5,400.00		206,512.51
SBZ16JQ0	ONCOR ELEC 3.75% DUE 04-01-2045				
		Acquisitions	145,000.00	-115,043.00	
		Dispositions	-45,000.00		34,452.90
SBSRJHL5	ONCOR ELEC DELIVERY CO LLC 5.55% 06-15-2054				
		Acquisitions	89,000.00	-87,163.04	
		Dispositions	-934,000.00		921,171.03
SBPX1TR4	ONCOR ELEC FIXED 4.6% DUE 06-01-2052				
		Acquisitions	760,000.00	-639,521.20	
		Dispositions	-660,000.00		563,904.00
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052				
		Acquisitions	125,000.00	-112,862.50	
		Dispositions	-681,000.00		608,863.29
SBRBVNB2	ONEOK INC 5.7% 11-01-2054				
		Acquisitions	200,000.00	-182,226.00	
		Dispositions	-2,316,000.00		2,080,211.89
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053				
		Acquisitions	376,000.00	-369,837.36	
		Dispositions	-388,000.00		399,730.22
SBSNW064	ONEOK INC NEW 4.85% 02-01-2049				
		Acquisitions	1,032,000.00	-829,604.63	
		Dispositions	-419,000.00		344,995.51
SBF0NYC3	ONEOK INC NEW 4.95% DUE 07-13-2047				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	219,000.00	-176,603.79	
		Dispositions	-575,000.00		498,324.85
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Acquisitions	265,000.00	-224,553.05	
		Dispositions	-2,565,000.00		2,317,007.00
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050				
		Acquisitions	1,067,000.00	-799,091.15	
		Dispositions	-725,000.00		574,226.10
C68404L201	OPTION CARE HEALTH INC COM NEW COM NEW				
		Acquisitions	500.00	-16,136.25	
		Dispositions	-500.00		16,153.30
SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG				
		Acquisitions	1,900,000.00	-1,521,329.50	
		Dispositions	-785,000.00		623,236.40
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	6,031,000.00	-4,147,651.58	
		Dispositions	-6,478,000.00		4,430,785.08
SBY7RCZ0	ORACLE CORP 3.85% DUE 07-15-2036				
		Acquisitions	200,000.00	-177,688.00	
		Dispositions	-867,000.00		738,192.84
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	13,366,000.00	-9,676,336.12	
		Dispositions	-6,601,000.00		4,743,689.60
SBD390R1	ORACLE CORP 4% 11-15-2047				
		Acquisitions	1,472,000.00	-1,101,498.76	
		Dispositions	-5,434,000.00		4,107,211.15
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046				
		Acquisitions	1,378,000.00	-1,021,067.16	
		Dispositions	-2,089,000.00		1,635,470.02
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045				
		Acquisitions	1,720,000.00	-1,326,346.95	
		Dispositions	-4,539,000.00		3,523,868.68
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055				
		Acquisitions	285,000.00	-207,783.95	
		Dispositions	-2,540,000.00		2,002,658.95

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044				
		Acquisitions	220,000.00	-175,826.20	
		Dispositions	-400,000.00		343,628.00
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	75,000.00	-66,343.50	
		Dispositions	-443,000.00		434,133.02
SBQFN0F0	ORACLE CORP 5.375% 09-27-2054				
		Acquisitions	2,678,000.00	-2,402,391.92	
		Dispositions	-2,134,000.00		1,943,225.22
SBQFN0G1	ORACLE CORP 5.5% 09-27-2064				
		Acquisitions	1,013,000.00	-894,017.51	
		Dispositions	-2,160,000.00		1,965,949.80
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	2,518,000.00	-2,302,595.86	
		Dispositions	-1,273,000.00		1,169,380.32
SBVBFJS1	ORACLE CORP 5.95% 09-26-2055				
		Acquisitions	6,463,000.00	-6,393,485.10	
		Dispositions	-1,315,000.00		1,286,814.80
SBRXZ1B8	ORACLE CORP 6% 08-03-2055				
		Acquisitions	8,780,000.00	-8,562,217.28	
		Dispositions	-8,330,000.00		8,092,742.69
SBVBG0Z8	ORACLE CORP 6.1% 09-26-2065				
		Acquisitions	2,314,000.00	-2,293,320.63	
		Dispositions	-300,000.00		277,193.70
SBRXZ1C9	ORACLE CORP 6.125% 08-03-2065				
		Acquisitions	4,281,000.00	-4,234,943.07	
		Dispositions	-3,500,000.00		3,425,047.92
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	270,000.00	-219,337.20	
		Dispositions	-2,142,000.00		1,670,565.06
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Acquisitions	5,498,000.00	-3,803,044.43	
		Dispositions	-3,806,000.00		2,514,314.56
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,447,000.00	-1,042,266.24	
		Dispositions	-2,790,000.00		1,947,322.60
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052				
		Acquisitions	1,925,000.00	-2,062,737.30	
		Dispositions	-1,485,000.00		1,599,018.36
SBLD9550	ORLANDO HEALTH INC 5.475% 10-01-2035				
		Acquisitions	415,000.00	-415,000.00	
		Dispositions	-415,000.00		417,402.85
C688239201	OSHKOSH CORPORATION				
		Acquisitions	600.00	-59,591.37	
		Dispositions	-600.00		52,227.69
S9A32GFL	OTC DER CASH COLL PAY TO BARCLAYS				
		Acquisitions	590,000.00	-590,000.00	
		Dispositions	-590,000.00		590,000.00
S9BYVBLL	OTC DER CASH COLL PAY TO BNP PARIBAS SECURITIES CORPORATION				
		Acquisitions	625,000.00	-625,000.00	
		Dispositions	-625,000.00		625,000.00
S9A32GKU	OTC DER CASH COLL REC FROM BNP PARIBAS				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9E9XZ2U	OTC DERIVATIVE CASH COLL RECEIVABLE FROM MORGAN STANLEY.				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA				
		Acquisitions	640,000.00	-640,000.00	
		Dispositions	-640,000.00		640,000.00
S9B8RP6U	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		80,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA				
		Acquisitions	130,000.00	-130,000.00	
		Dispositions	-130,000.00		130,000.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9B8RP6L	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED				
		Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		440,000.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053				
		Acquisitions	460,000.00	-485,841.82	
		Dispositions	-1,899,000.00		2,002,799.73
C69047Q102	OVINTIV INC COM USD0.01				
		Acquisitions	1,600.00	-64,512.59	
		Dispositions	-1,600.00		65,245.71
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040				
		Acquisitions	1,770,000.00	-1,298,943.60	
		Dispositions	-1,612,000.00		1,175,766.88
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050				
		Acquisitions	571,000.00	-365,168.00	
		Dispositions	-1,552,000.00		982,846.65
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054				
		Acquisitions	3,184,000.00	-2,946,988.43	
		Dispositions	-2,287,000.00		2,186,741.00
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050				
		Acquisitions	2,883,000.00	-2,480,380.98	
		Dispositions	-2,134,000.00		1,781,732.72
SBD24YZ3	PACIFIC GAS & ELEC CO 3.95% 12-01-2047				
		Acquisitions	251,000.00	-183,307.81	
		Dispositions	-1,420,000.00		1,058,522.48
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053				
		Acquisitions	3,930,000.00	-4,089,104.64	
		Dispositions	-2,375,000.00		2,572,329.86
SBPJKZZ5	PACIFIC GAS & ELECTRIC 6.15% 03-01-2055				
		Acquisitions	3,220,000.00	-3,206,955.35	
		Dispositions	-291,000.00		293,054.67
C694308KY2	PACIFIC GAS & ELECTRIC CO 5.05% 10-15-2032				
		Acquisitions	815,000.00	-813,451.50	
		Dispositions	-815,000.00		817,477.60
SBMTYVF8	PACIFIC GAS & ELECTRIC CO 5.7% 03-01-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	970,000.00	-969,844.80	
		Dispositions	-970,000.00		972,421.90
SBSNN7K0	PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055				
		Acquisitions	3,780,000.00	-3,775,813.00	
		Dispositions	-130,000.00		130,301.60
SBRXGPG4	PACIFICORP 5.8% 01-15-2055				
		Acquisitions	460,000.00	-436,778.35	
		Dispositions	-616,000.00		592,734.56
C704326AC1	PAYCHEX INC 5.6% 04-15-2035				
		Acquisitions	1,042,000.00	-1,034,195.42	
		Dispositions	-1,005,000.00		1,007,636.35
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	800.00	-60,358.65	
		Dispositions	-800.00		52,506.61
SBT1BHZ8	PEACEHEALTH 4.855% DUE 11-15-2032				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		227,295.00
SBTFK5B3	PECO ENERGY CO 5.25% 09-15-2054				
		Acquisitions	188,000.00	-178,440.20	
		Dispositions	-415,000.00		393,338.35
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049				
		Acquisitions	415,000.00	-261,690.70	
		Dispositions	-499,000.00		318,889.68
SBNK9W34	PEPSICO INC 4.65% 02-15-2053				
		Acquisitions	195,000.00	-166,563.15	
		Dispositions	-153,000.00		132,961.59
C713448GK8	PEPSICO INC 5.0% 07-23-2035				
		Acquisitions	495,000.00	-505,526.45	
		Dispositions	-495,000.00		506,880.00
C713448108	PEPSICO INC COM				
		Acquisitions	1,400.00	-202,140.94	
		Dispositions	-1,400.00		189,650.12
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050				
		Acquisitions	1,822,000.00	-1,107,724.16	
		Dispositions	-345,000.00		213,113.40

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ1G678	PFIZER INC 4% DUE 03-15-2049				
		Acquisitions	362,000.00	-275,377.02	
		Dispositions	-250,000.00		195,125.47
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043				
		Acquisitions	261,000.00	-247,107.27	
		Dispositions	-261,000.00		250,874.23
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053				
		Acquisitions	1,640,000.00	-1,529,561.89	
		Dispositions	-11,600,000.00		10,885,847.97
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Acquisitions	3,887,000.00	-3,619,406.76	
		Dispositions	-1,816,000.00		1,641,623.86
SBMG3WQ6	PG&E WILDFIRE RECOVERY FDG LLC 5.081% 06-01-2041				
		Acquisitions	500,000.00	-490,310.00	
		Dispositions	-710,000.00		692,498.50
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043				
		Acquisitions	2,089,000.00	-1,804,535.33	
		Dispositions	-574,000.00		467,938.72
SB6VMZ67	PHILIP MORRIS INTL 4.375% DUE 11-15-2041				
		Acquisitions	1,454,000.00	-1,227,927.10	
		Dispositions	-819,000.00		687,603.89
SBGM0MQ9	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043				
		Acquisitions	874,000.00	-809,943.78	
		Dispositions	-114,000.00		100,543.44
SBSPCC33	PHILLIPS 66 4.875% DUE 11-15-2044				
		Acquisitions	185,000.00	-167,110.50	
		Dispositions	-2,500,000.00		2,178,900.00
SBQC4VT7	PHILLIPS 66 COMPANY 5.65% 06-15-2054				
		Acquisitions	195,000.00	-178,963.20	
		Dispositions	-195,000.00		187,213.65
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	500.00	-13,086.25	
		Dispositions	-2,500.00		74,171.95
C69343T107	PJT PARTNERS INC COM CL A COM CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	400.00	-62,514.00	
		Dispositions	-400.00		59,028.73
C693475CE3	PNC FINANCIAL SERVICES 5.373% 07-21-2036				
		Acquisitions	1,300,000.00	-1,300,000.00	
		Dispositions	-185,000.00		189,995.00
SBSPRXD5	PNC FINANCIAL SERVICES GROUP 5.575% 01-29-2036				
		Acquisitions	2,318,000.00	-2,336,609.00	
		Dispositions	-2,318,000.00		2,342,289.94
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	500.00	-47,971.19	
		Dispositions	-500.00		47,707.42
SBVMWZK5	PPL ELECTRIC UTILITIES CORP 5.55% 08-15-2055				
		Acquisitions	946,000.00	-944,420.18	
		Dispositions	-48,000.00		48,385.44
SBV8FKP8	PRESIDENT & 5.259% DUE 03-15-2036				
		Acquisitions	430,000.00	-430,000.00	
		Dispositions	-430,000.00		449,410.20
C741623102	PRIMO BRANDS CORPORATION COM USD0.01				
		Acquisitions	1,800.00	-58,294.88	
		Dispositions	-3,900.00		124,178.24
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042				
		Acquisitions	300,000.00	-300,795.00	
		Dispositions	-1,307,000.00		1,331,473.74
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO				
		Acquisitions	244,000.00	-179,784.08	
		Dispositions	-244,000.00		175,050.48
C743315103	PROGRESSIVE CORP OH COM				
		Acquisitions	640.00	-176,425.93	
		Dispositions	-2,010.00		537,134.55
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054				
		Acquisitions	455,000.00	-415,264.99	
		Dispositions	-388,000.00		373,701.27
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053				
		Acquisitions	192,000.00	-181,645.44	
		Dispositions	-1,439,000.00		1,326,418.04

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050				
		Acquisitions	801,000.00	-423,431.56	
		Dispositions	-449,000.00		234,045.74
SBHNC1G4	PROLOGIS LP 3.0% DUE 04-15-2050				
		Acquisitions	377,000.00	-236,420.47	
		Dispositions	-377,000.00		236,081.17
SBN14JM6	PROVID ST JOSEPH 2.7% DUE 10-01-2051				
		Acquisitions	650,000.00	-379,964.00	
		Dispositions	-325,000.00		183,699.75
C744573106	PUB SERVICE ENTERPRISE GROUP INC COM				
		Acquisitions	1,000.00	-79,190.93	
		Dispositions	-1,000.00		79,996.74
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050				
		Acquisitions	477,000.00	-242,564.04	
		Dispositions	-1,692,000.00		869,968.49
SBQD1722	PUBLIC SERVICE COLORADO 5.35% 5-15-2034				
		Acquisitions	895,000.00	-892,628.25	
		Dispositions	-895,000.00		897,510.40
SBVWSG11	PUBLIC SERVICE ELECTRIC 4.9% 08-15-2035				
		Acquisitions	855,000.00	-854,726.40	
		Dispositions	-855,000.00		862,375.35
SBPJL5R0	PUBLIC SERVICE ELECTRIC 5.05% 03-01-2035				
		Acquisitions	295,000.00	-294,404.10	
		Dispositions	-295,000.00		296,563.50
SBPJL5F8	PUBLIC SERVICE ELECTRIC 5.5% 03-01-2055				
		Acquisitions	1,015,000.00	-1,009,243.60	
		Dispositions	-710,000.00		684,309.50
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053				
		Acquisitions	640,000.00	-614,886.40	
		Dispositions	-820,000.00		800,722.07
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050				
		Acquisitions	540,000.00	-355,536.00	
		Dispositions	-998,000.00		655,822.45
SBTVJK53	PUBLIC SVC ENTERPRIS 5.4% 03-15-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	445,000.00	-444,928.80	
		Dispositions	-445,000.00		448,902.10
S9MZ6T0U	PUT BONDOPT SBNYUS33 02/06/2025 FNCL 4.5% 02/13/20 92.34375 31750Q067				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,250.00
S9MZ7ZPU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,218.75
S9MZ6NQU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		6,562.50
S9MZNUMU	PUT SWO EUR BARCGB33 P 2.42% / R 6MEURIB 317U89LA0 05/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		963.31
S9N11WZU	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U8H2A3 25/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,005.02
S9N2FARU	PUT SWO EUR BARCGB33 P 2.59% / R 6MEURIB 317U99JA2 09/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,102.65
S9MZWPMU	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U8F6A3 20/03/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,047.61
S9MZ7TLU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U7ZOA0 10/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,071.15
S9N44VXU	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UA2WA0 15/09/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,252.52
S9N4MR4U	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UAGAA3 17/10/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,311.14
S9N1PKNU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8UCA3 30/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,304.17

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1VX3U	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8WQA4 08/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,498.57
S9N4CXLU	PUT SWO EUR BARCGB33 P 2.85% / R 6MEURIB 317UA9TA9 02/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,574.35
S9N1788U	PUT SWO EUR BARCGB33 P 2.86% / R 6MEURIB 317U8N0A2 07/04/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,730.88
S9N1978U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U8O5A5 11/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,517.25
S9N1C73U	PUT SWO EUR BARCGB33 P 2.92% / R 6MEURIB 317U8QJA5 14/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,427.83
S9N17MXU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U8M9A5 07/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,610.29
S9N2596U	PUT SWO EUR BOFAUS6S P 2.64% / R 6MEURIB 317U91VA5 22/05/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,609.79
S9N2KL3U	PUT SWO EUR CHASUS33 P 2.66% / R 6MEURIB 317U9B5A2 16/06/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,076.19
S9N3RFAU	PUT SWO EUR CHASUS33 P 2.79% / R 6MEURIB 317U9VFA7 26/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,909.71
S9N2UZFU	PUT SWO EUR CITIUS33 P 2.64% / R 6MEURIB 317U9GAA5 03/07/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		797.63
S9N1KSJU	PUT SWO EUR CITIUS33 P 2.65% / R 6MEURIB 317U8SQA3 25/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,071.84
S9N34YMU	PUT SWO EUR CITIUS33 P 2.72% / R 6MEURIB 317U9LEA0 16/07/2025				

◆ 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		1,225.92
S9N2SBAU	PUT SWO EUR DEUTGB2L P 2.36% / R 6MEURIB 317U9EKA9 30/06/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		723.33
S9N1SZGU	PUT SWO EUR GSCMUS33 P 2.45% / R 6MEURIB 317U8VOA8 06/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		732.81
S9MZ4WGU	PUT SWO EUR GSCMUS33 P 2.58% / R 6MEURIB 317U7XNA6 06/02/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		977.46
S9N49N3U	PUT SWO EUR GSCMUS33 P 2.83% / R 6MEURIB 317UA6RA7 26/09/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,278.75
S9N13P8U	PUT SWO EUR MSCSUS33 P 2.46% / R 6MEURIB 317U8JOA5 28/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,223.53
S9N4FACU	PUT SWO EUR MSCSUS33 P 2.79% / R 6MEURIB 317UABZA7 06/10/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,047.76
S9N17GZU	PUT SWO EUR MSCSUS33 P 2.89% / R 6MEURIB 317U8M7A7 07/04/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,506.96
S9N29SBU	PUT SWO EUR NGFPUS33 P 2.3% / R 6MEURIB 317U94HA5 28/05/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		1,800.77
S9N3DX0U	PUT SWO EUR NGFPUS33 P 2.7% / R 6MEURIB 317U9OMA5 01/08/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,619.91
S9N1EJVU	PUT SWO EUR NGFPUS33 P 2.89% / R 6MEURIB 317U8QWA0 17/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,250.61
S9MZHJVU	PUT SWO EUR RBOSGB2RTCM P 2.58% / R 6MEURIB 317U86BA7 28/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		689.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZRPDU	PUT SWO EUR UBSWUS33 P 2.46% / R 6MEURIB 317U8BSA8 11/03/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,224.97
S9MZAD4U	PUT SWO EUR UBSWUS33 P 2.65% / R 6MEURIB 317U81SA0 17/02/2025				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,262.42
S9N3UMXU	PUT SWO USD BARCGB33 P 3.98% / R 1DSOFR 317U9YBA5 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,627.50
S9N24YTU	PUT SWO USD BARCGB33 P 3.982% / R 1DSOFR 317U90YA4 05/19/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,975.00
S9N4KTLU	PUT SWO USD BNPAFRPP P 3.675% / R 1DSOFR 317UAFEA1 10/14/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		4,963.75
S9N5BDMU	PUT SWO USD BNPAFRPP P 3.693% / R 1DSOFR 317UATTA5 11/24/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,623.75
S9N5JK4U	PUT SWO USD BNPAFRPP P 3.78% / R 1DSOFR 317UB0PA1 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,867.50
S9MZLSJU	PUT SWO USD BNPAFRPP P 4.22% / R 1DSOFR 317U88NA0 03/03/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,057.50
S9MZBY6U	PUT SWO USD BNPAFRPP P 4.355% / R 1DSOFR 317U83EA1 02/18/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,360.00
S9N4JF5U	PUT SWO USD BOFAUS6S P 3.625% / R 1DSOFR 317UAEOA3 10/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,857.00
S9N5FFWU	PUT SWO USD BOFAUS6S P 3.785% / R 1DSOFR 317UAYOA9 11/28/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,220.00
S9N51LPU	PUT SWO USD BOFAUS6S P 3.8% / R 1DSOFR 317UAOOA1 11/06/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,465.00
S9N3XQ5U	PUT SWO USD BOFAUS6S P 3.873% / R 1DSOFR 317U9ZUA1 09/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N47BRU	PUT SWO USD BOFAUS6S P 3.898% / R 1DSOFR 317UA4QA3 09/22/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,225.00
S9N39YMU	PUT SWO USD BOFAUS6S P 3.905% / R 1DSOFR 317U9N3A8 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N36WJU	PUT SWO USD BOFAUS6S P 4.037% / R 1DSOFR 317U9M3A0 07/18/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,213.75
S9N3L92U	PUT SWO USD BOFAUS6S P 4.038% / R 1DSOFR 317U9SMA6 08/15/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,690.00
S9N3K25U	PUT SWO USD BOFAUS6S P 4.049% / R 1DSOFR 317U9SBA8 08/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,010.00
S9N38CEU	PUT SWO USD BOFAUS6S P 4.05% / R 1DSOFR 317U9MJA3 07/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.50
S9N2QFHU	PUT SWO USD BOFAUS6S P 4.078% / R 1DSOFR 317U9DRA4 06/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,840.00
S9N21K8U	PUT SWO USD BOFAUS6S P 4.082% / R 1DSOFR 317U8Z4A1 05/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,132.50
S9N2XL6U	PUT SWO USD BOFAUS6S P 4.12% / R 1DSOFR 317U9JRA1 07/09/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,240.00
S9N2GTEU	PUT SWO USD BOFAUS6S P 4.138% / R 1DSOFR 317U9A1A8 06/12/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,465.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2LNUU	PUT SWO USD BOFAUS6S P 4.15% / R 1DSOFR 317U9BNA2 06/20/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,170.00
S9MZB13U	PUT SWO USD BOFAUS6S P 4.355% / R 1DSOFR 317U83IA7 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,760.00
S9MZ5HMU	PUT SWO USD BOFAUS6S P 4.405% / R 1DSOFR 317U7YEA4 02/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.00
S9N5AQJU	PUT SWO USD BOFMCAT2 P 3.655% / R 1DSOFR 317UATJA6 11/24/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,557.50
S9N1MTGU	PUT SWO USD BOFMCAT2 P 4.088% / R 1DSOFR 317U8U0A6 04/28/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,849.50
S9N56B0U	PUT SWO USD CHASUS33 P 3.725% / R 1DSOFR 317UARGA3 11/17/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,025.00
S9N2SN3U	PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U9FTA7 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,450.00
S9N31VXU	PUT SWO USD CHASUS33 P 4.122% / R 1DSOFR 317U9JSA0 07/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,292.50
S9MZWENU	PUT SWO USD CHASUS33 P 4.28% / R 1DSOFR 317U8FHA1 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,082.50
S9N39J5U	PUT SWO USD CITIUS33 P 3.914% / R 1DSOFR 317U9N1A0 07/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,135.00
S9N47X0U	PUT SWO USD CITIUS33 P 3.95% / R 1DSOFR 317UA50A8 09/22/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,480.00
S9N38Y9U	PUT SWO USD CITIUS33 P 3.955% / R 1DSOFR 317U9MNA8 07/23/2025				

◆ 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		2,345.00
S9MZNVPU	PUT SWO USD CITIUS33 P 4.124% / R 1DSOFR 317U8AGA3 03/05/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N57C8U	PUT SWO USD DEUTGB2L P 3.733% / R 1DSOFR 317UARWA5 11/17/2025				
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,975.00
S9N3VBYU	PUT SWO USD DEUTGB2L P 3.848% / R 1DSOFR 317U9YUA4 09/02/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,960.00
S9N2PHDU	PUT SWO USD DEUTGB2L P 4.158% / R 1DSOFR 317U9DKA1 06/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,020.00
S9MZAXXU	PUT SWO USD DEUTGB2L P 4.355% / R 1DSOFR 317U82IA9 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,642.00
S9N58SKU	PUT SWO USD GSCMUS33 P 3.687% / R 1DSOFR 317UAS8A0 11/17/2025				
		Acquisitions	650,000.00	0.00	
		Dispositions	-1,300,000.00		3,867.50
S9N4FBFU	PUT SWO USD GSCMUS33 P 3.698% / R 1DSOFR 317UACJA3 10/06/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,825.00
S9N54MEU	PUT SWO USD GSCMUS33 P 3.726% / R 1DSOFR 317UAQJA2 11/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		4,264.00
S9N5TPYU	PUT SWO USD GSCMUS33 P 3.742% / R 1DSOFR 317UB5OA1 12/26/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-600,000.00		1,507.50
S9N1SZFU	PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U8VSA4 05/05/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		6,825.00
S9N5JY3U	PUT SWO USD GSCMUS33 P 3.78% / R 1DSOFR 317UB0RA9 12/08/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,871.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N52EJU	PUT SWO USD GSCMUS33 P 3.815% / R 1DSOFR 317UAOUA4 11/07/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,562.00
S9N5PBRU	PUT SWO USD GSCMUS33 P 3.845% / R 1DSOFR 317UB2QA6 12/17/2025				
		Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		6,720.00
S9N2AJPU	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317U95DA6 05/29/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,330.00
S9N4TH6U	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317UAM1A0 10/27/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,780.00
S9N43A4U	PUT SWO USD GSCMUS33 P 3.851% / R 1DSOFR 317UA2CA2 09/15/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,068.50
S9N3WESU	PUT SWO USD GSCMUS33 P 3.87% / R 1DSOFR 317U9Z6A8 09/04/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9N3VHBU	PUT SWO USD GSCMUS33 P 3.873% / R 1DSOFR 317U9YGA0 09/02/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,849.50
S9N3BVMU	PUT SWO USD GSCMUS33 P 3.875% / R 1DSOFR 317U9O6A3 07/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,296.00
S9N3D72U	PUT SWO USD GSCMUS33 P 3.893% / R 1DSOFR 317U9ORA0 08/01/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,492.00
S9N49N6U	PUT SWO USD GSCMUS33 P 3.897% / R 1DSOFR 317UA70A4 09/26/2025				
		Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,405.00
S9N3DBAU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U9OEA4 07/30/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,845.00
S9N26GBU	PUT SWO USD GSCMUS33 P 3.913% / R 1DSOFR 317U92FA1 05/22/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,200,000.00	0.00	
		Dispositions	-2,200,000.00		7,590.00
S9N3EVQU	PUT SWO USD GSCMUS33 P 3.92% / R 1DSOFR 317U9PJA6 08/04/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9N3895U	PUT SWO USD GSCMUS33 P 3.933% / R 1DSOFR 317U9MPA6 07/23/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N1PWRU	PUT SWO USD GSCMUS33 P 3.95% / R 1DSOFR 317U8ULA3 04/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,987.25
S9N2DVUU	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U98IA5 06/06/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,672.25
S9N28VAU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U94AA2 05/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,712.50
S9N19BFU	PUT SWO USD GSCMUS33 P 3.985% / R 1DSOFR 317U8O1A9 04/10/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,492.50
S9N3SG3U	PUT SWO USD GSCMUS33 P 3.995% / R 1DSOFR 317U9W9A2 08/29/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,650.00
S9N2CA0U	PUT SWO USD GSCMUS33 P 4.005% / R 1DSOFR 317U98AA3 06/05/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,600.00
S9N3QPMU	PUT SWO USD GSCMUS33 P 4.019% / R 1DSOFR 317U9VBA1 08/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,942.25
S9N2WJEU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U9IEA7 07/07/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,436.00
S9N26GDU	PUT SWO USD GSCMUS33 P 4.038% / R 1DSOFR 317U92HA9 05/22/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,080.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1EGMU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U8R4A9 04/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,108.00
S9N33G3U	PUT SWO USD GSCMUS33 P 4.052% / R 1DSOFR 317U9L3A2 07/14/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,688.75
S9N1F70U	PUT SWO USD GSCMUS33 P 4.06% / R 1DSOFR 317U8ROA7 04/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,765.00
S9N1LKCU	PUT SWO USD GSCMUS33 P 4.063% / R 1DSOFR 317U8TOA3 04/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,635.50
S9N1B80U	PUT SWO USD GSCMUS33 P 4.073% / R 1DSOFR 317U8PRA8 04/14/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,185.00
S9N2QLMU	PUT SWO USD GSCMUS33 P 4.087% / R 1DSOFR 317U9DXA7 06/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,453.50
S9N35ZJU	PUT SWO USD GSCMUS33 P 4.095% / R 1DSOFR 317U9LLA2 07/17/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
S9N2SFNU	PUT SWO USD GSCMUS33 P 4.101% / R 1DSOFR 317U9EOA5 06/30/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,301.25
S9N2KA7U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U9B9A8 06/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,329.25
S9N2WX7U	PUT SWO USD GSCMUS33 P 4.125% / R 1DSOFR 317U9IZA4 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,154.25
S9MZGZAU	PUT SWO USD GSCMUS33 P 4.128% / R 1DSOFR 317U85WA6 02/27/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,950.00
S9N2NYEU	PUT SWO USD GSCMUS33 P 4.185% / R 1DSOFR 317U9D9A4 06/23/2025				

◆ 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		2,600.50
S9MZGYWU	PUT SWO USD GSCMUS33 P 4.24% / R 1DSOFR 317U85UA8 02/27/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,688.00
S9MZQTRU	PUT SWO USD GSCMUS33 P 4.255% / R 1DSOFR 317U8BPA1 03/10/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,073.75
S9MZHZ7U	PUT SWO USD GSCMUS33 P 4.258% / R 1DSOFR 317U87FA1 02/28/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,525.25
S9MZEH2U	PUT SWO USD GSCMUS33 P 4.35% / R 1DSOFR 317U84QA6 02/24/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,415.00
S9N59S2U	PUT SWO USD MSCSUS33 P 3.648% / R 1DSOFR 317UASQA0 11/21/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		3,955.00
S9N55U0U	PUT SWO USD MSCSUS33 P 3.73% / R 1DSOFR 317UAQVA8 11/14/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,340.00
S9N5L40U	PUT SWO USD MSCSUS33 P 3.784% / R 1DSOFR 317UB1SA6 12/12/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,620.00
S9N5FEQU	PUT SWO USD MSCSUS33 P 3.79% / R 1DSOFR 317UAYQA7 11/28/2025				
		Acquisitions	1,451,000.00	0.00	
		Dispositions	-1,451,000.00		3,373.58
S9N52Q8U	PUT SWO USD MSCSUS33 P 3.795% / R 1DSOFR 317UAPDA0 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,067.00
S9N53UTU	PUT SWO USD MSCSUS33 P 3.807% / R 1DSOFR 317UAQ1A1 11/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00
S9N5KXGU	PUT SWO USD MSCSUS33 P 3.825% / R 1DSOFR 317UB16A0 12/10/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,060.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2A22U	PUT SWO USD MSCSUS33 P 3.84% / R 1DSOFR 317U95VA6 05/30/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,300.00
S9N49DRU	PUT SWO USD MSCSUS33 P 3.91% / R 1DSOFR 317UA5KA6 09/25/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		3,770.00
S9N1RRTU	PUT SWO USD MSCSUS33 P 3.916% / R 1DSOFR 317U8V2A2 05/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,650.00
S9N28SFU	PUT SWO USD MSCSUS33 P 3.97% / R 1DSOFR 317U93YA8 05/27/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,100.00
S9N3HN6U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U9RGA5 08/11/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,822.50
S9N3GAVU	PUT SWO USD MSCSUS33 P 4.015% / R 1DSOFR 317U9QKA2 08/07/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,920.00
S9N2VLQU	PUT SWO USD MSCSUS33 P 4.019% / R 1DSOFR 317U9HMA0 07/07/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,628.50
S9N3G24U	PUT SWO USD MSCSUS33 P 4.033% / R 1DSOFR 317U9QTA3 08/08/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,231.25
S9N2636U	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U93HA7 05/23/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,424.00
S9N3LBHU	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U9SGA3 08/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,968.00
S9N1C11U	PUT SWO USD MSCSUS33 P 4.06% / R 1DSOFR 317U8QSA5 04/14/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,520.00
S9N33K3U	PUT SWO USD MSCSUS33 P 4.064% / R 1DSOFR 317U9L5A0 07/14/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,975.00
S9N2TYXU	PUT SWO USD MSCSUS33 P 4.065% / R 1DSOFR 317U9G6A0 07/02/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,864.00
S9N2UYMU	PUT SWO USD MSCSUS33 P 4.075% / R 1DSOFR 317U9GEA1 07/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,633.75
S9N2112U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U8Z2A3 05/14/2025				
		Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,715.00
S9N34E8U	PUT SWO USD MSCSUS33 P 4.097% / R 1DSOFR 317U9LGA8 07/16/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,021.25
S9N2MAWU	PUT SWO USD MSCSUS33 P 4.138% / R 1DSOFR 317U9BYA0 06/20/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,075.00
S9N2PMTU	PUT SWO USD MSCSUS33 P 4.15% / R 1DSOFR 317U9DOA7 06/23/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,485.00
S9MZLWEU	PUT SWO USD MSCSUS33 P 4.224% / R 1DSOFR 317U88LA2 03/03/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,784.00
S9MZ2WUU	PUT SWO USD MSCSUS33 P 4.235% / R 1DSOFR 317U7WFA7 02/03/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,436.00
S9MZPW7U	PUT SWO USD MSCSUS33 P 4.249% / R 1DSOFR 317U8BLA5 03/07/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,700.00
S9MZWLPU	PUT SWO USD MSCSUS33 P 4.28% / R 1DSOFR 317U8FDA5 03/20/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,033.50
S9N3BRRU	PUT SWO USD NGFPUS33 P 3.895% / R 1DSOFR 317U9O2A7 07/28/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,902.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2EEXU	PUT SWO USD NGFPUS33 P 3.922% / R 1DSOFR 317U99EA7 06/09/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,865.00
S9N3MJ8U	PUT SWO USD NGFPUS33 P 4.07% / R 1DSOFR 317U9TUA5 08/18/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,105.00
S9N2RHZU	PUT SWO USD NGFPUS33 P 4.127% / R 1DSOFR 317U9EIA2 06/30/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,250.00
S9MZEDAU	PUT SWO USD NGFPUS33 P 4.332% / R 1DSOFR 317U84FA8 02/24/2025				
		Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,050.00
S9N4WSQU	PUT SWO USD PNBPUS33CHA P 3.78% / R 1DSOFR 317UAN2A7 11/03/2025				
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,480.00
S9N3WDBU	PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317U9YZA9 09/04/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,500.00
S9N1PNQU	PUT SWO USD PNBPUS33CHA P 3.943% / R 1DSOFR 317U8UNA1 04/30/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,735.00
S9N2378U	PUT SWO USD PNBPUS33CHA P 4.03% / R 1DSOFR 317U90NA6 05/16/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,487.50
S9N1JB4U	PUT SWO USD PNBPUS33CHA P 4.065% / R 1DSOFR 317U8SOA5 04/24/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,334.50
S9N2FH1U	PUT SWO USD PNBPUS33CHA P 4.07% / R 1DSOFR 317U99UA9 06/09/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9N2R41U	PUT SWO USD PNBPUS33CHA P 4.077% / R 1DSOFR 317U9FOA2 06/30/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,220.00
S9N2USFU	PUT SWO USD PNBPUS33CHA P 4.1% / R 1DSOFR 317U9GMA2 07/03/2025				

◆ 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		3,366.00
S9N2J06U	PUT SWO USD PNBPUS33CHA P 4.127% / R 1DSOFR 317U9B1A6 06/16/2025				
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,905.00
S9MZNTKU	PUT SWO USD PNBPUS33CHA P 4.139% / R 1DSOFR 317U89UA0 03/05/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,150.00
S9N2XJ6U	PUT SWO USD PNBPUS33CHA P 4.14% / R 1DSOFR 317U9JKA8 07/09/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,947.50
S9N2ML7U	PUT SWO USD PNBPUS33CHA P 4.17% / R 1DSOFR 317U9CFA9 06/23/2025				
		Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,390.00
S9MZJM6U	PUT SWO USD PNBPUS33CHA P 4.192% / R 1DSOFR 317U87RA8 02/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		2,551.25
S9MZ3K2U	PUT SWO USD PNBPUS33CHA P 4.29% / R 1DSOFR 317U7WZA5 02/03/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,713.50
S9MZVLYU	PUT SWO USD PNBPUS33CHA P 4.325% / R 1DSOFR 317U8EBA0 03/19/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,565.00
S9MZBW6U	PUT SWO USD PNBPUS33CHA P 4.342% / R 1DSOFR 317U83CA3 02/18/2025				
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,720.00
S9MZ5MRU	PUT SWO USD PNBPUS33CHA P 4.396% / R 1DSOFR 317U7Y6A3 02/07/2025				
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,273.75
S9N4HUGU	PUT SWO USD UBSWUS33 P 3.685% / R 1DSOFR 317UADWA6 10/10/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		5,510.00
S9N4EFZU	PUT SWO USD UBSWUS33 P 3.807% / R 1DSOFR 317UABEA0 10/06/2025				
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		6,507.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N29VJU	PUT SWO USD UBSWUS33 P 3.905% / R 1DSOFR 317U94SA3 05/28/2025				
		Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,118.75
S9N3SC3U	PUT SWO USD UBSWUS33 P 3.995% / R 1DSOFR 317U9W7A4 08/29/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		825.00
S9MZXAXU	PUT SWO USD UBSWUS33 P 4.234% / R 1DSOFR 317U8FYA2 03/21/2025				
		Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,030.00
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052				
		Acquisitions	344,000.00	-291,698.24	
		Dispositions	-344,000.00		289,754.64
C052528AV8	PVTPL AUSTRALIA & NEW ZEALAND BKG GROUP LTD 5.816% 06-18-2036				
		Acquisitions	2,490,000.00	-2,490,000.00	
		Dispositions	-2,490,000.00		2,593,608.90
C07274NBH5	PVTPL BAYER US FIN II LLC 4.7% 07-15-2064				
		Acquisitions	320,000.00	-225,392.00	
		Dispositions	-357,000.00		260,513.94
C072912AA6	PVTPL BBVA MEX S A INSTITUCION DE BANCA MUL 7.625% 02-11-2035				
		Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,169,280.00
SBT051H1	PVTPL BEIGNET INV LLC 6.581% 05-30-2049				
		Acquisitions	44,285,000.00	-44,642,876.00	
		Dispositions	-8,635,000.00		9,152,438.78
C05565AM34	PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO				
		Acquisitions	1,346,000.00	-1,346,000.00	
		Dispositions	-1,077,000.00		1,112,502.50
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064				
		Acquisitions	2,375,000.00	-2,679,593.83	
		Dispositions	-2,818,000.00		3,012,611.38
C05571ABB0	PVTPL BPCE 6.915% 01-14-2046				
		Acquisitions	1,710,000.00	-1,710,000.00	
		Dispositions	-1,710,000.00		1,759,270.32
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,980,000.00	-3,331,224.30	
		Dispositions	-4,009,000.00		3,286,138.29
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051				
		Acquisitions	2,574,000.00	-1,918,607.04	
		Dispositions	-2,544,000.00		1,871,969.43
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Acquisitions	325,000.00	-262,187.25	
		Dispositions	-511,000.00		436,387.91
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037				
		Acquisitions	695,000.00	-673,920.15	
		Dispositions	-3,446,000.00		3,354,984.63
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				
		Acquisitions	3,020,000.00	-2,338,105.72	
		Dispositions	-369,000.00		292,339.35
SBKPK082	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035				
		Acquisitions	308,000.00	-257,038.32	
		Dispositions	-429,000.00		361,498.65
SBMGDMH7	PVTPL CARGILL INC 5.375% 10-23-2055				
		Acquisitions	835,000.00	-825,854.60	
		Dispositions	-195,000.00		188,192.55
C202712BX2	PVTPL COMMONWEALTH BK AUSTRALIA FLTG RT 03-14-2046				
		Acquisitions	4,595,000.00	-4,594,402.00	
		Dispositions	-2,795,000.00		2,916,414.80
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054				
		Acquisitions	2,251,000.00	-2,043,802.59	
		Dispositions	-2,251,000.00		1,996,276.84
SBM8TGT3	PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050				
		Acquisitions	758,000.00	-435,616.64	
		Dispositions	-348,000.00		198,210.36
C22535WAN7	PVTPL CREDIT AGRICOLE SA 5.862% 01-09-2036				
		Acquisitions	2,215,000.00	-2,215,000.00	
		Dispositions	-2,215,000.00		2,242,564.10
C225313AR6	PVTPL CREDIT AGRICOLE SA 6.7% 12-31-2049				
		Acquisitions	938,000.00	-893,445.00	
		Dispositions	-938,000.00		909,860.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C23381LAA2	PVTPL DAI ICHI LIFE HOLDINGS 6.2% 12-31-2049				
		Acquisitions	1,720,000.00	-1,720,000.00	
		Dispositions	-1,720,000.00		1,730,167.50
SB4K4RG4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO				
		Acquisitions	332,000.00	-338,819.28	
		Dispositions	-515,000.00		549,391.70
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050				
		Acquisitions	593,000.00	-422,329.94	
		Dispositions	-1,042,000.00		767,511.02
SBM9N843	PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050				
		Acquisitions	889,000.00	-538,006.29	
		Dispositions	-889,000.00		537,740.38
SBPJL1G1	PVTPL FEDEX CORP 4.75% 11-15-2045				
		Acquisitions	265,000.00	-222,586.75	
		Dispositions	-14,000.00		11,725.00
SBRXZ561	PVTPL FOUNDRY JV HOLDCO LLC 6.1% 01-24-2036				
		Acquisitions	4,794,000.00	-4,898,748.99	
		Dispositions	-4,794,000.00		4,896,768.42
SBRXZ583	PVTPL FOUNDRY JV HOLDCO LLC 6.2% 01-25-2037				
		Acquisitions	9,354,000.00	-9,620,320.04	
		Dispositions	-5,913,000.00		6,062,681.14
SBRYPV73	PVTPL FOUNDRY JV HOLDCO LLC 6.3% 01-25-2039				
		Acquisitions	8,541,000.00	-8,795,525.05	
		Dispositions	-1,270,000.00		1,330,635.56
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038				
		Acquisitions	361,000.00	-373,367.86	
		Dispositions	-1,975,000.00		2,086,758.97
SBRRG3W2	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035				
		Acquisitions	964,000.00	-994,437.44	
		Dispositions	-964,000.00		989,231.72
C378272BC1	PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO				
		Acquisitions	662,000.00	-452,048.09	
		Dispositions	-319,000.00		230,538.11
SBTWQTL2	PVTPL GLENCORE FDG LLC 6.141% 04-01-2055				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	595,000.00	-595,000.00	
		Dispositions	-595,000.00		568,842.33
SBMDM750	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO				
		Acquisitions	445,000.00	-289,503.65	
		Dispositions	-2,045,000.00		1,326,898.25
C472140AJ1	PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 6.375% 04-15-2066				
		Acquisitions	1,175,000.00	-1,166,380.55	
		Dispositions	-470,000.00		469,872.45
C472140AG7	PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% 03-01-2056				
		Acquisitions	5,189,000.00	-5,267,288.41	
		Dispositions	-280,000.00		277,281.20
C472140AC6	PVTPL JBS USA SARL/FOOD/GRP 6.375% 02-25-2055				
		Acquisitions	1,185,000.00	-1,167,710.85	
		Dispositions	-1,185,000.00		1,224,202.25
SBR4XVJ9	PVTPL MARS INC 5.2% 03-01-2035				
		Acquisitions	1,005,000.00	-1,003,241.25	
		Dispositions	-1,005,000.00		1,004,628.15
SBR4Y3G3	PVTPL MARS INC 5.65% 05-01-2045				
		Acquisitions	7,962,000.00	-7,918,683.43	
		Dispositions	-5,472,000.00		5,569,732.25
SBR4XVL1	PVTPL MARS INC 5.7% 05-01-2055				
		Acquisitions	12,859,000.00	-12,768,389.36	
		Dispositions	-1,605,000.00		1,586,360.05
SBR4XVN3	PVTPL MARS INC 5.8% 05-01-2065				
		Acquisitions	3,244,000.00	-3,246,843.24	
		Dispositions	-3,150,000.00		3,103,124.96
SBHRHMJ5	PVTPL MARS INC DEL FIXED 3.95% 04-01-2049 BEO				
		Acquisitions	585,000.00	-479,799.45	
		Dispositions	-585,000.00		464,624.55
C585270AE1	PVTPL MEIJI YASUDA LIFE INS CO 6.1% 06-11-2055				
		Acquisitions	954,000.00	-954,000.00	
		Dispositions	-954,000.00		938,913.75
SBNBYD35	PVTPL NESTLE HLDGS INC 2.5% DUE 09-14-2041/09-14-2021 BEO				
		Acquisitions	995,000.00	-677,115.20	
		Dispositions	-520,000.00		372,086.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG0QJS0	PVTPL NESTLE HLDGS INC 3.9% 09-24-2038				
		Acquisitions	762,000.00	-668,502.60	
		Dispositions	-762,000.00		698,970.41
SBMFQJH6	PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053				
		Acquisitions	400,000.00	-350,292.00	
		Dispositions	-325,000.00		281,973.25
SBTNLP96	PVTPL NIPPON LIFE INS 6.5% 04-30-2055				
		Acquisitions	1,475,000.00	-1,475,000.00	
		Dispositions	-1,475,000.00		1,500,353.75
C62954WAV7	PVTPL NTT FIN CORP 5.502% 07-16-2035				
		Acquisitions	1,775,000.00	-1,775,000.00	
		Dispositions	-875,000.00		908,398.75
SBPLJK88	PVTPL ONCOR ELEC DELIVERY 5.35% 04-01-2035				
		Acquisitions	205,000.00	-204,963.10	
		Dispositions	-205,000.00		205,487.90
SBPLJK99	PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% 04-01-2055				
		Acquisitions	2,100,000.00	-2,099,015.10	
		Dispositions	-170,000.00		172,136.90
C75102XAC0	PVTPL RAIZEN FUELS FINANCE SA 6.95% 03-05-2054				
		Acquisitions	4,277,000.00	-3,820,141.55	
		Dispositions	-1,479,000.00		1,402,194.85
C82622RAE6	PVTPL SIEMENS FUNDING BV 5.2% 05-28-2035				
		Acquisitions	2,975,000.00	-2,976,586.80	
		Dispositions	-2,975,000.00		3,060,775.95
C82622RAF3	PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055				
		Acquisitions	8,138,000.00	-8,247,888.16	
		Dispositions	-2,279,000.00		2,376,586.97
C82622RAG1	PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065				
		Acquisitions	4,125,000.00	-4,244,677.30	
		Dispositions	-2,599,000.00		2,796,903.17
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054				
		Acquisitions	200,000.00	-199,026.00	
		Dispositions	-437,000.00		425,819.00
C88032WBC9	PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	609,000.00	-443,952.74	
		Dispositions	-609,000.00		448,491.96
SBP9MCF0	PVTPL TRANSCONTINENTAL GAS PIPE LINE CORP 5.1% 03-15-2036				
		Acquisitions	940,000.00	-942,716.20	
		Dispositions	-742,000.00		750,547.67
C225401BP2	PVTPL UBS GROUP AG 5.01% 03-23-2037				
		Acquisitions	1,170,000.00	-1,170,000.00	
		Dispositions	-140,000.00		139,522.60
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045				
		Acquisitions	270,000.00	-257,706.90	
		Dispositions	-600,000.00		558,022.00
C902613BQ0	PVTPL UBS GROUP AG 5.937% 05-09-2036				
		Acquisitions	4,934,000.00	-4,920,232.18	
		Dispositions	-1,796,000.00		1,830,415.88
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033				
		Acquisitions	1,257,000.00	-1,528,637.70	
		Dispositions	-2,352,000.00		2,889,475.54
C902613BE7	PVTPL UBS GROUP AG 9.25% 12-31-2049				
		Acquisitions	2,160,000.00	-2,421,632.50	
		Dispositions	-2,160,000.00		2,537,980.00
C902613AJ7	PVTPL UBS GROUP AG TIER 1 CAP NT 4.875% 12-31-2049				
		Acquisitions	400,000.00	-394,100.00	
		Dispositions	-400,000.00		394,500.00
SBF3KVD1	QUALCOMM INC 4.3% DUE 05-20-2047				
		Acquisitions	535,000.00	-444,695.05	
		Dispositions	-210,000.00		177,124.50
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052				
		Acquisitions	1,507,000.00	-1,258,563.18	
		Dispositions	-736,000.00		621,728.45
C747525BT9	QUALCOMM INC 6% 05-20-2053				
		Acquisitions	881,000.00	-881,801.71	
		Dispositions	-1,023,000.00		1,065,941.83
C747525103	QUALCOMM INC COM				
		Acquisitions	400.00	-66,396.43	
		Dispositions	-2,200.00		338,699.67

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C75102XAE6	RAIZEN FUELS FIN S 6.7% DUE 02-25-2037				
		Acquisitions	870,000.00	-866,389.50	
		Dispositions	-492,000.00		489,370.00
C751212101	RALPH LAUREN CORP CL A CL A				
		Acquisitions	740.00	-183,389.51	
		Dispositions	-840.00		192,413.32
C754730109	RAYMOND JAMES FNCL INC COM STK				
		Acquisitions	200.00	-28,782.87	
		Dispositions	-200.00		24,869.49
SBYPZN53	REALTY INCOME CORP 4.65% DUE 03-15-2047				
		Acquisitions	214,000.00	-185,704.92	
		Dispositions	-195,000.00		169,574.65
SBS60CP8	REALTY INCOME CORP 5.975% 09-01-2054				
		Acquisitions	187,000.00	-178,646.71	
		Dispositions	-799,000.00		766,919.16
SBRXCX35	REGENCY CTRS L P 5.1% 01-15-2035				
		Acquisitions	180,000.00	-177,208.20	
		Dispositions	-536,000.00		526,527.92
SB4SBQ37	REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037				
		Acquisitions	278,000.00	-288,508.40	
		Dispositions	-278,000.00		300,238.90
C759351604	REINSURANCE GROUP AMER INC COM NEW STK				
		Acquisitions	600.00	-118,967.82	
		Dispositions	-1,500.00		315,175.20
SBSJQPW1	REINSURANCE GROUP AMER INC SUB NT FIXED RATE RESET 6.65% 09-15-2055				
		Acquisitions	392,000.00	-392,278.46	
		Dispositions	-28,000.00		28,707.78
SBMHRXW0	REPUBLIC SVCS INC 5.15% 03-15-2035				
		Acquisitions	295,000.00	-293,104.15	
		Dispositions	-295,000.00		296,112.15
SBZ0HGQ3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045				
		Acquisitions	2,211,000.00	-2,138,695.56	
		Dispositions	-692,000.00		673,398.40
C74967X103	RH COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	160.00	-40,614.75	
		Dispositions	-160.00		33,064.76
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	460,000.00	-411,856.40	
		Dispositions	-429,000.00		387,235.76
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Acquisitions	789,000.00	-474,644.49	
		Dispositions	-284,000.00		175,131.44
SBT9P235	RIO TINTO FIN USA PLC 5.0% 03-14-2032				
		Acquisitions	700,000.00	-695,681.00	
		Dispositions	-700,000.00		702,051.00
SBT9P246	RIO TINTO FIN USA PLC 5.25% 03-14-2035				
		Acquisitions	455,000.00	-452,415.60	
		Dispositions	-455,000.00		454,820.70
SBV6KMB5	RIO TINTO FIN USA PLC 5.75% 03-14-2055				
		Acquisitions	2,393,000.00	-2,368,437.53	
		Dispositions	-1,677,000.00		1,678,202.50
SBV6KLG3	RIO TINTO FIN USA PLC 5.875% 03-14-2065				
		Acquisitions	1,765,000.00	-1,772,294.67	
		Dispositions	-1,765,000.00		1,708,789.05
C749607107	RLI CORP COM				
		Acquisitions	700.00	-68,251.56	
		Dispositions	-900.00		65,485.81
		Free Receipt	200.00		
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	140.00	-36,296.76	
		Dispositions	-140.00		33,883.23
SBJYSCK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG				
		Acquisitions	232,000.00	-175,886.16	
		Dispositions	-850,000.00		667,751.50
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042				
		Acquisitions	415,000.00	-358,933.50	
		Dispositions	-677,000.00		571,267.02
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Acquisitions	996,000.00	-793,409.22	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-812,000.00		659,980.56
SBTPHX43	ROYAL BANK OF CANADA 6.75% 08-24-2085				
		Acquisitions	2,161,000.00	-2,161,000.00	
		Dispositions	-2,161,000.00		2,155,229.00
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051				
		Acquisitions	1,290,000.00	-807,321.98	
		Dispositions	-2,034,000.00		1,236,136.17
SBMYT813	RTX CORPORATION 3.03% 03-15-2052				
		Acquisitions	3,621,000.00	-2,252,326.02	
		Dispositions	-1,162,000.00		721,564.55
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046				
		Acquisitions	1,590,000.00	-1,218,665.88	
		Dispositions	-995,000.00		761,350.91
SBD8Z3T7	RTX CORPORATION 4.05% 05-04-2047				
		Acquisitions	237,000.00	-192,062.43	
		Dispositions	-285,000.00		229,863.90
SBWTZ6W3	RTX CORPORATION 4.15% 05-15-2045				
		Acquisitions	706,000.00	-580,756.66	
		Dispositions	-1,053,000.00		860,766.48
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038				
		Acquisitions	465,000.00	-416,998.05	
		Dispositions	-1,337,000.00		1,202,817.74
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042				
		Acquisitions	441,000.00	-384,000.75	
		Dispositions	-441,000.00		398,218.59
SBN7GF51	RTX CORPORATION 4.7% DUE 12-15-2041				
		Acquisitions	400,000.00	-369,196.90	
		Dispositions	-96,000.00		90,009.60
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053				
		Acquisitions	386,000.00	-358,999.30	
		Dispositions	-192,000.00		177,694.08
SB15S8P6	RTX CORPORATION 6.05% 06-01-2036				
		Acquisitions	385,000.00	-401,712.85	
		Dispositions	-385,000.00		416,220.31

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB2RJSL0	RTX CORPORATION 6.125% DUE 07-15-2038				
		Acquisitions	245,000.00	-260,528.10	
		Dispositions	-245,000.00		272,236.65
C781154109	RUBRIK INC COM USD0.000025 CL A				
		Acquisitions	671.00	-41,350.52	
		Dispositions	-671.00		47,322.63
C78351F107	RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A				
		Acquisitions	1,100.00	-67,406.61	
		Dispositions	-1,100.00		77,293.08
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	300.00	-158,274.98	
		Dispositions	-300.00		150,349.93
C79466L302	SALESFORCE INC COM USD0.001				
		Acquisitions	740.00	-220,139.39	
		Dispositions	-740.00		204,085.45
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO				
		Acquisitions	538,000.00	-350,807.80	
		Dispositions	-959,000.00		607,753.43
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO				
		Acquisitions	263,000.00	-160,206.45	
		Dispositions	-653,000.00		395,129.32
SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051				
		Acquisitions	282,000.00	-178,697.76	
		Dispositions	-2,276,000.00		1,424,461.52
SBNZJ110	SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023				
		Acquisitions	235,000.00	-212,143.90	
		Dispositions	-2,639,000.00		2,382,002.64
SBMHSGR9	SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035				
		Acquisitions	2,775,000.00	-2,767,230.00	
		Dispositions	-875,000.00		878,079.00
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	200.00	-39,755.92	
		Dispositions	-2,181.00		474,742.79
C808513105	SCHWAB CHARLES CORP COM NEW				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,300.00	-173,298.80	
		Dispositions	-3,400.00		271,924.85
C784117103	SEI INVTS CO COM				
		Acquisitions	1,800.00	-140,216.35	
		Dispositions	-1,800.00		130,949.26
SBFWJFR1	SEMPRA 4% DUE 02-01-2048				
		Acquisitions	655,000.00	-492,655.80	
		Dispositions	-1,501,000.00		1,101,239.92
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038				
		Acquisitions	520,000.00	-446,347.20	
		Dispositions	-1,336,000.00		1,083,071.89
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	128.00	-129,494.35	
		Dispositions	-292.00		292,082.89
CG8068L108	SHARKNINJA COM USD0.0001				
		Acquisitions	1,800.00	-199,155.86	
		Dispositions	-1,800.00		141,259.48
SBR4TV31	SHELL FIN US INC 4.0% 05-10-2046				
		Acquisitions	1,265,000.00	-1,026,208.11	
		Dispositions	-327,000.00		257,630.10
SBR4TTW6	SHELL FIN US INC 4.375% 05-11-2045				
		Acquisitions	4,045,000.00	-3,478,057.84	
		Dispositions	-108,000.00		89,034.12
SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050				
		Acquisitions	364,000.00	-249,792.32	
		Dispositions	-921,000.00		621,794.73
SBR4TTY8	SHELL FIN US INC NT 4.55% 08-12-2043				
		Acquisitions	245,000.00	-218,972.95	
		Dispositions	-90,000.00		77,470.20
SBR4TTZ9	SHELL FINANCE US INC 3.75% 09-12-2046				
		Acquisitions	321,000.00	-245,458.86	
		Dispositions	-2,111,000.00		1,583,702.09
SBVSWG39	SHELL FINANCE US INC 4.75% 01-06-2036				
		Acquisitions	580,000.00	-577,906.20	
		Dispositions	-580,000.00		576,937.60

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZQF90	SHELL INTL FIN B V 2.875% DUE 11-26-2041				
		Acquisitions	211,000.00	-150,950.54	
		Dispositions	-105,000.00		73,439.10
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Acquisitions	751,000.00	-477,736.45	
		Dispositions	-1,360,000.00		731,961.19
SBG0WNK8	SHELL INTL FIN B V 3.125% DUE 11-07-2049				
		Acquisitions	466,000.00	-309,703.60	
		Dispositions	-2,263,000.00		1,158,846.96
SBD5NF87	SHELL INTL FIN B V 3.75% DUE 09-12-2046				
		Acquisitions	242,000.00	-186,468.26	
		Dispositions	-242,000.00		175,839.66
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047				
		Acquisitions	592,000.00	-487,694.72	
		Dispositions	-1,621,000.00		1,385,114.86
SBK9W8G8	SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049				
		Acquisitions	250,000.00	-177,740.00	
		Dispositions	-250,000.00		181,585.00
C82622RAD8	SIEMENS FDG B V SR NT 144A 4.9% 05-28-2032				
		Acquisitions	1,825,000.00	-1,820,584.70	
		Dispositions	-1,825,000.00		1,850,604.55
C827048109	SILGAN HLDGS INC COM				
		Acquisitions	500.00	-26,019.10	
		Dispositions	-500.00		24,965.71
C828807EA1	SIMON PPTY GROUP L P NT 5.125% 10-01-2035				
		Acquisitions	660,000.00	-656,337.00	
		Dispositions	-535,000.00		543,340.65
C828806109	SIMON PROPERTY GROUP INC COM				
		Acquisitions	700.00	-107,148.32	
		Dispositions	-700.00		110,161.18
C806857108	SLB LIMITED COM				
		Acquisitions	1,100.00	-45,382.03	
		Dispositions	-2,500.00		102,413.72
C78442P106	SLM CORP COM				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,000.00	-55,048.38	
		Dispositions	-2,000.00		57,813.39
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043				
		Acquisitions	235,000.00	-245,610.25	
		Dispositions	-235,000.00		259,705.55
SBTTMX99	SOLVENTUM CORP 5.9% 04-30-2054				
		Acquisitions	1,446,000.00	-1,387,283.43	
		Dispositions	-6,615,000.00		6,612,350.92
SBTTMXB1	SOLVENTUM CORP 6.0% 05-15-2064				
		Acquisitions	2,007,000.00	-1,944,791.58	
		Dispositions	-5,469,000.00		5,672,005.33
C83444M101	SOLVENTUM CORP COM COM USD0.01				
		Acquisitions	300.00	-19,617.51	
		Dispositions	-300.00		19,834.69
C88023U101	SOMNIGROUP INTERNATIONAL INC. COM USD0.01				
		Acquisitions	500.00	-32,009.24	
		Dispositions	-500.00		30,877.49
SBK935L5	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052				
		Acquisitions	563,000.00	-500,519.90	
		Dispositions	-1,487,000.00		1,351,513.62
SBFMZDC0	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048				
		Acquisitions	2,202,000.00	-1,668,415.54	
		Dispositions	-562,000.00		428,512.64
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054				
		Acquisitions	220,000.00	-209,044.00	
		Dispositions	-652,000.00		621,597.24
SBRRFJ32	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053				
		Acquisitions	284,000.00	-272,022.06	
		Dispositions	-284,000.00		275,293.83
SBQMS2D0	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053				
		Acquisitions	534,000.00	-495,827.10	
		Dispositions	-240,000.00		225,623.10
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052				
		Acquisitions	1,270,000.00	-852,614.50	
		Dispositions	-1,632,000.00		1,067,414.98

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6WPL0	SOUTHERN CALIF GAS CO 6.0% 06-15-2055				
		Acquisitions	870,000.00	-867,885.45	
		Dispositions	-85,000.00		89,380.90
SBSHT5X3	SOUTHERN CALIFORNIA EDISON CO 5.45% 03-01-2035				
		Acquisitions	2,575,000.00	-2,552,665.05	
		Dispositions	-2,575,000.00		2,501,671.20
SBR1FWP1	SOUTHERN CALIFORNIA EDISON CO 5.9% 03-01-2055				
		Acquisitions	3,614,000.00	-3,558,364.15	
		Dispositions	-1,814,000.00		1,755,858.79
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046				
		Acquisitions	633,000.00	-513,296.53	
		Dispositions	-399,000.00		321,696.47
SBPDHP30	SOUTHERN CO 6.375% 03-15-2055				
		Acquisitions	1,015,000.00	-1,015,000.00	
		Dispositions	-1,015,000.00		1,030,025.25
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043				
		Acquisitions	2,351,000.00	-1,733,027.44	
		Dispositions	-2,828,000.00		2,234,354.28
SB469DS7	SOUTHN CAL EDISON 4.5% DUE 09-01-2040				
		Acquisitions	699,000.00	-575,826.16	
		Dispositions	-290,000.00		254,600.64
SB65HYN8	SOUTHN CAL EDISON 6.05% DUE 03-15-2039				
		Acquisitions	495,000.00	-494,839.95	
		Dispositions	-495,000.00		506,637.00
SBP6WPN2	SOUTHN CAL GAS CO 5.45% DUE 06-15-2035				
		Acquisitions	900,000.00	-895,878.00	
		Dispositions	-900,000.00		930,954.75
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042				
		Acquisitions	1,587,000.00	-1,446,160.00	
		Dispositions	-190,000.00		182,119.00
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	900.00	-66,617.97	
		Dispositions	-900.00		64,984.94
SBTTMQ56	SOUTHWESTERN PUBLIC SERVICE CO 5.3% 05-15-2035				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	720,000.00	-718,488.00	
		Dispositions	-720,000.00		736,257.60
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Acquisitions	544,000.00	-433,112.92	
		Dispositions	-2,459,000.00		1,974,730.89
SBNGBK96	SPIRE MO INC 3.3% DUE 06-01-2051				
		Acquisitions	457,000.00	-311,705.05	
		Dispositions	-151,000.00		104,105.44
C85208M102	SPROUTS FMRS MKT INC COM				
		Acquisitions	1,000.00	-141,975.20	
		Dispositions	-1,900.00		304,644.39
C78473E103	SPX TECHNOLOGIES INC COM				
		Acquisitions	400.00	-56,633.47	
		Dispositions	-400.00		53,657.50
C85254J102	STAG INDL INC COM				
		Acquisitions	1,900.00	-65,524.06	
		Dispositions	-1,900.00		66,340.31
SBMHX630	STANLEY BLACK & DECKER INC 2.75% 11-15-2050				
		Acquisitions	400,000.00	-214,092.00	
		Dispositions	-700,000.00		387,359.05
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050				
		Acquisitions	470,000.00	-312,855.50	
		Dispositions	-905,000.00		617,561.90
C855244AM1	STARBUCKS CORP 3.75% 12-01-2047				
		Acquisitions	330,000.00	-235,167.90	
		Dispositions	-213,000.00		163,696.89
C855244AH2	STARBUCKS CORP 4.3% DUE 06-15-2045				
		Acquisitions	458,000.00	-384,747.48	
		Dispositions	-458,000.00		386,565.74
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049				
		Acquisitions	195,000.00	-165,161.10	
		Dispositions	-475,000.00		394,591.35
C858119BT6	STEEL DYNAMICS INC 5.75% 05-15-2055				
		Acquisitions	1,255,000.00	-1,211,772.65	
		Dispositions	-1,065,000.00		1,041,793.65

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C859241101	STERLING INFRASTRUCTURE INC COM STK USD0.01				
		Acquisitions	400.00	-61,854.07	
		Dispositions	-500.00		67,409.37
SBS6Z6Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044				
		Acquisitions	514,000.00	-508,026.18	
		Dispositions	-440,000.00		464,906.00
SBL9FKB3	SUNOCO LOGISTICS 5.3% DUE 04-01-2044				
		Acquisitions	665,000.00	-585,084.80	
		Dispositions	-395,000.00		341,931.75
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045				
		Acquisitions	2,644,000.00	-2,349,468.90	
		Dispositions	-1,461,000.00		1,327,363.78
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047				
		Acquisitions	1,284,000.00	-1,154,905.36	
		Dispositions	-1,249,000.00		1,100,941.12
SBNM4301	SUTTER HEALTH TAXABLE BD SER 2025A 5.537% 08-15-2035				
		Acquisitions	1,025,000.00	-1,025,000.00	
		Dispositions	-1,025,000.00		1,077,408.25
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,000.00
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	410,000.00	-410,000.00	
		Dispositions	-150,000.00		150,000.00
SBR1H3B0	SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033				
		Acquisitions	2,586,000.00	-2,677,108.88	
		Dispositions	-2,393,000.00		2,494,565.84
SBTXWBT1	SYNOPSYS INC 5.7% 04-01-2055				
		Acquisitions	3,335,000.00	-3,316,800.60	
		Dispositions	-255,000.00		253,538.85
SBYQ4R13	SYSCO CORP 4.5% DUE 04-01-2046				
		Acquisitions	215,000.00	-174,861.65	
		Dispositions	-215,000.00		178,033.41
SBM5M5S7	SYSCO CORP 6.6% DUE 04-01-2040				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	155,000.00	-163,370.00	
		Dispositions	-46,000.00		51,932.74
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048				
		Acquisitions	205,000.00	-164,961.45	
		Dispositions	-525,000.00		429,335.10
SBQ80MR4	SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034				
		Acquisitions	1,900,000.00	-1,845,280.00	
		Dispositions	-200,000.00		201,720.80
C87264ADX0	T MOBILE USA INC 4.95% 11-15-2025				
		Acquisitions	1,340,000.00	-1,335,484.20	
		Dispositions	-1,340,000.00		1,334,639.40
SBN11R01	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064				
		Acquisitions	505,000.00	-497,033.40	
		Dispositions	-1,905,000.00		1,902,721.70
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040				
		Acquisitions	1,621,000.00	-1,216,585.69	
		Dispositions	-1,135,000.00		855,517.86
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050				
		Acquisitions	554,000.00	-363,097.14	
		Dispositions	-979,000.00		659,834.19
SBTXM458	TAKEDA US FIN 5.2% 07-07-2035				
		Acquisitions	945,000.00	-941,635.80	
		Dispositions	-945,000.00		966,243.90
C87406BAB8	TAKEDA US FIN 5.9% 07-07-2055				
		Acquisitions	150,000.00	-158,182.50	
		Dispositions	-150,000.00		153,812.40
C87422Q109	TALEN ENERGY CORP NEW COM				
		Acquisitions	303.00	-61,078.96	
		Dispositions	-503.00		107,452.37
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048				
		Acquisitions	645,000.00	-529,886.85	
		Dispositions	-645,000.00		540,739.95
SBMZM349	TARGA RES CORP 4.95% 04-15-2052				
		Acquisitions	423,000.00	-349,798.81	
		Dispositions	-1,037,000.00		846,459.88

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN12KV6	TARGA RES CORP 6.5% 03-30-2034				
		Acquisitions	335,000.00	-351,317.85	
		Dispositions	-335,000.00		346,611.10
SBQ3PVG6	TARGA RES CORP 6.5% DUE 02-15-2053				
		Acquisitions	2,635,000.00	-2,725,245.00	
		Dispositions	-2,533,000.00		2,542,061.13
C87612G101	TARGA RES CORP COM				
		Acquisitions	900.00	-155,538.13	
		Dispositions	-1,700.00		315,974.30
SBPLH7L4	TARGA RES FIXED 6.25% DUE 07-01-2052				
		Acquisitions	381,000.00	-365,245.65	
		Dispositions	-184,000.00		176,281.20
SBMTYZD4	TARGA RESOURCE CORP 6.125% 05-15-2055				
		Acquisitions	2,271,000.00	-2,238,093.15	
		Dispositions	-2,028,000.00		2,011,670.40
SBMTYZC3	TARGA RESOURCES CORPORATION 5.55% 08-15-2035				
		Acquisitions	785,000.00	-781,938.50	
		Dispositions	-785,000.00		780,083.74
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA				
		Acquisitions	1,190,000.00	-1,190,000.00	
		Dispositions	-1,190,000.00		1,190,000.00
S9A6FXSL	TBA COLLATERAL PAYABLE TO BARCLAYS				
		Acquisitions	2,230,000.00	-2,230,000.00	
		Dispositions	-2,230,000.00		2,230,000.00
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK				
		Acquisitions	258,000.00	-258,000.00	
		Dispositions	-258,000.00		258,000.00
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE				
		Acquisitions	2,229,000.00	-2,229,000.00	
		Dispositions	-2,229,000.00		2,229,000.00
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA				
		Acquisitions	1,770,000.00	-1,770,000.00	
		Dispositions	-2,080,000.00		2,080,000.00
S9A6FXSU	TBA COLLATERAL RECEIVABLE FROM BARCLAYS				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK				
		Acquisitions	699,000.00	-699,000.00	
		Dispositions	-699,000.00		699,000.00
S9A6FC7U	TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE				
		Acquisitions	826,000.00	-826,000.00	
		Dispositions	-826,000.00		826,000.00
CG87110105	TECHNIPFMC PLC COM USD1				
		Acquisitions	1,600.00	-49,102.97	
		Dispositions	-6,300.00		186,069.08
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	170.00	-54,176.85	
		Dispositions	-1,898.00		557,317.19
C882508BM5	TEXAS INSTRS INC 2.7% 09-15-2051				
		Acquisitions	541,000.00	-335,908.95	
		Dispositions	-462,000.00		265,566.84
SBQPD027	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	911,000.00	-712,216.04	
		Dispositions	-711,000.00		558,920.74
SBPSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054				
		Acquisitions	440,000.00	-400,699.65	
		Dispositions	-1,095,000.00		1,019,720.05
SBMF9DQ2	TEXAS INSTRS INC FIXED 5% 03-14-2053				
		Acquisitions	354,000.00	-324,297.18	
		Dispositions	-756,000.00		693,618.00
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063				
		Acquisitions	960,000.00	-877,178.65	
		Dispositions	-1,105,000.00		973,778.60
C882508104	TEXAS INSTRUMENTS INC COM				
		Acquisitions	500.00	-81,347.25	
		Dispositions	-500.00		80,021.52

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882681109	TEXAS ROADHOUSE INC COMMON STOCK				
		Acquisitions	100.00	-18,349.25	
		Dispositions	-400.00		69,596.02
C883203101	TEXTRON INC COM				
		Acquisitions	1,100.00	-73,074.83	
		Dispositions	-1,100.00		77,402.09
C416515104	THE HARTFORD INSURANCE GROUP INC COM USD0.01				
		Acquisitions	1,000.00	-115,799.01	
		Dispositions	-2,100.00		248,674.57
C883556DE9	THERMO FISHER SCIENTIFIC 4.794% 10-07-2035				
		Acquisitions	300,000.00	-301,827.00	
		Dispositions	-293,000.00		296,920.34
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042				
		Acquisitions	205,000.00	-157,825.40	
		Dispositions	-111,000.00		87,834.30
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040				
		Acquisitions	130,000.00	-119,680.60	
		Dispositions	-3,255,000.00		3,041,263.73
C872540109	TJX COS INC COM NEW				
		Acquisitions	400.00	-49,864.45	
		Dispositions	-400.00		48,913.72
SBM61FF0	TJX COS INC NEW FIXED 4.5% DUE 04-15-2050				
		Acquisitions	360,000.00	-319,910.40	
		Dispositions	-360,000.00		315,187.05
SBR876T2	T-MOBILE US INC 5.5% 01-15-2055				
		Acquisitions	859,000.00	-803,755.47	
		Dispositions	-916,000.00		858,347.12
C872590104	T-MOBILE US INC COM				
		Acquisitions	920.00	-221,002.59	
		Dispositions	-920.00		236,334.59
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO				
		Acquisitions	768,000.00	-549,699.96	
		Dispositions	-1,318,000.00		964,063.50
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	577,000.00	-379,958.55	
		Dispositions	-3,101,000.00		2,072,685.53
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060				
		Acquisitions	336,000.00	-223,964.16	
		Dispositions	-796,000.00		544,935.21
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050				
		Acquisitions	490,000.00	-411,909.50	
		Dispositions	-743,000.00		603,012.85
C87264ADW2	T-MOBILE USA INC 4.625% 01-15-2033				
		Acquisitions	1,680,000.00	-1,677,003.00	
		Dispositions	-1,550,000.00		1,559,486.00
SBLFCL15	T-MOBILE USA INC 5.25% 06-15-2055				
		Acquisitions	1,122,000.00	-1,023,464.30	
		Dispositions	-420,000.00		387,893.05
C87264ADT9	T-MOBILE USA INC 5.3% 05-15-2035				
		Acquisitions	425,000.00	-431,209.25	
		Dispositions	-425,000.00		436,708.75
C87264ADY8	T-MOBILE USA INC 5.7% 01-15-2056				
		Acquisitions	4,195,000.00	-4,176,695.00	
		Dispositions	-710,000.00		696,176.55
SBQBCJR6	T-MOBILE USA INC 5.75% 01-15-2054				
		Acquisitions	920,000.00	-878,121.60	
		Dispositions	-3,385,000.00		3,224,152.05
C87264ADU6	T-MOBILE USA INC 5.875% DUE 11-15-2055				
		Acquisitions	4,630,000.00	-4,614,368.95	
		Dispositions	-2,215,000.00		2,206,338.14
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054				
		Acquisitions	385,000.00	-380,106.65	
		Dispositions	-836,000.00		850,560.97
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040				
		Acquisitions	3,055,000.00	-2,650,651.59	
		Dispositions	-966,000.00		855,537.56
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053				
		Acquisitions	333,000.00	-315,067.95	
		Dispositions	-791,000.00		746,450.88

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051				
		Acquisitions	1,695,000.00	-1,140,539.55	
		Dispositions	-3,010,000.00		1,993,989.05
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG				
		Acquisitions	930,000.00	-697,398.89	
		Dispositions	-563,000.00		402,656.82
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064				
		Acquisitions	874,000.00	-855,894.20	
		Dispositions	-755,000.00		695,668.70
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054				
		Acquisitions	315,000.00	-303,258.75	
		Dispositions	-1,491,000.00		1,437,791.30
C892672106	TRADEWEB MKTS INC CL A CL A				
		Acquisitions	400.00	-53,455.28	
		Dispositions	-400.00		55,317.46
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1				
		Acquisitions	400.00	-144,605.86	
		Dispositions	-1,290.00		476,204.93
C89417E109	TRAVELERS COS INC COM STK				
		Acquisitions	390.00	-99,921.03	
		Dispositions	-390.00		100,712.21
SB9MSZ09	TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041				
		Acquisitions	545,000.00	-513,071.00	
		Dispositions	-215,000.00		212,320.77
C896239100	TRIMBLE INC COM TRIMBLE INC				
		Acquisitions	100.00	-7,272.25	
		Dispositions	-1,469.00		112,687.00
SBNYF3S0	TSY INFL IX N/B 0.125% 02-15-2052				
		Acquisitions	34,100,000.00	-21,437,318.72	
		Dispositions	-34,100,000.00		21,394,707.69
SBPLFCC4	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032				
		Acquisitions	21,600,000.00	-22,199,491.29	
		Dispositions	-24,000,000.00		24,659,299.17
C90138F102	TWILIO INC CL A CL A				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,100.00	-97,961.41	
		Dispositions	-1,100.00		106,375.29
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034				
		Acquisitions	1,158,000.00	-1,127,718.30	
		Dispositions	-1,158,000.00		1,108,009.14
C902681105	UGI CORP NEW COM				
		Acquisitions	600.00	-18,217.41	
		Dispositions	-600.00		19,647.95
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	310.00	-128,281.04	
		Dispositions	-320.00		114,166.47
SBM8DC53	UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO				
		Acquisitions	360,000.00	-217,281.60	
		Dispositions	-360,000.00		227,383.20
SBMCFPB2	UNION PAC CORP 2.891% DUE 04-06-2036				
		Acquisitions	1,060,000.00	-863,913.40	
		Dispositions	-1,060,000.00		865,643.70
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050				
		Acquisitions	5,891,000.00	-4,103,552.78	
		Dispositions	-798,000.00		535,554.60
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053				
		Acquisitions	320,000.00	-231,174.40	
		Dispositions	-1,883,000.00		1,350,215.05
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO				
		Acquisitions	1,273,000.00	-914,561.05	
		Dispositions	-727,000.00		526,235.16
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072				
		Acquisitions	254,000.00	-177,888.90	
		Dispositions	-722,000.00		505,602.16
SBXVMD51	UNION PAC CORP 3.875% DUE 02-01-2055				
		Acquisitions	180,000.00	-131,999.40	
		Dispositions	-730,000.00		549,399.07
SBK91MW9	UNION PAC CORP 3.95% DUE 08-15-2059				
		Acquisitions	486,000.00	-356,784.84	
		Dispositions	-241,000.00		180,991.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSNZ665	UNION PAC CORP 5.6% 12-01-2054				
		Acquisitions	740,000.00	-752,891.40	
		Dispositions	-340,000.00		340,200.60
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062				
		Acquisitions	1,255,000.00	-710,091.53	
		Dispositions	-2,364,000.00		1,364,532.11
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE 04-06-2071				
		Acquisitions	2,352,000.00	-1,636,733.28	
		Dispositions	-2,026,000.00		1,368,252.02
SBMGDDQ3	UNITED PARCEL SERVICE 5.95% 05-14-2055				
		Acquisitions	4,838,000.00	-4,959,580.95	
		Dispositions	-1,376,000.00		1,421,927.20
SBTZDBR0	UNITED PARCEL SERVICE 6.05% 05-14-2065				
		Acquisitions	3,675,000.00	-3,700,600.26	
		Dispositions	-374,000.00		377,351.04
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054				
		Acquisitions	460,000.00	-442,637.30	
		Dispositions	-829,000.00		796,026.90
SBT02B05	UNITED PARCEL SVC INC 5.6% 05-22-2064				
		Acquisitions	284,000.00	-279,322.52	
		Dispositions	-449,000.00		432,650.20
C911363109	UNITED RENTALS INC COM				
		Acquisitions	140.00	-88,942.96	
		Dispositions	-140.00		87,583.48
SBF0SHC9	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047				
		Acquisitions	39,300,000.00	-38,475,780.50	
		Dispositions	-39,300,000.00		38,414,054.24
SBPG5RY6	UNITED STATES TREAS BDS 2.125% 02-15-2054				
		Acquisitions	119,632,000.00	-116,012,571.68	
		Dispositions	-119,498,000.00		115,765,591.15
SBMT9GR0	UNITED STATES TREAS BDS 0.125% 02-15-2051				
		Acquisitions	174,300,000.00	-120,036,326.92	
		Dispositions	-174,300,000.00		119,807,418.46
SBNXG760	UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-485,136.49	
		Dispositions	-1,000,000.00		981,159.06
SBNW0365	UNITED STS TREAS NTS 0.125% 07-15-2031				
		Acquisitions	17,200,000.00	-18,554,167.91	
		Dispositions	-19,200,000.00		20,708,763.06
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060				
		Acquisitions	316,000.00	-181,912.42	
		Dispositions	-180,000.00		110,626.20
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039				
		Acquisitions	661,000.00	-520,165.45	
		Dispositions	-2,457,000.00		1,967,422.43
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049				
		Acquisitions	2,517,000.00	-1,776,192.75	
		Dispositions	-515,000.00		389,013.85
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059				
		Acquisitions	1,609,000.00	-1,164,740.78	
		Dispositions	-2,264,000.00		1,586,415.06
SBBNBGG4	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042				
		Acquisitions	404,000.00	-321,983.96	
		Dispositions	-210,000.00		163,598.40
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047				
		Acquisitions	1,534,000.00	-1,246,000.83	
		Dispositions	-712,000.00		561,708.43
SB97GZH5	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043				
		Acquisitions	565,000.00	-470,559.65	
		Dispositions	-415,000.00		366,526.15
SB76MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041				
		Acquisitions	1,123,000.00	-1,005,681.98	
		Dispositions	-90,000.00		83,400.30
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045				
		Acquisitions	5,734,000.00	-5,005,380.47	
		Dispositions	-4,156,000.00		3,654,667.83
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Acquisitions	650,000.00	-640,356.05	
		Dispositions	-4,585,000.00		4,492,640.24

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053				
		Acquisitions	1,187,000.00	-1,173,202.30	
		Dispositions	-1,532,000.00		1,537,512.58
SB45YNS3	UNITEDHEALTH GROUP 5.95% DUE 02-15-2041				
		Acquisitions	968,000.00	-979,445.24	
		Dispositions	-145,000.00		153,688.50
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048				
		Acquisitions	3,269,000.00	-2,606,149.00	
		Dispositions	-1,091,000.00		891,431.47
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG				
		Acquisitions	1,025,000.00	-738,317.65	
		Dispositions	-732,000.00		545,332.68
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO				
		Acquisitions	1,059,000.00	-769,193.96	
		Dispositions	-2,083,000.00		1,500,423.81
SBLPK6S1	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO				
		Acquisitions	5,087,000.00	-3,360,679.41	
		Dispositions	-2,450,000.00		1,640,998.33
SB7CL656	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG				
		Acquisitions	454,000.00	-384,846.72	
		Dispositions	-2,725,000.00		2,307,121.25
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062				
		Acquisitions	135,000.00	-118,666.35	
		Dispositions	-750,000.00		640,845.00
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053				
		Acquisitions	1,342,000.00	-1,180,354.34	
		Dispositions	-4,006,000.00		3,578,620.86
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054				
		Acquisitions	1,185,000.00	-1,094,247.40	
		Dispositions	-4,308,000.00		4,055,732.48
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625% 07-15-2054				
		Acquisitions	8,008,000.00	-7,789,747.81	
		Dispositions	-11,648,000.00		11,246,050.41
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	769,000.00	-741,127.41	
		Dispositions	-769,000.00		762,253.91
SBVDCZW6	UNITEDHEALTH GROUP INC 5.95% 06-15-2055				
		Acquisitions	1,628,000.00	-1,611,622.32	
		Dispositions	-500,000.00		513,840.00
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	660.00	-340,041.37	
		Dispositions	-660.00		311,947.07
C91159HJR2	US BANCORP 5.678% 01-23-2035				
		Acquisitions	210,000.00	-212,589.30	
		Dispositions	-210,000.00		211,304.10
C912008109	US FOODS HLDG CORP COM				
		Acquisitions	600.00	-40,486.21	
		Dispositions	-1,800.00		118,207.17
SBJQN878	UTD PARCEL SVC INC 4.25% DUE 03-15-2049				
		Acquisitions	210,000.00	-171,236.10	
		Dispositions	-94,000.00		78,334.90
C918204108	V F CORP COM				
		Acquisitions	2,200.00	-57,646.68	
		Dispositions	-2,200.00		57,409.48
SBLKH1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050				
		Acquisitions	499,000.00	-291,845.14	
		Dispositions	-420,000.00		239,181.60
SBXPB5G9	VA ELEC & PWR CO 4.2% DUE 05-15-2045				
		Acquisitions	306,000.00	-248,836.14	
		Dispositions	-306,000.00		241,079.04
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048				
		Acquisitions	489,000.00	-396,584.76	
		Dispositions	-6,000.00		5,109.18
SBNZHZ45	VALE OVERSEAS LTD 6.4% 06-28-2054				
		Acquisitions	1,549,000.00	-1,526,637.97	
		Dispositions	-1,147,000.00		1,183,741.91
C922475108	VEEVA SYS INC CL A COM CL A COM				
		Acquisitions	300.00	-65,093.21	
		Dispositions	-1,440.00		334,623.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	1,627,000.00	-1,132,152.55	
		Dispositions	-425,000.00		298,443.50
SBLNP354	VERIZON 4% DUE 03-22-2050				
		Acquisitions	453,000.00	-341,497.80	
		Dispositions	-2,474,000.00		1,952,148.24
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039				
		Acquisitions	1,599,000.00	-1,467,565.76	
		Dispositions	-903,000.00		858,503.30
SBXVMD62	VERIZON 4.862% DUE 08-21-2046				
		Acquisitions	2,349,000.00	-2,120,182.53	
		Dispositions	-2,064,000.00		1,797,111.66
SBVLGQZ0	VERIZON 5.401% DUE 07-02-2037				
		Acquisitions	6,668,000.00	-6,737,544.15	
		Dispositions	-1,805,000.00		1,826,899.05
SBYZNV86	VERIZON 5.5% DUE 03-16-2047				
		Acquisitions	245,000.00	-230,731.20	
		Dispositions	-245,000.00		229,333.14
SBWJDYJ0	VERIZON 5.875% DUE 11-30-2055				
		Acquisitions	2,075,000.00	-2,073,032.05	
		Dispositions	-290,000.00		293,253.80
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	1,382,000.00	-1,061,379.73	
		Dispositions	-3,023,000.00		2,269,718.47
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	295,000.00	-212,907.40	
		Dispositions	-3,345,000.00		2,330,616.80
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	1,025,000.00	-700,628.10	
		Dispositions	-1,025,000.00		692,536.70
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048				
		Acquisitions	75,000.00	-61,374.75	
		Dispositions	-16,000.00		13,554.88
C92343VHK3	VERIZON COMMUNICATIONS 6.0% 11-30-2065				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,076,000.00	-5,088,126.50	
		Dispositions	-1,199,000.00		1,193,571.33
SBF320B8	VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO				
		Acquisitions	275,000.00	-290,520.75	
		Dispositions	-275,000.00		289,379.75
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041				
		Acquisitions	534,000.00	-368,583.66	
		Dispositions	-1,010,000.00		716,929.59
SBMWBBL2	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO				
		Acquisitions	1,145,000.00	-697,968.15	
		Dispositions	-1,639,000.00		1,002,028.57
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD				
		Acquisitions	3,019,000.00	-1,829,086.19	
		Dispositions	-4,494,000.00		2,694,094.89
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052				
		Acquisitions	1,600,000.00	-1,181,840.00	
		Dispositions	-2,449,000.00		1,871,959.13
SBRF3FQ3	VERIZON COMMUNICATIONS INC 5.25% 04-02-2035				
		Acquisitions	2,755,000.00	-2,728,071.20	
		Dispositions	-2,755,000.00		2,769,381.10
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	200.00	-20,824.31	
		Dispositions	-890.00		115,023.13
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050				
		Acquisitions	340,000.00	-226,096.95	
		Dispositions	-133,000.00		88,282.74
C925652109	VICI PPTYS INC COM				
		Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052				
		Acquisitions	659,000.00	-595,767.32	
		Dispositions	-2,355,000.00		2,138,622.60
SBV5PK39	VIPER ENERGY PARTNETS LL 5.7% 08-01-2035				
		Acquisitions	2,324,000.00	-2,318,653.47	
		Dispositions	-509,000.00		518,084.64

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMHYKC0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051				
		Acquisitions	292,000.00	-175,503.68	
		Dispositions	-292,000.00		179,915.80
SBD1NQR7	VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043				
		Acquisitions	208,000.00	-174,339.36	
		Dispositions	-208,000.00		188,163.04
SBM6JP54	VISA INC 2.7% DUE 04-15-2040				
		Acquisitions	535,000.00	-414,715.95	
		Dispositions	-275,000.00		203,464.25
C92826C839	VISA INC COM CL A STK				
		Acquisitions	1,650.00	-567,808.96	
		Dispositions	-2,110.00		728,820.25
C929042109	VORNADO RLTY TR COM				
		Acquisitions	1,300.00	-43,185.39	
		Dispositions	-1,300.00		45,859.47
C929089100	VOYA FINL INC COM				
		Acquisitions	300.00	-18,162.75	
		Dispositions	-1,200.00		77,661.64
C929740108	WABTEC CORP COM				
		Acquisitions	400.00	-74,844.17	
		Dispositions	-826.00		159,747.21
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038				
		Acquisitions	340,000.00	-371,174.60	
		Dispositions	-340,000.00		373,262.20
SBKS6GR8	WALMART INC 2.95% DUE 09-24-2049				
		Acquisitions	200,000.00	-132,112.00	
		Dispositions	-95,000.00		65,523.40
SB8SZHR8	WALMART INC 4% DUE 04-11-2043				
		Acquisitions	283,000.00	-239,301.97	
		Dispositions	-283,000.00		248,004.22
SBG08Q52	WALMART INC 4.05% DUE 06-29-2048 REG				
		Acquisitions	560,000.00	-462,765.00	
		Dispositions	-560,000.00		470,263.85
SBPMQ8D9	WALMART INC 4.5% DUE 09-09-2052 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	515,000.00	-441,736.10	
		Dispositions	-515,000.00		448,790.55
C931142103	WALMART INC COM				
		Acquisitions	600.00	-59,151.50	
		Dispositions	-2,700.00		257,572.23
SBMDP812	WALMART INC NT 2.65% 09-22-2051				
		Acquisitions	335,000.00	-207,006.55	
		Dispositions	-335,000.00		212,785.30
C254687106	WALT DISNEY CO				
		Acquisitions	2,100.00	-201,706.69	
		Dispositions	-2,100.00		190,984.44
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Acquisitions	2,765,000.00	-1,926,404.95	
		Dispositions	-10,637,000.00		7,278,547.78
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Acquisitions	3,387,000.00	-2,272,533.70	
		Dispositions	-9,407,000.00		6,360,256.41
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054				
		Acquisitions	900,000.00	-882,954.00	
		Dispositions	-2,063,000.00		2,006,299.71
C941848103	WATERS CORP COM				
		Acquisitions	160.00	-59,227.96	
		Dispositions	-250.00		94,767.52
C942749102	WATTS WTR TECHNOLOGIES INC				
		Acquisitions	500.00	-106,367.66	
		Dispositions	-500.00		104,199.84
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041				
		Acquisitions	655,000.00	-509,963.35	
		Dispositions	-4,284,000.00		3,339,136.94
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046				
		Acquisitions	1,293,000.00	-1,016,309.35	
		Dispositions	-936,000.00		763,229.24
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053				
		Acquisitions	4,363,000.00	-3,726,547.95	
		Dispositions	-1,175,000.00		968,270.75

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046				
		Acquisitions	438,000.00	-367,483.23	
		Dispositions	-14,001,000.00		12,118,566.16
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045				
		Acquisitions	2,072,000.00	-1,833,700.45	
		Dispositions	-322,000.00		293,200.34
C95000U3V3	WELLS FARGO & CO 5.605% 04-23-2036				
		Acquisitions	6,130,000.00	-6,130,889.20	
		Dispositions	-6,130,000.00		6,191,324.45
SBJTGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044				
		Acquisitions	507,000.00	-480,283.02	
		Dispositions	-282,000.00		282,045.12
C95000U2M4	WELLS FARGO & CO FLTG RT 5.013% 04-04-2051				
		Acquisitions	2,918,000.00	-2,551,037.17	
		Dispositions	-2,963,000.00		2,580,844.26
SBR1W898	WELLS FARGO & CO NEW 7.625% 12-31-2049				
		Acquisitions	179,000.00	-190,122.10	
		Dispositions	-179,000.00		191,530.00
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044				
		Acquisitions	542,000.00	-445,313.23	
		Dispositions	-1,019,000.00		888,217.38
C963320106	WHIRLPOOL CORP COM				
		Acquisitions	300.00	-23,413.91	
		Dispositions	-300.00		22,882.61
SBTPGNG2	WILLIAMS COS INC 5.3% 09-30-2035				
		Acquisitions	1,555,000.00	-1,563,162.05	
		Dispositions	-558,000.00		564,891.30
SBR1Z626	WILLIAMS COS INC 5.6% 03-15-2035				
		Acquisitions	355,000.00	-354,442.65	
		Dispositions	-355,000.00		353,406.05
SBR1FKY6	WILLIAMS COS INC 6% DUE 03-15-2055				
		Acquisitions	900,000.00	-886,593.30	
		Dispositions	-900,000.00		903,348.00
SBGLQSZ9	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	225,000.00	-187,215.75	
		Dispositions	-5,000.00		4,340.10
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	500.00	-69,854.95	
		Dispositions	-500.00		77,231.60
C974155103	WINGSTOP INC COM				
		Acquisitions	260.00	-60,299.73	
		Dispositions	-1,140.00		295,744.77
C980236AS2	WOODSIDE FIN LTD 5.7% 09-12-2054				
		Acquisitions	210,000.00	-185,404.80	
		Dispositions	-210,000.00		194,008.50
C980236AV5	WOODSIDE FIN LTD 6% DUE 05-19-2035				
		Acquisitions	1,005,000.00	-994,899.75	
		Dispositions	-375,000.00		391,284.60
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	300.00	-65,094.84	
		Dispositions	-300.00		73,497.20
C98139A105	WORKIVA INC COM CL A COM CL A				
		Acquisitions	700.00	-69,207.40	
		Dispositions	-700.00		55,737.69
C98389BBE9	XCEL ENERGY INC 5.6% 04-15-2035				
		Acquisitions	480,000.00	-479,491.20	
		Dispositions	-480,000.00		487,464.00
C989207105	ZEBRA TECHNOLOGIES CORP CL A				
		Acquisitions	490.00	-154,651.38	
		Dispositions	-1,210.00		394,043.00
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	200.00	-32,820.50	
		Dispositions	-300.00		45,101.99
C98978VAX1	ZOETIS INC SR NT 5% 08-17-2035				
		Acquisitions	465,000.00	-464,167.65	
		Dispositions	-465,000.00		470,193.95

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) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 24 — Change in Actuarial Assumptions

The funding valuation reflects the following assumption change:

- A change in the salary increase assumption to the rates included in table 1.
- A change in the retirement rates to the rates included in table 2.
- A change in the termination rates to a flat 1.5% rate at all ages.
- A change in the optional payment form election assumptions.

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

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
EIN: 85-0097942 PN: 006

Schedule SB, line 19 — Discounted Employer Contributions

Year applied for contributions: 2025

Date	Amount	Days to Discount to 1/1/2025 at 5.37%	Interest Adjusted Contribution
April 28, 2026	$ 95,288,000	482	$ 88,928,169
Total Contribution	$ 95,288,000		$ 88,928,169

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, 2025

*Party-in-Interest

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
*PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	920,000	797,872	775,269
*PRUDENTIAL FINL 3.905% DUE 12-07-2047	94,000	44,024	74,171
*PRUDENTIAL FINL 3.905% DUE 12-07-2047	400,000	382,896	315,620
*PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	290,000	222,395	217,195
*PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG	1,300,000	1,291,134	973,635
*PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	2,497,000	2,206,336	1,941,129
*PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	5,061,000	4,329,640	3,934,342
*PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	170,000	190,757	194,164
*PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436	600,000	336,000	637,212
*PRUDENTIAL INSURANCE, CONSERVATIVE STOCK FD, COMMON STOCK ACCOUNT	999	59,144	380,148
*PRUDENTIAL INSURANCE, SHORT TERM FD, INTEREST-BEARING CASH ACCT, VARIABLE INTEREST	791,525	13,140,410	13,140,410
*PRUDENTIAL INSURANCE, UNALLOCATED INSURANCE CONTRACT, VARIABLE RATE, 4.5%		12,412,526	12,412,526
3M CO 3.125% DUE 09-19-2046	1,004,000	714,892	697,324
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG	2,418,000	1,811,042	1,780,133
3M CO 3.875% DUE 06-15-2044	235,000	163,186	190,533
3M CO FIXED 3.625% 10-15-2047	254,000	182,641	189,751
3M CO MEDIUM TERM 5.7% DUE 03-15-2037	310,000	327,255	327,359
6297782 LLC SR NT 5.584% 10-01-2034	1,900,000	1,900,000	1,923,180
ABBOTT LABS 4.75% 04-15-2043	345,000	355,265	326,987
ABBOTT LABS 4.9% DUE 11-30-2046	35,000	32,807	33,056
ABBOTT LABS 6.15% DUE 11-30-2037	175,000	195,136	196,088
ABBVIE INC 4.05% DUE 11-21-2039 REG	4,187,000	3,947,432	3,747,283
ABBVIE INC 4.25% DUE 11-21-2049 REG	4,615,000	3,855,791	3,814,683
ABBVIE INC 4.25% DUE 11-21-2049 REG	3,698,000	3,282,245	3,056,706
ABBVIE INC 4.4% DUE 11-06-2042	2,820,000	2,750,673	2,515,623
ABBVIE INC 4.4% DUE 11-06-2042	233,000	199,989	207,851
ABBVIE INC 4.45% DUE 05-14-2046	2,145,000	2,059,038	1,869,250
ABBVIE INC 4.45% DUE 05-14-2046	311,000	276,584	271,019
ABBVIE INC 4.45% DUE 05-14-2046	6,000,000	5,925,400	5,228,672
ABBVIE INC 4.625% DUE 10-01-2042 REG	335,000	275,115	306,170
ABBVIE INC 4.625% DUE 10-01-2042 REG	133,000	122,242	121,554
ABBVIE INC 4.75% 03-15-2045	873,000	968,163	797,972
ABBVIE INC 4.75% 03-15-2045	1,321,000	1,279,098	1,207,470
ABBVIE INC 4.85% DUE 06-15-2044 REG	689,000	706,527	640,318
ABBVIE INC 4.85% DUE 06-15-2044 REG	188,000	182,417	174,717
ABBVIE INC 4.875% DUE 11-14-2048	1,620,000	1,587,113	1,479,761
ABBVIE INC 4.875% DUE 11-14-2048	730,000	668,403	666,806
ABBVIE INC 4.875% DUE 11-14-2048	100,000	98,943	91,343
ABBVIE INC 5.35% 03-15-2044	186,000	177,174	184,477
ABBVIE INC 5.35% 03-15-2044	210,000	199,147	208,281
ABBVIE INC 5.35% 03-15-2044	4,000,000	3,994,480	3,967,253
ABBVIE INC 5.4% 03-15-2054	1,500,000	1,494,855	1,463,414
ABBVIE INC 5.4% 03-15-2054	2,776,000	2,745,010	2,708,291
ABBVIE INC 5.4% 03-15-2054	4,000,000	3,986,280	3,902,437
ABBVIE INC 5.5% 03-15-2064	609,000	606,722	594,027
ABBVIE INC 5.6% 03-15-2055	522,000	527,037	525,479
ABBVIE INC FIXED 4.7% DUE 05-14-2045	1,545,000	1,411,007	1,402,255
ABBVIE INC FIXED 4.7% DUE 05-14-2045	699,000	627,548	634,418
ABU DHABI NATL ENERGY 4.75% 03-09-2037	216,000	217,774	1,958,201
ACE INA HLDGS INC 4.15% DUE 03-13-2043	445,000	367,926	383,947
ACE INA HLDGS INC 6.7% DUE 05-15-2036	205,000	268,199	235,222
ADNOC MURBAN RSC LTD GLOBAL MEDIUM 5.125% 09-11-2054	300,000	143,640	1,503,471
ADVENTHEALTH OBL 2.795% 11-15-2051	618,000	618,000	386,749
AEP TEX INC 4.15% DUE 05-01-2049	2,400,000	2,396,736	1,849,820
AEP TEX INC 4.15% DUE 05-01-2049	370,000	421,567	285,181
AEP TEX INC 5.4% DUE 06-01-2033	1,200,000	1,198,056	1,238,317
AEP TEX INC FIXED 3.8% DUE 10-01-2047	240,000	176,834	178,033
AEP TEX INC FIXED 3.8% DUE 10-01-2047	1,700,000	1,306,280	1,261,066
AEP TEX INC SR NT SER J 3.45% 05-15-2051	580,000	504,460	393,271
AEP TEXAS INC 5.85% 10-15-2055	300,000	298,512	295,668
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	1,135,000	990,586	770,284

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
AEP TRANSM CO LLC 3.15% DUE 09-15-2049	245,000	245,037	166,273
AEP TRANSM CO LLC 3.75% DUE 12-01-2047	1,087,000	821,293	835,139
AEP TRANSM CO LLC 3.8% DUE 06-15-2049	875,000	713,587	661,422
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	413,000	323,073	340,492
AEP TRANSM CO LLC 4.25% DUE 09-15-2048	335,000	289,209	276,186
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	1,066,000	761,772	793,422
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053	356,000	338,261	347,753
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052	428,000	353,733	363,914
AERCAP IRELAND CAP DESIGNATED 5.0% 11-15-2035	640,000	634,528	633,865
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	2,143,000	2,137,964	1,755,833
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,300,000	1,294,410	1,175,840
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	1,000,000	995,700	904,492
AES CORP 5.45% 06-01-2028	1,400,000	1,399,160	1,432,166
AETNA INC 4.125% DUE 11-15-2042	2,356,000	2,031,830	1,867,619
AETNA INC NEW 3.875% DUE 08-15-2047	1,215,000	1,060,431	912,757
AETNA INC NEW 4.5% DUE 05-15-2042	594,000	497,966	510,579
AETNA INC NEW 4.75% DUE 03-15-2044	990,000	1,024,174	867,394
AETNA INC NEW 4.75% DUE 03-15-2044	476,000	459,709	417,050
AETNA INC NEW 6.625 DUE 06-15-2036 BEO	454,000	494,138	500,457
AETNA INC NEW 6.75% DUE 12-15-2037	300,000	417,069	331,023
AETNA INC NEW 6.75% DUE 12-15-2037	106,000	124,647	116,961
AFLAC INC 4.75% DUE 01-15-2049	494,000	420,793	436,546
AGL CAP CORP 5.875% DUE 03-15-2041	180,000	183,478	186,248
AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	1,100,000	1,091,915	1,048,423
AHS HOSP CORP 5.024% DUE 07-01-2045	2,463,000	3,018,142	2,318,129
AIR LEASE CORP MTN 5.2% 07-15-2031	1,800,000	1,769,616	1,831,234
AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	610,000	608,633	458,848
AIR PRODS & CHEMS INC 4.85% 02-08-2034	915,000	912,493	931,818
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	714,000	486,395	474,142
ALABAMA POWER CO 3.7% 12-01-2047	1,618,000	1,198,372	1,239,039
ALABAMA POWER CO 3.7% 12-01-2047	5,000,000	5,113,000	3,828,921
ALABAMA POWER CO 3.7% 12-01-2047	725,000	583,893	555,194
ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032	1,200,000	1,199,172	1,115,126
ALABAMA PWR CO 3.45% DUE 10-01-2049	1,441,000	1,117,022	1,028,889
ALABAMA PWR CO 3.45% DUE 10-01-2049	405,000	385,090	289,174
ALABAMA PWR CO 3.75% DUE 03-01-2045	2,000,000	2,021,020	1,578,431
ALABAMA PWR CO 3.75% DUE 03-01-2045	1,025,000	999,007	808,946
ALABAMA PWR CO 3.75% DUE 03-01-2045	216,000	220,482	170,471
ALABAMA PWR CO 3.85% DUE 12-01-2042	300,000	239,175	245,909
ALABAMA PWR CO 3.85% DUE 12-01-2042	491,000	406,116	402,471
ALABAMA PWR CO 4.15% DUE 08-15-2044	4,500,000	4,464,180	3,771,916
ALABAMA PWR CO 4.15% DUE 08-15-2044	398,000	319,948	333,605
ALABAMA PWR CO 4.3% DUE 01-02-2046	221,000	184,735	187,407
ALABAMA PWR CO 5.5% DUE 03-15-2041	404,000	403,543	404,380
ALABAMA PWR CO 6% DUE 03-01-2039	840,000	883,917	903,185
ALABAMA PWR CO 6.125% DUE 05-15-2038	176,000	185,870	191,790
ALCON FIN CORP 5.375% DUE 12-06-2032	1,700,000	1,690,786	1,778,303
ALEXANDRIA REAL 3.95% DUE 01-15-2028	2,100,000	2,096,955	2,091,355
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	191,000	167,717	167,057
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	2,100,000	2,098,803	1,974,784
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	2,800,000	2,788,464	1,718,312
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	199,000	143,741	122,123
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	986,000	698,068	724,751
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	830,000	973,191	692,658
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	3,315,000	2,671,549	2,260,834
ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	340,000	330,507	310,407
ALLIANT ENERGY CORP 5.75% 04-01-2056	1,510,000	1,510,000	1,507,249
ALLINA HEALTH SYS 3.887% DUE 04-15-2049	2,100,000	2,237,487	1,616,065
ALLSTATE CORP 4.2% DUE 12-15-2046	2,545,000	2,534,209	2,103,561
ALLSTATE CORP 4.5% DUE 06-15-2043	355,000	306,449	311,620
ALLY FINL INC 6.646% 01-17-2040	1,223,000	1,204,872	1,233,191
ALLY FINL INC 8% DUE 11-01-2031	900,000	1,066,594	1,022,447
ALPHABET INC 1.9% DUE 08-15-2040	455,000	299,531	308,997
ALPHABET INC 4.7% 11-15-2035	1,535,000	1,540,979	1,538,396
ALPHABET INC 5.25% 15 MAY 2055	3,265,000	3,218,632	3,140,444
ALPHABET INC 5.3% 05-15-2065	2,255,000	2,188,070	2,127,779
ALPHABET INC 5.35% 11-15-2045	10,000	10,063	9,966

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ALPHABET INC 5.45% 11-15-2055	1,700,000	1,695,703	1,673,018
ALPHABET INC 5.45% 11-15-2055	3,340,000	3,317,956	3,286,988
ALPHABET INC 5.45% 11-15-2055	3,204,000	3,182,854	3,153,147
ALPHABET INC SR BD 5.7% 11-15-2075	6,458,000	6,410,275	6,382,135
ALPHABET INC SR BD 5.7% 11-15-2075	2,297,000	2,304,324	2,270,016
ALTRIA GROUP INC 3.4% DUE 02-04-2041	3,059,000	2,435,523	2,371,925
ALTRIA GROUP INC 3.4% DUE 02-04-2041	400,000	271,345	310,157
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	7,508,000	5,222,497	5,325,036
ALTRIA GROUP INC 3.875% DUE 09-16-2046	216,000	127,548	162,906
ALTRIA GROUP INC 3.875% DUE 09-16-2046	1,600,000	1,250,736	1,206,711
ALTRIA GROUP INC 4.0% DUE 02-04-2061	1,663,000	1,235,027	1,209,727
ALTRIA GROUP INC 4.0% DUE 02-04-2061	3,100,000	3,074,890	2,255,053
ALTRIA GROUP INC 4.25% DUE 08-09-2042	1,114,000	889,528	932,407
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	275,000	208,775	221,089
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	784,000	633,605	630,304
ALTRIA GROUP INC 4.5% DUE 05-02-2043	305,000	271,769	260,967
ALTRIA GROUP INC 5.95% DUE 02-14-2049	183,000	180,348	183,371
ALTRIA GROUP INC 5.95% DUE 02-14-2049	1,000,000	997,220	1,002,030
ALTRIA GROUP INC 6.2% DUE 02-14-2059	317,000	316,068	317,907
AMAZON COM INC 2.5% DUE 06-03-2050	3,370,000	2,362,960	2,027,122
AMAZON COM INC 2.7% DUE 06-03-2060	2,100,000	2,075,136	1,192,726
AMAZON COM INC 2.7% DUE 06-03-2060	3,637,000	2,225,660	2,065,688
AMAZON COM INC 4.05% 08-22-2047	213,000	174,470	175,788
AMAZON COM INC 4.05% 08-22-2047	585,000	501,561	482,799
AMAZON COM INC 5.45% 11-20-2055	2,270,000	2,271,439	2,223,536
AMAZON COM INC 5.45% 11-20-2055	3,570,000	3,552,757	3,496,926
AMAZON COM INC 5.55% 11-20-2065	3,160,000	3,143,378	3,076,528
AMAZON COM INC 5.55% 11-20-2065	2,935,000	2,907,157	2,857,472
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	4,000,000	5,437,920	3,219,180
AMAZON COM INC FIXED 4.25% DUE 08-22-2057	214,000	175,946	172,226
AMAZON COM INC NT 2.875% 05-12-2041	1,175,000	891,101	895,062
AMAZON COM INC NT 3.1% 05-12-2051	4,298,000	3,027,659	2,896,714
AMAZON COM INC NT 3.1% 05-12-2051	747,000	545,101	503,454
AMAZON COM INC NT 3.1% 05-12-2051	1,600,000	1,588,544	1,078,349
AMAZON COM INC NT 3.25% 05-12-2061	5,525,000	4,150,882	3,550,151
AMAZON COM INC NT 3.25% 05-12-2061	824,000	531,819	529,470
AMAZON COM INC NT 4.1% 04-13-2062	5,000,000	4,976,600	3,858,151
AMAZON.COM INC 3.95% 04-13-2052	5,000,000	4,979,100	3,919,871
AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	1,100,000	1,236,582	1,182,957
AMER MOVIL SAB DE 4.375% DUE 04-22-2049	1,490,000	1,481,611	1,256,077
AMER MOVIL SAB DE 4.375% DUE 07-16-2042	944,000	838,305	822,400
AMER MOVIL SAB DE CV 6.125% 03-30-2040	480,000	601,357	511,824
AMER MOVIL SAB DE CV 6.125% 03-30-2040	346,000	357,164	368,940
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,422,096	1,379,490
AMERADA HESS CORP 7.3% DUE 08-15-2031	1,200,000	1,413,516	1,379,490
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	440,000	290,140	278,923
AMEREN ILL CO 3.7% 12-01-2047	400,000	361,815	306,245
AMEREN ILL CO 4.15% DUE 03-15-2046	479,000	523,641	396,883
AMEREN ILL CO 4.5% 03-15-2049	512,000	434,243	437,972
AMEREN ILLINOIS CO 5.625% 03-01-2055	1,175,000	1,212,553	1,173,366
AMERICAN ELEC PWR CO INC 5.8% 03-15-2056	2,365,000	2,365,000	2,347,878
AMERICAN ELECTRIC POWER CO INC 6.05% 03-15-2056	1,130,000	1,130,000	1,110,259
AMERICAN EXPRESS CO 3.55% 12-31-2049	786,000	769,901	774,830
AMERICAN HOMES 4 RENT 4.3% 04-15-2052	284,000	276,153	226,213
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,400,000	1,371,468	950,015
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	600,000	824,712	707,656
AMERICAN TOWER CORP 2.75% DUE 01-15-2027	2,500,000	2,495,950	2,467,224
AMERICAN WTR CAP CORP 4.15% 06-01-2049	1,600,000	1,591,520	1,296,275
AMERICAN WTR CAP CORP 5.7% 09-01-2055	1,009,000	1,000,065	1,014,947
AMERN EXPRESS CO 4.05% DUE 12-03-2042	492,000	434,207	425,197
AMERN EXPRESS CO 4.05% DUE 12-03-2042	509,000	424,934	439,889
AMERN EXPRESS CO FLTG RT 5.667% DUE 04-25-2036	1,935,000	1,943,940	2,048,337
AMERN FINL GROUP 4.5% DUE 06-15-2047	4,300,000	4,276,780	3,617,954
AMERN INTL GROUP 4.75% DUE 04-01-2048	290,000	266,490	258,806
AMERN TOWER CORP 2.95% DUE 01-15-2051	2,300,000	2,246,410	1,469,140
AMERN TOWER CORP 2.95% DUE 01-15-2051	3,527,000	2,216,158	2,252,894
AMERN TOWER CORP 3.1% DUE 06-15-2050	1,100,000	1,089,154	725,595

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AMERN TOWER CORP 3.7% DUE 10-15-2049	398,000	288,821	296,735
AMGEN INC 2.77% 09-01-2053	2,302,000	1,346,118	1,371,209
AMGEN INC 2.77% 09-01-2053	1,389,000	854,717	827,371
AMGEN INC 2.8% DUE 08-15-2041 BEO	100,000	96,942	73,455
AMGEN INC 3.375% 02-21-2050	1,000,000	999,620	714,442
AMGEN INC 4.4% DUE 02-22-2062 BEO	4,817,000	4,028,559	3,779,294
AMGEN INC 4.563% DUE 06-15-2048	1,185,000	1,364,855	1,018,476
AMGEN INC 4.563% DUE 06-15-2048	501,000	429,304	430,596
AMGEN INC 4.563% DUE 06-15-2048	1,300,000	1,312,194	1,117,315
AMGEN INC 4.663% DUE 06-15-2051	964,000	816,508	827,382
AMGEN INC 4.663% DUE 06-15-2051	2,700,000	2,732,535	2,317,355
AMGEN INC 4.663% DUE 06-15-2051	50,000	43,074	42,914
AMGEN INC 4.875% 03-01-2053	3,772,000	3,380,428	3,332,285
AMGEN INC 4.95% DUE 10-01-2041	454,000	451,457	430,301
AMGEN INC 5.15% DUE 11-15-2041	318,000	326,519	308,507
AMGEN INC 5.6% DUE 03-01-2043	1,300,000	1,285,518	1,311,874
AMGEN INC 5.65% 03-02-2053	3,621,000	3,582,275	3,560,916
AMGEN INC 5.65% 03-02-2053	63,000	62,947	61,955
AMGEN INC 5.65% 03-02-2053	2,500,000	2,454,730	2,458,517
AMGEN INC 5.65% DUE 06-15-2042	74,000	74,383	75,307
AMGEN INC 5.75% DUE 03-02-2063	215,000	208,163	210,658
AMGEN INC 5.75% DUE 03-02-2063	399,000	395,297	390,942
AMGEN INC 6.4% DUE 02-01-2039	205,000	220,192	227,424
AMGEN INC FIXED 3.15% 02-21-2040	1,214,000	1,031,568	959,689
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	3,100,000	3,082,702	2,469,293
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	2,838,000	2,355,520	2,260,598
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	4,400,000	4,375,448	3,504,804
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	3,190,000	2,578,444	2,540,983
AMPHENOL CORP 5.3% 11-15-2055	1,070,000	1,067,409	1,026,411
AMPHENOL CORP NEW SR NT 4.625% 02-15-2036	1,985,000	1,962,677	1,949,006
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	463,000	344,956	342,498
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	1,062,000	859,010	785,601
ANALOG DEVICES INC 5.3% DUE 12-15-2045	187,000	174,993	182,959
ANHEUSER BUSCH 3.75% DUE 07-15-2042	330,000	269,818	271,124
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,106,000	1,102,074	1,131,244
ANHEUSER BUSCH 5.8% DUE 01-23-2059	1,677,000	1,748,934	1,715,276
ANHEUSER BUSCH COS 6.5% DUE 02-01-2043	216,000	229,185	234,076
ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	440,000	399,709	396,367
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	2,060,000	2,060,805	2,061,317
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	447,000	485,148	447,286
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	4,500,000	4,487,490	4,668,217
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	2,177,000	2,067,115	1,877,404
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	4,100,000	4,223,282	3,535,764
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	165,000	138,177	142,293
ANHEUSER-BUSCH 4.75% DUE 04-15-2058	3,700,000	3,225,050	3,235,356
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	3,301,000	3,013,052	3,055,428
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	1,640,000	1,575,871	1,571,202
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	623,000	563,379	596,865
ANHEUSER-BUSCH 4.95% DUE 01-15-2042	950,000	1,012,821	910,147
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	6,658,000	6,195,021	6,186,229
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	5,255,000	5,305,539	4,882,642
ANHEUSER-BUSCH INBEV FIN INC 4.7% 02-01-2036	610,000	595,266	605,088
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027	1,062,000	1,033,890	880,095
ANTHEM INC 3.6% DUE 03-15-2051	700,000	545,135	500,190
ANTHEM INC 3.6% DUE 03-15-2051	925,000	664,964	660,966
ANTHEM INC 4.375% 12-01-2047	1,000,000	925,500	832,436
ANTHEM INC 4.55% 03-01-2048	53,000	46,906	45,240
ANTHEM INC 4.55% 05-15-2052	93,000	76,012	77,221
ANTHEM INC 4.65% DUE 01-15-2043	164,000	149,606	147,323
ANTHEM INC FIXED 3.7% 09-15-2049	381,000	320,812	281,415
ANTHEM INC FIXED 3.7% 09-15-2049	1,100,000	1,093,279	812,484
ANTHEM INC FIXED 3.7% 09-15-2049	2,055,000	1,873,824	1,517,867
AON CORP FIXED 2.9% DUE 08-23-2051	1,005,000	908,989	627,842
AON CORP FIXED 2.9% DUE 08-23-2051	3,310,000	2,011,113	2,067,818
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	967,000	774,569	726,168
AON CORPORATION 2.8% 05-15-2030	1,300,000	1,299,545	1,228,392
AON NORTH AMER INC 5.75% 03-01-2054	960,000	936,479	958,976

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AON PLC 4.45% DUE 05-24-2043	345,000	319,746	297,833
AON PLC 4.6% DUE 06-14-2044	700,000	631,786	613,619
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	900,000	897,633	891,984
APPALACHIAN PWR CO 4.4% DUE 05-15-2044	1,005,000	1,071,600	845,967
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	265,000	260,341	221,809
APPALACHIAN PWR CO 4.45% DUE 06-01-2045	4,000,000	3,971,080	3,348,055
APPALACHIAN PWR CO 7% DUE 04-01-2038	215,000	235,128	243,887
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	956,000	870,911	785,818
APPLE INC 2.375% DUE 02-08-2041	2,202,000	1,482,542	1,594,119
APPLE INC 2.55% DUE 08-20-2060 REG	651,000	371,085	363,004
APPLE INC 2.65% 02-08-2051	208,000	129,742	129,159
APPLE INC 2.65% DUE 05-11-2050 REG	4,610,000	4,041,581	2,893,317
APPLE INC 2.7% 08-05-2051	4,801,000	3,316,718	3,005,188
APPLE INC 2.8% DUE 02-08-2061	3,908,000	2,269,963	2,304,922
APPLE INC 2.8% DUE 02-08-2061	5,700,000	5,683,641	3,361,836
APPLE INC 2.85% DUE 08-05-2061 BEO	428,000	262,283	253,916
APPLE INC 3.45% DUE 02-09-2045	2,656,000	2,072,550	2,067,210
APPLE INC 3.45% DUE 02-09-2045	113,000	87,552	87,950
APPLE INC 3.75% DUE 09-12-2047	3,200,000	3,181,728	2,535,396
APPLE INC 3.75% DUE 09-12-2047	1,423,000	1,279,826	1,127,459
APPLE INC 3.85% DUE 05-04-2043	620,000	522,240	525,302
APPLE INC 3.85% DUE 05-04-2043	9,000,000	8,431,453	7,625,357
APPLE INC 3.85% DUE 05-04-2043	208,000	173,682	176,230
APPLE INC 3.85% DUE 08-04-2046	208,000	168,443	169,168
APPLE INC 3.85% DUE 08-04-2046	1,120,000	956,722	910,906
APPLE INC 4.1% DUE 08-08-2062 BEO	76,000	60,491	59,907
APPLE INC 4.25% DUE 02-09-2047	189,000	163,156	162,763
APPLE INC 4.375% DUE 05-13-2045	208,000	184,007	186,002
APPLE INC 4.375% DUE 05-13-2045	6,799,000	7,263,034	6,079,950
APPLE INC 4.375% DUE 05-13-2045	2,025,000	2,017,609	1,810,840
APPLE INC 4.375% DUE 05-13-2045	850,000	768,106	760,106
APPLE INC 4.65% DUE 02-23-2046	2,000,000	2,006,290	1,842,248
APPLE INC 4.65% DUE 02-23-2046	179,000	164,945	164,881
APPLE INC FIXED 2.95% 09-11-2049	1,765,000	1,170,241	1,183,106
APPLE INC FIXED 2.95% 09-11-2049	208,000	139,626	139,426
APPLE INC FIXED 3.75% 11-13-2047	182,000	143,937	144,768
APPLE INC NT 2.4% 08-20-2050	652,000	388,586	388,502
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	748,000	484,424	481,481
APPLIED MATLS INC 4.35% DUE 04-01-2047	318,000	316,593	274,576
APPLIED MATLS INC 4.35% DUE 04-01-2047	2,580,000	2,575,279	2,227,695
APPLIED MATLS INC 5.85% DUE 06-15-2041	461,000	607,118	491,188
APPLOVIN CORP 5.125% DUE 12-01-2029	700,000	699,930	718,696
APPLOVIN CORP NT 5.95% 12-01-2054	4,662,000	4,598,859	4,633,187
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	3,737,000	2,309,454	2,410,692
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	1,100,000	1,097,613	849,067
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	108,000	72,783	83,363
APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049	355,000	310,522	327,698
APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049	900,000	896,022	830,784
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054	655,000	629,069	634,047
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054	255,000	238,339	246,843
AQUA AMER INC FIXED 4.276% 05-01-2049	265,000	213,839	214,455
ARCHER-DANIELS 4.016% DUE 04-16-2043	365,000	306,421	306,435
ARCHER-DANIELS 4.5% DUE 03-15-2049	930,000	869,922	798,428
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	2,052,000	2,006,507	1,434,245
ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	526,000	403,440	423,874
ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	837,000	742,897	699,169
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	208,000	217,926	183,189
ARIZONA PUB SVC CO 5.9% 08-15-2055	3,741,000	3,721,210	3,815,939
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	630,000	616,468	607,025
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	3,623,000	3,600,392	3,490,877
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054	36,000	34,246	35,489
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	455,000	470,641	504,406
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	1,261,000	1,059,312	801,284
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	141,000	87,228	89,596
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	255,000	248,712	251,212
ASCENSION 2.532% DUE 11-15-2029	459,000	473,504	434,225
ASCENSION 3.106% DUE 11-15-2039	185,000	141,355	147,582

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ASCENSION HLTH 3.945% DUE 11-15-2046	460,000	387,513	374,925
ASCENSION HLTH 4.294% DUE 11-15-2030	1,040,000	1,040,000	1,042,463
ASCENSION HLTH 4.923% DUE 11-15-2035	405,000	405,000	406,450
ASSOCIATED BANC-CORP 6.455% 08-29-2030	3,216,000	3,216,000	3,341,914
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031	1,200,000	1,196,604	1,132,891
ASTRAZENECA PLC 4.375% 08-17-2048	2,200,000	2,176,768	1,924,508
ASTRAZENECA PLC 6.45% DUE 09-15-2037	1,200,000	1,703,280	1,371,462
ASTRAZENECA PLC 6.45% DUE 09-15-2037	425,000	469,102	485,726
ASTRAZENECA PLC NT 3% 05-28-2051	2,932,000	2,891,949	1,976,252
AT&T INC 2.55% DUE 12-01-2033	1,142,000	997,787	976,400
AT&T INC 3.3% DUE 02-01-2052	365,000	241,006	238,468
AT&T INC 3.5% DUE 09-15-2053 REG	4,875,000	3,353,979	3,276,457
AT&T INC 3.5% DUE 09-15-2053 REG	3,057,000	2,158,984	2,054,591
AT&T INC 3.5% DUE 09-15-2053 REG	772,000	628,286	518,856
AT&T INC 3.55% DUE 09-15-2055	6,516,000	5,017,814	4,356,486
AT&T INC 3.55% DUE 09-15-2055	7,077,000	5,260,670	4,731,561
AT&T INC 3.55% DUE 09-15-2055	6,560,000	4,944,484	4,385,903
AT&T INC 3.65% DUE 09-15-2059	3,673,000	2,483,752	2,435,163
AT&T INC 3.65% DUE 09-15-2059	549,000	367,376	363,982
AT&T INC 3.65% DUE 09-15-2059	22,903,000	17,123,753	15,184,464
AT&T INC 3.8% 12-01-2057	156,000	118,715	107,724
AT&T INC 3.8% 12-01-2057	1,713,000	1,166,108	1,182,889
AT&T INC 3.8% 12-01-2057	12,328,000	9,336,136	8,512,934
AT&T INC 3.85% DUE 06-01-2060	268,000	184,033	184,739
AT&T INC 4.35% DUE 06-15-2045	520,000	427,181	430,622
AT&T INC 4.5% DUE 03-09-2048	1,205,000	998,714	998,014
AT&T INC 4.5% DUE 03-09-2048	346,000	278,181	286,567
AT&T INC 4.55% DUE 03-09-2049	254,000	211,841	210,785
AT&T INC 5.35% DUE 09-01-2040	83,000	81,958	81,711
AT&T INC 5.45% DUE 03-01-2047	1,180,000	1,123,230	1,117,605
AT&T INC 5.7% 11-01-2054	344,000	341,553	331,103
AT&T INC 5.7% DUE 03-01-2057	365,000	338,979	351,177
AT&T INC 6.05% 08-15-2056	5,377,000	5,342,802	5,426,020
AT&T INC 6.05% 08-15-2056	3,810,000	3,807,148	3,844,735
AT&T INC 6.375% DUE 03-01-2041	65,000	68,593	69,515
AT&T INC CORP 4.65% 06-01-2044	1,032,000	907,287	896,066
AT&T INC FIXED 5.15% DUE 02-15-2050	153,000	138,198	137,794
ATHENE HLDG LTD 3.45% 05-15-2052	3,000,000	2,999,490	1,903,399
ATHENE HLDG LTD 6.625% 05-19-2055	2,153,000	2,133,601	2,200,125
ATHENE HOLDING LTD 3.95% 05-25-2051	785,000	779,945	550,344
ATMOS ENERGY CORP 3.375% DUE 09-15-2049	1,929,000	1,584,217	1,359,273
ATMOS ENERGY CORP 4.125% DUE 03-15-2049	586,000	483,849	469,356
ATMOS ENERGY CORP 5.45% 01-15-2056	995,000	989,371	965,764
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	257,000	217,787	213,603
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048	900,000	895,491	748,025
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052	2,380,000	1,779,230	1,481,067
Australian dollar - Cash Collateral Due to/from CCP Broker	126,011	126,011	126,011
Australian dollar - Cash	72,709	72,709	72,709
AUSTRALIAN GOVERNMENT 2.75% 21/06/2035	200,000	202,359	2,154,762
AUTONATION INC FIXED 4.75% DUE 06-01-2030	500,000	497,395	505,052
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028	299,000	288,616	300,265
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO	3,204,000	2,947,693	2,884,037
B A T CAP CORP 4.39% 08-15-2037	3,200,000	2,866,411	2,954,050
B A T CAP CORP 4.54% 08-15-2047	2,170,000	1,663,007	1,806,692
B A T CAP CORP 4.54% 08-15-2047	1,754,000	1,419,177	1,460,340
B A T CAP CORP 4.758% DUE 09-06-2049	1,572,000	1,374,035	1,332,115
B A T CAP CORP 4.758% DUE 09-06-2049	856,000	656,932	725,375
B A T CAP CORP 5.282% DUE 04-02-2050	265,000	237,753	239,863
B A T CAP CORP 5.282% DUE 04-02-2050	342,000	310,262	309,558
B A T CAP CORP FIXED 3.734% DUE 09-25-2040	1,285,000	1,219,113	1,042,572
B A T CAP CORP FIXED 3.984% DUE 09-25-2050	5,000	3,568	3,655
B A T CAP CORP NT 5.65% 03-16-2052	7,081,000	6,579,744	6,718,024
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	1,859,000	1,790,585	1,260,536
BALT GAS & ELEC CO 3.2% DUE 09-15-2049	280,000	230,194	189,860
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	310,000	259,200	261,792
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	1,603,000	1,470,349	1,029,787
BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047	1,260,000	946,773	965,165

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BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054	2,100,000	2,099,412	2,093,146
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	516,000	486,131	497,860
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	2,000,000	1,999,020	1,929,689
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035	1,700,000	1,700,000	1,810,347
BANCO INBURSA S A 4.375% DUE 04-11-2027	2,100,000	2,070,411	2,097,940
BANK AMER CORP 2.572% 10-20-2032	3,100,000	3,100,000	2,798,333
BANK AMER CORP 2.831% 10-24-2051	4,000,000	4,000,000	2,553,710
BANK AMER CORP 2.831% 10-24-2051	2,047,000	1,461,434	1,306,861
BANK AMER CORP 2.831% 10-24-2051	1,050,000	658,164	670,349
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	3,800,000	3,800,000	2,499,050
BANK AMER CORP 2.972% DUE 07-21-2052 BEO	2,517,000	1,731,503	1,655,292
BANK AMER CORP 3.311% DUE 04-22-2042	218,000	165,050	172,654
BANK AMER CORP 3.311% DUE 04-22-2042	900,000	900,000	712,793
BANK AMER CORP 3.311% DUE 04-22-2042	4,500,000	4,500,000	3,563,964
BANK AMER CORP 3.311% DUE 04-22-2042	2,262,000	1,710,919	1,791,486
BANK AMER CORP 3.483% 03-13-2052	2,500,000	2,500,000	1,810,948
BANK AMER CORP 3.483% 03-13-2052	872,000	618,511	631,659
BANK AMER CORP 3.946% 01-23-2049	252,000	190,401	202,294
BANK AMER CORP 3.946% 01-23-2049	3,000,000	3,000,000	2,408,267
BANK AMER CORP 3.946% 01-23-2049	182,000	147,003	146,102
BANK AMER CORP 3.974% 02-07-2030	2,300,000	2,300,000	2,288,537
BANK AMER CORP 4.083% 03-20-2051	3,590,000	3,778,798	2,891,115
BANK AMER CORP 4.083% 03-20-2051	7,669,000	6,931,765	6,176,033
BANK AMER CORP 4.083% 03-20-2051	1,295,000	1,052,945	1,042,895
BANK AMER CORP 4.75% DUE 04-21-2045	80,000	71,962	72,258
BANK AMER CORP 4.875% DUE 04-01-2044	285,000	259,455	271,123
BANK AMER CORP 5% DUE 01-21-2044	662,000	644,591	640,027
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	1,900,000	1,922,540	1,941,245
BANK AMER CORP 5.875% DUE 02-07-2042	215,000	229,267	229,139
BANK AMER CORP SR NT 2.972% 02-04-2033	900,000	900,000	824,248
BANK NOVA SCOTIA B C 8.0% 01-27-2084	883,000	922,735	945,547
BANK NOVA SCOTIA B C LTD RECOURSE CAP NTS SER 2 3.625% 10-27-2081	3,332,000	3,182,060	3,228,459
BANK OF AMERICA CORP 2.299% 07-21-2032	2,700,000	2,700,000	2,416,471
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,000,000	1,000,000	740,095
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	5,442,000	4,538,177	4,027,597
BANK OF AMERICA CORPORATION 4.244% 04-24-2038	4,900,000	5,021,798	4,581,151
BANK OF AMERICA CORPORATION 4.33% 03-15-2050	428,000	369,657	361,046
BANK OF AMERICA CORPORATION 4.33% 03-15-2050	1,351,000	1,195,765	1,139,657
BANK OF AMERICA CORPORATION 4.375% DUE 12-31-2049 BEO	609,000	596,820	602,272
BANK OF AMERICA CORPORATION 4.443%01-20-2048	97,000	85,319	84,522
BANK OF AMERICA CORPORATION 4.443%01-20-2048	355,000	294,504	309,333
BANK OF AMERICA CORPORATION 6.11% 01-29-2037	370,000	382,728	399,642
BANK OF AMERICA CORPORATION 6.11% 01-29-2037	1,213,000	1,011,518	1,310,177
BANK OF MONTREAL 6.875% 11-26-2085	1,377,000	1,377,000	1,416,972
BANNER HEALTH 2.907% DUE 01-01-2042	604,000	604,000	446,491
BANNER HEALTH 3.181% DUE 01-01-2050	208,000	217,079	142,837
BANNER HEALTH 3.759% DUE 01-01-2049	1,900,000	1,978,128	1,438,043
BAPTIST HLTH S FLA 4.342% DUE 11-15-2041	2,600,000	2,868,944	2,266,682
BARCLAYS PLC 4.75% 08/05/2035	1,600,000	1,846,660	1,943,494
BARCLAYS PLC 5.335% 09-10-2035	1,000,000	1,000,000	1,018,396
BARCLAYS PLC 5.69% 03-12-2030	600,000	600,000	624,844
BARCLAYS PLC 5.746% DUE 08-09-2033	3,955,000	3,987,459	4,158,750
BARCLAYS PLC 5.86% 08-11-2046	1,590,000	1,616,194	1,634,664
BARCLAYS PLC 6.036% 03-12-2055	1,282,000	1,282,000	1,353,489
BARCLAYS PLC 7.625% 12-31-2049	1,016,000	1,016,000	1,084,044
BARCLAYS PLC FXD RATE RESETTING SUB NT 3.811% 03-10-2042	2,600,000	2,600,000	2,092,415
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	2,600,000	2,600,000	2,012,681
BARRICK GOLD CORP 5.25% DUE 04-01-2042	201,000	188,560	197,742
BARRICK N AMER FIN 5.7% DUE 05-30-2041	351,000	380,594	358,730
BARRICK N AMER FIN 5.7% DUE 05-30-2041	181,000	177,199	184,986
BARRICK N AMER FIN 5.75% DUE 05-01-2043	541,000	546,279	551,889
BARRICK PD 5.95% DUE 10-15-2039	2,000,000	2,225,420	2,106,513
BARRICK PD 5.95% DUE 10-15-2039	685,000	725,783	721,481
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	123,000	121,284	138,607
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	170,000	189,934	191,571
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	741,000	776,971	842,737
BAXALTA INC 5.25% DUE 06-23-2045	142,000	141,399	135,979

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BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO	1,300,000	1,299,948	1,134,550
BAXTER INTL INC 5.65% 12-15-2035	730,000	730,443	740,943
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	200,000	276,638	228,370
BAYER US FIN II 4.375% DUE 12-15-2028	200,000	197,064	200,235
BAYER US FIN II 4.875% DUE 06-25-2048	1,900,000	1,753,335	1,619,082
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,765,000	1,633,871	1,122,780
BECTON DICKINSON & 4.669% DUE 06-06-2047	1,100,000	1,100,000	960,745
BECTON DICKINSON & 4.685% DUE 12-15-2044	258,000	225,959	229,153
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	700,000	700,000	525,637
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	960,000	724,713	720,873
BELL CANADA 4.464% 04-01-2048	112,000	89,469	92,751
BELL CANADA 5.55% 02-15-2054	303,000	294,562	289,075
BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	1,575,000	1,442,826	1,405,879
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	2,386,000	2,365,504	2,075,607
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	301,000	177,849	187,340
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	450,000	265,851	280,077
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	4,000,000	3,967,080	3,041,273
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	248,000	199,429	199,006
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	623,000	521,882	526,908
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG	1,015,000	618,036	609,100
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	3,455,000	2,629,148	2,232,152
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	1,633,000	1,328,168	1,368,182
BERKSHIRE HATHAWAY FIN CORP 4.25% DUE 01-15-2049	2,330,000	2,306,187	1,962,554
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	3,509,000	2,637,141	2,713,079
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,200,000	2,236,278	1,840,222
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049	2,206,000	1,852,717	1,845,241
BHP BILLITON FIN USA LTD 5.75% 09-05-2055	1,585,000	1,632,772	1,622,291
BHP BILLITON FIN USA LTD 5.75% 09-05-2055	745,000	739,837	762,528
BIOGEN INC 6.45% 05-15-2055	65,000	66,533	68,551
BIOGEN INC CORP 3.15% 05-01-2050	830,000	506,408	537,673
BIOGEN INC SR NT 3.25% 02-15-2051	246,000	155,307	162,417
BIO-RAD LABORATORIES 3.7% 03-15-2032	1,000,000	997,330	945,320
BLACK HILLS CORP 3.875% DUE 10-15-2049	225,000	158,513	168,146
BLACK HILLS CORP 4.2% DUE 09-15-2046	365,000	275,068	292,275
BLACK HILLS CORP 6.15% 05-15-2034	1,200,000	1,190,700	1,289,052
BLACKROCK FUNDING INC 5.25% 03-14-2054	2,447,000	2,438,013	2,353,748
BLACKSTONE REG FIN 4.95% DUE 02-15-2036	405,000	404,611	402,844
BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028	2,800,000	2,775,752	2,648,245
BLUE OWL FIN LLC 4.125% 10-07-2051	1,000,000	975,110	702,930
BLUE OWL FINANCE LLC 3.125% 06-10-2031	2,000,000	1,974,600	1,814,482
BMS IRE CAP FDG 4.289% 10/11/2045	400,000	459,680	460,907
BMS IRE CAP FDG 4.581% 10/11/2055	700,000	804,440	803,492
BOEING CO 3.375% DUE 06-15-2046	530,000	371,210	376,018
BOEING CO 3.65% DUE 03-01-2047	5,000	3,618	3,650
BOEING CO 3.65% DUE 03-01-2047	2,500,000	2,384,800	1,824,973
BOEING CO 3.65% DUE 03-01-2047	1,922,000	1,489,051	1,403,039
BOEING CO 3.75% DUE 02-01-2050	4,763,000	3,305,413	3,481,802
BOEING CO 3.75% DUE 02-01-2050	2,493,000	1,758,450	1,822,408
BOEING CO 3.85% DUE 11-01-2048	747,000	597,661	552,872
BOEING CO 3.85% DUE 11-01-2048	1,365,000	1,194,395	1,010,268
BOEING CO 3.9% 05-01-2049	4,249,000	3,112,271	3,174,806
BOEING CO 3.9% 05-01-2049	850,000	737,695	635,111
BOEING CO 5.93% DUE 05-01-2060	4,165,000	4,118,508	4,099,936
BOEING CO 5.93% DUE 05-01-2060	2,128,000	2,105,298	2,094,757
BOEING CO 5.93% DUE 05-01-2060	1,300,000	1,359,557	1,279,692
BOEING CO 5.93% DUE 05-01-2060	1,100,000	1,100,000	1,082,816
BOEING CO 6.625 DEB DUE 02-15-2038	89,000	94,118	99,311
BOEING CO 6.858% 05-01-2054	1,384,000	1,462,375	1,561,178
BOEING CO 6.875% DUE 03-15-2039	364,000	398,202	410,300
BOEING CO 6.875% DUE 10-15-2043	425,000	599,097	458,726
BOEING CO FIXED 3.5% DUE 03-01-2039	345,000	289,113	282,252
BOEING CO FIXED 3.5% DUE 03-01-2045	420,000	322,972	303,857
BOEING CO FIXED 3.625% DUE 03-01-2048	262,000	243,097	187,710
BOEING CO FIXED 3.625% DUE 03-01-2048	285,000	266,210	204,188
BOEING CO FIXED 3.825% 03-01-2059	190,000	193,088	132,328
BOEING CO FIXED 3.825% 03-01-2059	387,000	247,765	269,531
BOEING CO FIXED 3.95% DUE 08-01-2059	1,535,000	1,055,710	1,090,317

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BOEING CO FIXED 3.95% DUE 08-01-2059	1,518,000	1,119,726	1,078,242
BOEING CO FIXED 3.95% DUE 08-01-2059	2,600,000	2,575,690	1,846,791
BOEING CO FIXED 5.705% DUE 05-01-2040	72,000	71,821	73,687
BOEING CO FIXED 5.805% DUE 05-01-2050	190,000	190,551	187,705
BOEING CO FIXED 5.805% DUE 05-01-2050	500,000	500,000	493,959
BOEING CO FIXED 5.805% DUE 05-01-2050	2,200,000	2,130,856	2,173,421
BOEING CO SR NT 5.875 DUE 02-15-2040	350,000	355,354	361,143
BP CAP MKTS AMER 2.772% DUE 11-10-2050	214,000	130,151	132,396
BP CAP MKTS AMER 2.772% DUE 11-10-2050	115,000	76,986	71,147
BP CAP MKTS AMER 2.939% DUE 06-04-2051	5,600,000	5,600,000	3,578,388
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,170,000	878,634	766,095
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,500,000	1,475,160	982,173
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	99,000	63,634	64,823
BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	822,000	601,803	627,741
BP CAP MKTS AMER INC 3.379% 02-08-2061	208,000	133,409	136,474
BRAZIL(FEDERATIVE REPUBLIC OF) 7.25% 01-12-2056	47,128	48,944	1,095,377
BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051	40,000	24,642	24,148
BRISTOL MYERS 2.55% DUE 11-13-2050	2,322,000	1,475,538	1,379,049
BRISTOL MYERS 4.5% DUE 03-01-2044	378,000	328,970	335,187
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	1,306,000	1,301,533	1,188,227
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	611,000	483,252	500,838
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	1,905,000	1,696,726	1,615,803
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	700,000	619,108	593,733
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	2,133,000	2,143,786	1,850,943
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	39,000	26,778	27,849
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	4,127,000	4,110,863	4,066,825
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	87,000	82,646	85,731
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	1,039,000	1,001,045	938,096
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	105,000	84,494	84,575
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	1,705,000	1,314,576	1,256,875
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	115,000	80,837	83,780
British pound sterling - Cash Collateral Due to/from CCP Broker	95,217	95,217	95,217
British pound sterling - Cash	93,869	93,869	93,869
British pound sterling - Variation Margin	32,336	32,336	32,336
BRIXMOR OPER 4.125% DUE 05-15-2029	600,000	598,824	597,885
BROADCOM INC 3.419% 04-15-2033	2,900,000	3,058,339	2,691,295
BROADCOM INC 3.469% 04-15-2034	500,000	506,670	456,931
BROADCOM INC 3.75% 02-15-2051	4,835,000	3,641,229	3,657,476
BROADCOM INC 3.75% 02-15-2051	874,000	870,224	661,145
BROADCOM INC 4.3% DUE 11-15-2032 BEO	800,000	798,992	790,320
BROADCOM INC 4.9% 02-15-2038	510,000	498,530	501,506
BROADCOM INC SR NT 3.5% 02-15-2041	3,100,000	3,089,274	2,528,462
BROADCOM INC SR NT 3.5% 02-15-2041	1,167,000	939,866	951,844
BROADCOM INC SR NT 3.5% 02-15-2041	1,863,000	1,856,554	1,519,524
BROADCOM INC SR NT 3.5% 02-15-2041	3,236,000	2,521,248	2,639,389
BROADCOM INC SR NT 4.8% 02-15-2036	3,603,000	3,567,154	3,562,645
BROADCOM INC SR NT 5.2% 07-15-2035	1,295,000	1,332,231	1,330,252
BROOKFIELD ASSET MGMT LTD 6.077% 09-15-2055	245,000	244,995	251,508
BROOKFIELD AST 5.298% DUE 01-15-2036	145,000	144,980	145,099
BROOKFIELD FIN INC 5.33% 01-15-2036	361,000	359,534	362,167
BROOKFIELD FIN INC NT 3.625% 02-15-2052	290,000	203,581	204,873
BROOKFIELD FIN LLC 3.45% DUE 04-15-2050	125,000	85,365	86,409
BROWN & BROWN INC 5.55% 06-23-2035	305,000	304,076	313,508
BROWN & BROWN INC 6.25% 06-23-2055	1,209,000	1,206,074	1,261,637
BROWN & BROWN INC 6.25% 06-23-2055	1,900,000	1,895,402	1,982,721
BROWN FORMAN CORP 4.5% DUE 07-15-2045	310,000	278,247	270,440
BROWN UNIV 2.924% DUE 09-01-2050	625,000	443,531	412,626
BSTN PPTYS LTD 3.4% DUE 06-21-2029	800,000	798,520	774,783
BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,500,000	1,497,765	1,412,530
BUNGE LTD FIN CORP 3.75% DUE 09-25-2027	1,300,000	1,296,568	1,294,701
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	570,000	673,148	516,244
BURL NORTHN 4.4 DUE 03-15-2042	4,500,000	4,617,835	4,028,486
BURL NORTHN 4.4 DUE 03-15-2042	130,000	114,260	116,378
BURL NORTHN SANTA 3.9% DUE 08-01-2046	4,500,000	4,463,955	3,607,127
BURL NORTHN SANTA 4.15% DUE 04-01-2045	715,000	712,662	602,022
BURL NORTHN SANTA 4.15% DUE 04-01-2045	795,000	642,926	669,382
BURL NORTHN SANTA 4.15% DUE 04-01-2045	80,000	66,437	67,359

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BURL NORTHN SANTA 4.375% DUE 09-01-2042	316,000	274,734	281,127
BURL NORTHN SANTA 4.375% DUE 09-01-2042	1,825,000	1,922,443	1,623,595
BURL NORTHN SANTA 4.45% DUE 03-15-2043	395,000	346,154	352,390
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,098,000	2,998,681	2,763,806
BURL NORTHN SANTA 4.95% DUE 09-15-2041	1,630,000	1,724,624	1,578,385
BURL NORTHN SANTA 5.4% DUE 06-01-2041	265,000	264,642	268,671
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,500,000	1,487,565	992,011
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	1,842,000	1,221,633	1,218,189
BURL NORTHN SANTA FIXED 3.05% 02-15-2051	168,000	113,521	111,105
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	172,000	125,094	126,475
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	485,000	592,760	393,592
BURLINGTN NORTH SANTA FE 5.55% 03-15-2056	420,000	417,889	415,798
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	2,500,000	2,481,300	2,053,440
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	600,000	527,876	492,825
BURLINGTON NORTHN SANTA 4.55 09-01-2044	1,080,000	1,088,357	962,446
BURLINGTON NORTHN SANTA 4.55 09-01-2044	226,000	199,274	201,401
BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056	1,410,000	1,401,935	1,445,363
BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056	2,490,000	2,504,797	2,552,450
BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056	2,000,000	1,988,560	2,050,161
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	1,100,000	1,100,177	1,068,057
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	1,000,000	994,350	630,395
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	617,000	472,038	388,954
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	930,000	649,460	643,941
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	1,380,000	1,007,415	955,526
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO	525,000	436,485	444,511
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	745,000	704,289	703,353
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	1,300,000	1,299,298	1,227,327
BX COML MTG TR 2024-GPA3 MTG PASS THRU CTF CL B 144A 5.32252% 12-15-2039	427,015	425,947	427,940
CA INST TECH 4.321% DUE 08-01-2045	650,000	571,968	567,623
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE	530,000	657,664	638,984
CAMPBELL SOUP CO 5.25% 10-13-2054	2,000,000	1,985,300	1,824,138
Canadian dollar - Cash Collateral Due to/from CCP Broker	170,057	170,057	170,057
Canadian dollar - Cash	85,175	85,175	85,175
Canadian dollar - Recoverable taxes	-	-	-
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053	250,000	249,285	267,915
CANADIAN PAC RY CO 4.2% 11-15-2069	700,000	695,651	522,246
CANADIAN PAC RY CO 4.3% 05-15-2043	415,000	352,762	360,460
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	2,064,000	1,476,821	1,547,159
CANADIAN PAC RY CO NEW 3.1% 12-02-2051	1,109,000	1,101,060	738,372
CAPITAL ONE FINL CORP 5.197% 09-11-2036	2,232,000	2,214,119	2,225,398
CAPITAL ONE FINL CORP 5.884% 07-26-2035	842,000	854,394	887,619
CAPITAL ONE FINL CORP 6.183% 01-30-2036	1,229,000	1,238,894	1,286,105
CAPITAL ONE FINL CORP PERP PFD SER M FXDTO FLTG 3.95% 12-31-2049	337,000	330,260	332,956
CARDINAL HLTH INC 4.5% DUE 11-15-2044	435,000	462,362	374,888
CARDINAL HLTH INC 4.9% DUE 09-15-2045	210,000	253,844	189,859
CARLISLE COS INC 5.25% DUE 09-15-2035	379,000	380,057	387,714
CAROLINA PWR & LT 4.1 DUE 05-15-2042	1,426,000	1,269,845	1,215,086
CAROLINA PWR & LT 4.1 DUE 05-15-2042	870,000	995,157	741,321
CAROLINA PWR & LT 4.1% DUE 03-15-2043	208,000	171,585	175,910
CARRIER GLOBAL CORP 6.2% 03-15-2054	791,000	789,695	859,079
CASE WESTN RESV 5.405% DUE 06-01-2122	1,255,000	1,252,388	1,143,158
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	425,000	310,762	303,820
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	1,700,000	1,684,530	1,215,282
CBS CORP NEW 2.9% DUE 01-15-2027	158,000	155,393	155,447
CBS CORP NEW 4.6% DUE 01-15-2045	630,000	473,952	438,176
CBS CORP NEW 4.6% DUE 01-15-2045	1,311,000	1,082,353	911,823
CBS CORP NEW 4.85% DUE 07-01-2042	345,000	329,531	255,039
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	210,000	242,955	151,184
CBS CORP NEW FIXED 4.9% DUE 08-15-2044	389,000	305,991	280,050
CCP DUE FROM GOLDMAN SACHS	720,000	720,000	720,000
CCP DUE FROM MORGAN STANLEY CO LL C	630,000	630,000	630,000
CCP DUE RECEIVABLE FROM GSC	15,347,000	15,347,000	15,347,000
CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA	4,484,000	4,484,000	4,484,000
CCP RECEIVABLE FROM BANK OF AMERICA	1,304,000	1,304,000	1,304,000
CDN NAT RES LTD 5.85% DUE 02-01-2035	382,000	390,490	398,363
CDN NAT RES LTD 6.25% DUE 03-15-2038	730,000	860,179	775,866
CDN NAT RES LTD 6.5% DUE 02-15-2037	285,000	374,402	306,333

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CDN NAT RES LTD 6.75% DUE 02-01-2039	870,000	1,122,243	958,506
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	1,400,000	1,398,908	1,236,657
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047	380,000	420,554	335,664
CDN NATL RY CO 2.45% DUE 05-01-2050	1,400,000	1,363,659	832,549
CDN NATL RY CO 3.5% DUE 11-15-2042	929,000	718,114	721,617
CDN NATL RY CO 4.5% DUE 11-07-2043	3,000,000	2,946,660	2,609,093
CDN PAC RY CO NEW 5.95% DUE 05-15-2037	256,000	289,129	276,015
CDN PAC RY CO NEW 6.125% DUE 09-15-2115	797,000	817,930	797,889
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6	100,000	-	393
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77	500,000	-	-
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6	100,000	-	1,347
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2	100,000	-	947
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7	100,000	-	1,265
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4	300,000	1,578	2,129
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8	400,000	-	5,387
CDW LLC / CDW FIN CORP 5.55% 08-22-2034	1,900,000	1,895,098	1,939,213
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2	700,000	163,574	164,760
CDX CITIUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44KD5	200,000	46,875	47,074
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	10,300,000	1,272,908	498,238
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	4,100,000	268,117	198,328
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,100,000	135,111	53,210
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931	1,000,000	132,550	48,373
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,200,000	322,777	106,420
CDX MSCSUS33 12/20/2026 SELL CDX.NA.HY.37 SWPCNC907	2,500,000	228,647	120,932
CENOVUS ENERGY INC 4.65% 03-20-2031	2,000,000	1,996,000	1,995,065
CENOVUS ENERGY INC 5.4% 06-15-2047	154,000	186,604	141,004
CENOVUS ENERGY INC 5.4% 06-15-2047	725,000	886,676	663,820
CENOVUS ENERGY INC 6.75% DUE 11-15-2039	103,000	133,565	113,704
CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	413,000	404,620	402,011
CENOVUS ENERGY INC NT 3.75% 02-15-2052	2,446,000	2,310,993	1,716,142
CENOVUS ENERGY INC NT 3.75% 02-15-2052	356,000	326,530	249,774
CENTERPOINT ENER HOUSTON 4.95% 08-15-2035	80,000	79,699	80,758
CENTERPOINT ENERGY 3.95% 03-01-2048	633,000	501,706	505,987
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	310,000	204,098	200,448
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	681,000	485,472	479,838
CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	2,615,000	1,774,634	1,842,552
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	2,033,000	1,509,768	1,486,647
CENTERPOINT ENERGY INC 5.95% 04-01-2056	2,430,000	2,430,000	2,446,507
CENTERPOINT ENERGY INC 6.7% 05-15-2055	316,000	316,000	324,044
CENTERPOINT ENERGY INC 6.85% 02-15-2055	392,000	394,450	418,270
CENTERPOINT ENERGY INC 7.0% 02-15-2055	1,262,000	1,292,076	1,316,099
CF ARROWSTREET GLOBAL EQUITY ACWI CIT CL H	3,210,676	459,429,466	588,422,557
CF BLACKROCK US STRIPS 20+ YEARS BOND INDEX FUND	32,879,137	662,507,046	552,855,261
CF MSCI ACWI IMI INDX SL FUND ZVC5	12,971,122	212,148,943	557,252,354
CF US LONG TREASURY INDEX FUND C	12,468,329	159,789,251	116,227,030
CHARTER 5.375% 05-01-2047	1,215,000	1,007,341	1,003,747
CHARTER 5.375% 05-01-2047	160,000	131,168	132,181
CHARTER 6.484% DUE 10-23-2045	2,835,000	2,711,199	2,670,646
CHARTER 6.834% DUE 10-23-2055	456,000	445,493	439,497
CHARTER 6.834% DUE 10-23-2055	398,000	382,912	383,596
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	12,384,000	8,075,832	8,011,128
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	643,000	444,202	447,463
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	1,359,000	825,721	820,180
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	6,390,000	3,907,743	3,856,473
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	400,000	353,412	241,407
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	500,000	324,515	301,758
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	800,000	794,400	635,078
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	130,000	105,470	103,200
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	600,000	595,530	474,533
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	5,481,000	3,684,913	3,599,328
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	400,000	399,624	262,677
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	2,425,000	1,670,971	1,592,478
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	2,510,000	1,667,820	1,648,297
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	182,000	145,569	142,916
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	300,000	299,640	235,576
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	1,111,000	698,318	702,043
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	1,324,000	1,064,307	998,089

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CHARTER FIXED 3.85% DUE 04-01-2061	4,815,000	2,923,903	2,883,259
CHARTER FIXED 3.85% DUE 04-01-2061	4,400,000	4,373,952	2,634,754
CHARTER FIXED 3.85% DUE 04-01-2061	1,637,000	972,298	980,248
CHARTER FIXED 5.75% DUE 04-01-2048	390,000	326,945	333,677
CHARTER FIXED 5.75% DUE 04-01-2048	600,000	569,820	513,348
CHARTER FIXED 5.75% DUE 04-01-2048	640,000	604,071	547,572
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039	654,000	524,185	557,514
CHEVRON U S A INC 4.85% 10-15-2035	586,000	592,374	594,245
CHILDRENS HLTH SYS 2.511% DUE 08-15-2050	455,000	259,150	268,988
CHILDRENS HOSP 2.704% DUE 07-01-2050	375,000	225,086	234,068
CHILDRENS HOSP 2.704% DUE 07-01-2050	997,000	937,245	622,308
CHUBB CORP 6% DUE 05-11-2037	473,000	544,010	514,570
CHUBB CORP 6.5% DUE 05-15-2038	445,000	542,826	505,105
CHUBB INA HLDGS INC 4.9% 08-15-2035	3,365,000	3,368,795	3,384,912
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	280,000	176,179	172,686
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	1,435,000	1,383,648	1,109,089
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	3,300,000	3,291,330	2,550,518
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO	1,550,000	1,590,713	1,383,861
CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO	420,000	445,481	445,157
CIGNA CORP NEW CORP 4.8% 08-15-2038	592,000	591,047	568,598
CIGNA CORP NEW CORP 4.8% 08-15-2038	1,300,000	1,299,948	1,248,611
CIGNA CORP NEW CORP 4.9% 12-15-2048	1,200,000	1,197,300	1,073,799
CIGNA CORP NEW CORP 4.9% 12-15-2048	665,000	590,125	595,063
CIGNA CORP NEW CORP 4.9% 12-15-2048	592,000	590,668	529,741
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040	1,200,000	970,185	949,882
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050	1,355,000	989,542	950,844
CIGNA GROUP SR NT 3.4% 03-15-2051	125,000	83,038	87,179
CISCO SYS INC 5.3% 02-26-2054	1,245,000	1,242,846	1,198,497
CISCO SYS INC 5.3% 02-26-2054	259,000	252,466	249,326
CISCO SYS INC 5.3% 02-26-2054	2,900,000	2,888,342	2,791,680
CISCO SYS INC 5.5% 02-24-2055	986,000	965,093	978,182
CISCO SYS INC 5.5% DUE 01-15-2040	208,000	212,133	216,127
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG	670,000	721,067	722,155
CISCO SYSTEMS INC 5.35% 02-26-2064	3,000,000	2,986,740	2,846,717
CISCO SYSTEMS INC 5.35% 02-26-2064	940,000	923,136	891,971
CITADEL SECS GLOBAL HLDGS LLC SR SECD NT144A 6.2% 06-18-2035	1,900,000	1,898,043	2,002,992
CITIGROUP INC 3.878% DUE 01-24-2039	2,280,000	2,280,000	2,021,245
CITIGROUP INC 4.65% DUE 07-23-2048	1,600,000	1,599,232	1,416,916
CITIGROUP INC 4.65% DUE 07-23-2048	461,000	382,708	408,249
CITIGROUP INC 4.65% DUE 07-30-2045	625,000	558,969	564,387
CITIGROUP INC 4.75% DUE 05-18-2046	415,000	365,614	365,240
CITIGROUP INC 4.75% DUE 05-18-2046	2,621,000	2,371,289	2,306,731
CITIGROUP INC 5.174% 09-11-2036	204,000	204,000	206,343
CITIGROUP INC 5.3 DUE 05-06-2044	1,266,000	1,145,775	1,232,340
CITIGROUP INC 5.612% 03-04-2056	2,427,000	2,355,048	2,424,677
CITIGROUP INC 5.612% 03-04-2056	6,243,000	6,226,607	6,237,024
CITIGROUP INC 5.875 DUE 01-30-2042	240,000	254,122	253,291
CITIGROUP INC 5.875 DUE 01-30-2042	413,000	423,019	435,872
CITIGROUP INC 6.125% DUE 08-25-2036	1,233,000	1,292,307	1,312,804
CITIGROUP INC 6.625% 12-31-2049	1,195,000	1,195,000	1,212,921
CITIGROUP INC 6.75% 12-31-2049	1,536,000	1,536,000	1,563,954
CITIGROUP INC 6.875% 12-31-2049	4,325,000	4,325,000	4,494,130
CITIGROUP INC 6.875% DUE 02-15-2098	195,000	260,657	223,734
CITIGROUP INC 6.95% 12-31-2049	2,182,000	2,194,130	2,249,289
CITIGROUP INC 8.125% DUE 07-15-2039	265,000	339,529	340,519
CITIGROUP INC DEP SHS REPSTG 1/25TH PFD 3.875% 12-29-2049	1,210,000	1,197,900	1,205,892
CITIGROUP INC FLTG RT 6.25% DUE 12-31-2049	598,000	603,085	600,377
CITIZENS FINL GROUP INC 6.645% 04-25-2035	2,068,000	2,132,776	2,277,647
CLECO CORP HLDGS 4.973% DUE 05-01-2046	1,427,000	1,124,890	1,240,473
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	180,000	140,449	152,281
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036	4,500,000	4,470,280	4,734,033
CME GROUP INC 5.3 09-15-2043	800,000	798,560	804,178
CME_OIS GOLDUS33 02/03/2030 USD P 1.76% / R 1DSOFR SWU01PNR7	2,802,000	2,802,000	154,646
CME_OIS GOLDUS33 02/12/2030 USD P 1.66% / R 1DSOFR SWU01PVT4	2,000,000	1,984,720	84,575
CME_OIS GOLDUS33 02/18/2030 USD P 1.66% / R 1DSOFR SWU01PZN3	1,600,000	1,575,184	99,890
CME_OIS GOLDUS33 02/20/2030 USD P 1.64% / R 1DSOFR SWU01PWR7	900,000	891,054	85,349
CME_OIS GOLDUS33 02/25/2030 USD P 1.62% / R 1DSOFR SWU01PZJ2	644,000	642,698	94,011

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CME_OIS GOLDUS33 03/03/2030 USD P 1.465% / R 1DSOFR SWU01PNU0	4,200,000	4,202,154	202,898
CME_OIS GOLDUS33 03/24/2030 USD P 1.47% / R 1DSOFR SWU01PWP1	4,244,000	4,205,679	84,077
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521	302,000	301,549	-
CME_OIS GOLDUS33 08/21/2029 USD P 1.86% / R 1DSOFR SWU01PTR1	1,700,000	1,685,737	29,571
CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050	1,000,000	1,000,000	639,702
CMS ENERGY CORP 4.875 DUE 03-01-2044	892,000	1,076,391	799,425
CMS ENERGY CORP SR NT 4.7 03-31-2043	435,000	510,306	380,355
CMS ENERGY CORP SR NT 4.7 03-31-2043	60,000	52,453	52,463
COCA COLA CO 2.5% 03-15-2051	610,000	363,895	367,481
COCA COLA CO 5.3% 05-13-2054	154,000	147,412	151,701
COCA COLA CO 5.4% 05-13-2064	1,271,000	1,274,104	1,239,874
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,300,000	1,299,363	969,315
COCA COLA CO FIXED 2.5% DUE 06-01-2040	1,060,000	752,589	790,365
COCA-COLA CO/THE 3.0% DUE 03-05-2051	336,000	230,876	225,128
COCA-COLA CO/THE 5.2% 01-14-2055	820,000	785,639	794,452
COCA-COLA CO/THE 5.2% 01-14-2055	104,000	99,871	100,760
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	1,389,000	1,698,845	1,471,348
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	450,000	567,774	476,679
COMCAST CORP 4.7% 10-15-2048	15,000	12,647	12,553
COMCAST CORP 5.35% 05-15-2053	889,000	838,254	801,195
COMCAST CORP 5.35% 05-15-2053	235,000	213,596	211,790
COMCAST CORP 5.35% 05-15-2053	800,000	796,552	720,986
COMCAST CORP 5.5% DUE 05-15-2064	800,000	796,240	718,439
COMCAST CORP 5.5% DUE 05-15-2064	150,000	137,699	134,707
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	175,000	106,664	101,948
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	700,000	694,736	407,794
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	3,586,000	3,588,370	2,089,069
COMCAST CORP NEW 2.887% 11-01-2051 BEO	8,290,000	6,481,043	4,878,292
COMCAST CORP NEW 2.887% 11-01-2051 BEO	7,194,000	4,556,047	4,233,345
COMCAST CORP NEW 2.937% 11-01-2056	1,522,000	1,033,291	858,685
COMCAST CORP NEW 2.937% 11-01-2056	31,731,000	25,061,105	17,902,063
COMCAST CORP NEW 2.937% 11-01-2056	5,382,000	3,116,546	3,036,428
COMCAST CORP NEW 2.937% 11-01-2056	1,681,000	1,328,717	948,390
COMCAST CORP NEW 2.987% 11-01-2063	5,909,000	3,637,223	3,216,036
COMCAST CORP NEW 2.987% 11-01-2063	4,486,000	3,370,452	2,441,553
COMCAST CORP NEW 2.987% 11-01-2063	439,000	299,465	238,930
COMCAST CORP NEW 3.4% DUE 07-15-2046	591,000	430,998	412,505
COMCAST CORP NEW 3.45% DUE 02-01-2050	430,000	308,650	288,329
COMCAST CORP NEW 3.999% 11-01-2049	3,262,000	2,801,279	2,414,159
COMCAST CORP NEW 4% DUE 03-01-2048	995,000	789,937	750,857
COMCAST CORP NEW 4% DUE 03-01-2048	291,000	218,038	219,598
COMCAST CORP NEW 4% DUE 08-15-2047	265,000	214,822	200,763
COMCAST CORP NEW 4.049% DUE 11-01-2052	355,000	266,580	260,641
COMCAST CORP NEW 4.049% DUE 11-01-2052	830,000	984,662	609,385
COMCAST CORP NEW 4.95% DUE 10-15-2058	565,000	497,532	470,182
COMCAST CORP NEW 6.05% 05-15-2055	2,600,000	2,621,631	2,582,743
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	3,352,000	1,803,007	1,784,062
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	297,000	222,596	223,190
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	3,331,000	2,942,941	2,503,187
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	2,362,000	2,228,181	1,775,001
COMCAST CORP NEW SR NT 144A 5.168% 01-15-2037	305,000	300,504	301,408
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	65,000	74,053	72,136
COMMONSPIRIT HEALTH 5.548% 12-01-2054	378,000	378,000	361,783
COMMONSPIRIT HEALTH 5.58% 09-01-2045	701,000	701,000	687,367
COMMONSPIRIT HEALTH 5.662% 09-01-2055	1,335,000	1,335,000	1,294,609
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	1,800,000	1,800,000	1,741,084
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	185,000	166,852	138,870
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	2,111,000	2,122,008	1,584,620
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	1,880,000	1,531,406	1,480,082
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	6,800,000	6,929,940	5,315,872
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	195,000	184,037	152,440
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	360,000	325,591	239,356
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	1,145,000	1,057,137	777,093
COMMONWEALTH EDISON CO 3.75% 08-15-2047	1,693,000	1,790,896	1,298,220
COMMONWEALTH EDISON CO 3.85% 03-15-2052	1,155,000	910,973	866,837
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	5,222,000	5,736,785	4,162,809
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	607,000	473,053	483,881

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COMWLTH BK 3.61% DUE 09-12-2034	1,700,000	1,700,000	1,640,869
COMWLTH EDISON CO 2.75% DUE 09-01-2051	685,000	477,983	421,902
COMWLTH EDISON CO 2.75% DUE 09-01-2051	526,000	322,485	323,972
COMWLTH EDISON CO 3.7% DUE 03-01-2045	215,000	206,985	168,716
COMWLTH EDISON CO 4.6% DUE 08-15-2043	815,000	780,662	728,965
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	48,000	47,934	31,484
CONAGRA BRANDS INC 5.75% 08-01-2035	2,400,000	2,397,960	2,456,561
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	1,219,000	1,202,022	1,167,372
CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	300,000	281,046	287,294
CONOCOPHILLIPS 5.3% 05-15-2053	1,700,000	1,689,409	1,588,750
CONOCOPHILLIPS 5.3% 05-15-2053	470,000	461,577	439,243
CONOCOPHILLIPS CO 3.8% 03-15-2052	435,000	325,149	320,694
CONOCOPHILLIPS CO 3.8% 03-15-2052	213,000	165,778	157,029
CONOCOPHILLIPS CO 5.7% 09-15-2063	1,195,000	1,190,486	1,156,517
CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	119,000	115,122	123,488
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	208,000	168,357	151,574
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	1,195,000	875,787	870,823
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	472,000	456,312	452,903
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	1,500,000	1,495,035	1,439,312
CONS EDISON CO N Y 3% DUE 12-01-2060	223,000	131,528	131,940
CONS EDISON CO N Y 3% DUE 12-01-2060	1,600,000	1,590,368	946,652
CONS EDISON CO N Y 3.2% DUE 12-01-2051	223,000	145,820	148,822
CONS EDISON CO N Y 3.85% DUE 06-15-2046	314,000	347,542	247,190
CONS EDISON CO N Y 3.85% DUE 06-15-2046	5,445,000	5,589,430	4,286,468
CONS EDISON CO N Y 3.95% DUE 03-01-2043	793,000	860,415	653,726
CONS EDISON CO N Y 3.95% DUE 03-01-2043	3,000,000	2,799,320	2,473,112
CONS EDISON CO N Y 4% 11-15-2057	240,000	231,197	179,022
CONS EDISON CO N Y 4.2% DUE 03-15-2042	1,200,000	1,242,852	1,028,980
CONS EDISON CO N Y 4.5% DUE 05-15-2058	2,100,000	2,090,319	1,725,591
CONS EDISON CO N Y 4.5% DUE 05-15-2058	1,425,000	1,167,197	1,170,936
CONS EDISON CO N Y 4.625% DUE 12-01-2054	290,000	244,485	245,204
CONS EDISON CO N Y 4.625% DUE 12-01-2054	400,000	406,136	338,212
CONS EDISON CO N Y 4.65% DUE 12-01-2048	2,500,000	2,940,900	2,170,534
CONS EDISON CO N Y 4.65% DUE 12-01-2048	1,800,000	1,793,070	1,562,784
CONS EDISON CO N Y 4.65% DUE 12-01-2048	235,000	204,765	204,030
CONS EDISON CO N Y 5.3% DUE 03-01-2035	1,691,000	1,851,446	1,744,457
CONS EDISON CO N Y 5.5% DUE 12-01-2039	53,000	67,090	54,247
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	223,000	191,749	194,977
CONSOLIDATED EDISON CO N Y INC 3.35% DUE04-01-2030 REG	600,000	598,632	581,625
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	675,000	641,534	472,835
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	260,000	218,702	207,130
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055	430,000	419,633	418,320
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	186,000	183,874	186,180
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	2,100,000	2,085,342	2,102,033
CONSOLIDATED EDISON CO N Y INC 5.75% 11-15-2055	2,060,000	2,055,467	2,062,941
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053	365,000	374,676	373,226
CONSTELLATION 2.875% DUE 05-01-2030	1,000,000	998,010	941,388
CONSTELLATION 4.1% 02-15-2048	57,000	45,793	44,901
CONSTELLATION 4.5% DUE 05-09-2047	30,000	24,743	25,174
CONSTELLATION BRANDS INC 4.95% 11-01-2035	545,000	543,452	538,961
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054	734,000	718,619	731,382
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053	320,000	332,109	349,661
CONSUMERS ENERGY 3.1% DUE 08-15-2050	817,000	603,664	547,167
CONSUMERS ENERGY 3.5% DUE 08-01-2051	1,023,000	711,557	738,392
CONSUMERS ENERGY 4.2% DUE 09-01-2052	2,051,000	1,805,617	1,654,081
CONSUMERS ENERGY 4.35% DUE 04-15-2049	1,000,000	996,180	834,621
CONSUMERS ENERGY CO 2.65% 08-15-2052	348,000	322,028	216,214
CONSUMERS ENERGY FIXED 3.75% 02-15-2050	1,408,000	1,257,233	1,058,301
COOPERATIEVE 5.25% DUE 05-24-2041	1,195,000	1,195,507	1,203,264
COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	535,000	662,392	541,134
COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,200,000	1,762,101	1,634,421
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	4,800,000	5,490,528	4,536,826
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	1,800,000	1,507,449	1,465,301
COREBRIDGE FINL INC SR NT 4.35% 04-05-2042	101,000	100,973	86,590
CORNING INC 3.9% DUE 11-15-2049	395,000	306,370	305,365
CORNING INC 5.45% DUE 11-15-2079	382,000	396,723	350,232
CORNING INC 5.45% DUE 11-15-2079	900,000	897,480	825,153

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COTERRA ENERGY INC 3.9% 05-15-2027	2,100,000	2,092,789	2,092,295
COTERRA ENERGY INC 5.4% 02-15-2035	170,000	169,213	172,931
COTERRA ENERGY INC 5.9% 02-15-2055	245,000	243,420	236,213
COTERRA ENERGY INC 5.9% 02-15-2055	7,685,000	7,406,057	7,409,365
COTTAGE HLTH CR 3.304% DUE 11-01-2049	151,000	151,000	106,651
COUSINS PROPERTIES LP 5.875% 10-01-2034	1,500,000	1,495,620	1,568,419
CRH AMER FIN INC 4.4% DUE 05-09-2047	2,300,000	2,286,706	1,944,556
CRH AMERICA FINANCE INC 5.875% 01-09-2055	1,193,000	1,199,264	1,225,142
CRH AMERICA FINANCE INC GTD NT 5.6% 02-09-2056	195,000	195,010	192,835
CROWN CASTLE INTL 4% DUE 11-15-2049	125,000	92,835	94,271
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	751,000	570,415	586,205
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047	2,700,000	2,678,589	2,351,305
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,800,000	1,796,148	1,193,794
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	1,050,000	722,472	696,380
CSX CORP 3.35% 09-15-2049	2,091,000	1,441,305	1,474,201
CSX CORP 3.8% DUE 04-15-2050	251,000	195,534	191,503
CSX CORP 3.8% DUE 11-01-2046	738,000	572,028	580,658
CSX CORP 3.8% DUE 11-01-2046	1,900,000	1,740,837	1,494,920
CSX CORP 3.8% DUE 11-01-2046	727,000	572,415	572,004
CSX CORP 4.1 DUE 03-15-2044	260,000	213,457	218,458
CSX CORP 4.25% DUE 11-01-2066	850,000	847,884	646,122
CSX CORP 4.4 DUE 03-01-2043 REG	420,000	470,379	370,211
CSX CORP 4.5% DUE 03-15-2049	808,000	724,745	692,200
CSX CORP 4.75% DUE 05-30-2042	1,239,000	1,152,911	1,147,212
CSX CORP 4.75% DUE 11-15-2048	200,000	177,882	178,387
CSX CORP 4.9% 03-15-2055	206,000	181,744	185,395
CSX CORP 5.5% DUE 04-15-2041	170,000	162,547	173,941
CSX CORP 6% DUE 10-01-2036	455,000	556,708	494,862
CSX CORP 6.22 DUE 04-30-2040	81,000	84,947	89,192
CSX CORP FIXED 4.3% DUE 03-01-2048	1,184,000	1,213,524	991,524
CSX CORP FIXED 4.3% DUE 03-01-2048	460,000	379,978	385,220
CSX CORP FIXED 4.65% DUE 03-01-2068	415,000	420,499	341,163
CSX CORP FIXED 4.65% DUE 03-01-2068	2,304,000	1,897,620	1,894,070
CVS HEALTH CORP 3.25% DUE 08-15-2029	800,000	792,776	772,614
CVS HEALTH CORP 3.75% DUE 04-01-2030	1,200,000	1,197,324	1,172,552
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	791,000	675,668	678,066
CVS HEALTH CORP 5.05% DUE 03-25-2048	2,342,000	2,174,016	2,072,742
CVS HEALTH CORP 5.05% DUE 03-25-2048	4,700,000	4,718,046	4,159,644
CVS HEALTH CORP 5.125% DUE 07-20-2045	3,055,000	2,993,431	2,766,310
CVS HEALTH CORP 5.875% 06-01-2053	2,500,000	2,514,300	2,437,145
CVS HEALTH CORP 6.0% 06-01-2044	165,000	163,441	166,346
CVS HEALTH CORP 6.125% DUE 09-15-2039	285,000	288,030	296,210
CVS HEALTH CORP 6.25% 09-15-2065	950,000	946,172	956,552
CVS HEALTH CORP SR NT 6.2% 09-15-2055	900,000	899,064	917,294
CVS HEALTH CORP SR NT 6.2% 09-15-2055	950,000	949,012	968,255
DANAHER CORP 2.6% DUE 10-01-2050	405,000	241,101	248,095
DANAHER CORP 2.6% DUE 10-01-2050	312,000	194,679	191,125
DANAHER CORP SR NT 2.8% 12-10-2051	44,000	28,251	27,836
DBGS 2024-SBL MTG TR MTG PASS THRU CTF CL A 144A 5.5631% 08-15-2034	780,000	783,353	780,000
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	1,724,000	1,845,894	1,667,097
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044	2,679,000	2,506,856	2,590,576
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	1,100,000	1,100,000	1,012,593
DEERE & CO 2.875% DUE 09-07-2049	1,029,000	1,028,588	692,519
DELL INT LLC / EMC CORP 5.1% 02-15-2036	980,000	976,403	969,743
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	2,800,000	2,790,704	2,134,958
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	1,012,000	1,011,626	691,953
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	651,000	638,298	445,120
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD	378,000	377,724	459,001
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	158,000	203,586	201,048
DELL INTL L L C/EMC CORP 8.35% 07-15-2046	564,000	659,902	717,667
DENTSPLY SIRONA 8.375% DUE 09-12-2055	600,000	600,000	561,678
DETROIT EDISON CO BDS 3.95 DUE 06-15-2042	3,964,000	4,225,253	3,270,448
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	3,800,000	3,824,854	3,594,952
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	2,846,000	2,540,697	2,647,998
DEUTSCHE TELEKOM 4.75% DUE 06-21-2038	2,000,000	1,986,980	1,934,643
DEVON ENERGY CORP 4.75% DUE 05-15-2042	1,419,000	1,334,413	1,232,741
DEVON ENERGY CORP 5.75% 09-15-2054	1,900,000	1,897,758	1,752,728

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DH EUROPE FIN II S 3.4% DUE 11-15-2049	819,000	596,197	592,853
DH EUROPE FIN II S FIXED 3.25% 11-15-2039	2,385,000	2,141,017	1,959,106
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	233,000	224,682	236,210
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	74,000	69,850	75,020
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	1,025,000	808,693	800,023
DIAMONDBACK ENERGY INC 5.55% 04-01-2035	1,900,000	1,898,803	1,956,585
DIAMONDBACK ENERGY INC 5.75% 04-18-2054	1,701,000	1,503,701	1,613,888
DIAMONDBACK ENERGY INC 5.9% 04-18-2064	1,524,000	1,352,880	1,444,519
DIAMONDBACK ENERGY INC 5.9% 04-18-2064	370,000	351,702	350,703
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	2,392,000	2,111,202	1,923,989
DICKS SPORTING GOODS INC 4.1% 01-15-2052	841,000	635,174	616,922
DIGITAL RLTY TR LP 3.6% DUE 07-01-2029	100,000	101,465	98,006
DIGNITY HEALTH 5.267% DUE 11-01-2064	261,000	250,944	234,688
DISNEY WALT CO 2.75% DUE 09-01-2049	3,282,000	2,563,059	2,092,447
DISNEY WALT CO 2.75% DUE 09-01-2049	369,000	238,505	235,257
DISNEY WALT CO 2.75% DUE 09-01-2049	200,000	193,550	127,510
DISNEY WALT CO 3% DUE 07-30-2046	340,000	249,210	235,830
DISNEY WALT CO 3.5% DUE 05-13-2040 REG	160,000	154,150	134,435
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	1,500,000	1,241,110	1,118,973
DISNEY WALT CO 3.6% DUE 01-13-2051 REG	3,300,000	3,295,512	2,461,740
DISNEY WALT CO 4.125 DUE 12-01-2041	704,000	593,484	615,985
DISNEY WALT CO 4.125 DUE 12-01-2041	2,000,000	2,348,788	1,749,957
DISNEY WALT CO 4.7% DUE 03-23-2050	3,000,000	3,939,270	2,694,067
DISNEY WALT CO 4.7% DUE 03-23-2050	1,700,000	1,688,372	1,526,638
DISNEY WALT CO NEW 4.125 DUE 06-01-2044	310,000	264,165	261,396
DISNEY WALT CO NEW 4.375% DUE 08-16-2041	457,000	392,312	410,969
DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	1,000,000	992,820	812,181
DISNEY WALT CO SR NT 4.75% 09-15-2044	450,000	424,845	411,797
DISNEY WALT CO SR NT 4.75% 09-15-2044	912,000	815,529	834,575
DISNEY WALT CO SR NT 4.75% 11-15-2046	445,000	420,717	403,143
DISNEY WALT CO SR NT 4.95% 10-15-2045	517,000	482,936	487,346
DISNEY WALT CO SR NT 4.95% 10-15-2045	2,500,000	2,639,170	2,356,604
DISNEY WALT CO SR NT 6.15% 02-15-2041	91,000	97,571	99,224
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	390,000	390,000	390,000
DOMINION ENERGY 4.85% DUE 08-15-2052	625,000	546,219	538,694
DOMINION ENERGY INC 6.2% 02-15-2056	235,000	235,038	235,641
DOMINION ENERGY INC 7.0% 06-01-2054	289,000	303,253	312,915
DOMINION ENERGY SOUTH 6.25% 10-15-2053	442,000	447,698	477,128
DOMINION RES INC 4.05% DUE 09-15-2042	505,000	399,369	411,689
DOMINION RES INC 4.05% DUE 09-15-2042	509,000	401,647	414,950
DOW CHEM CO 5.25% DUE 11-15-2041	765,000	803,752	695,069
DOW CHEM CO NT 9.4 DUE 05-15-2039	716,000	959,145	922,412
DOW CHEMICAL CO 3.6% 11-15-2050	2,611,000	1,770,120	1,690,553
DOW CHEMICAL CO 4.375% DUE 11-15-2042	1,490,000	1,409,064	1,181,777
DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	697,000	729,897	717,112
DOW CHEMICAL CO NT 4.8% 05-15-2049	807,000	759,508	635,537
DOW CHEMICAL CO/THE 5.95% 03-15-2055	1,160,000	1,127,265	1,058,725
DOWDUPONT INC 5.319% DUE 11-15-2038	1,853,000	1,899,314	1,861,141
DOWDUPONT INC 5.319% DUE 11-15-2038	329,000	349,180	330,445
DOWDUPONT INC 5.419% DUE 11-15-2048	258,000	264,045	246,305
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	175,000	146,524	146,418
DTE ELEC CO 3.65% 03-01-2052	251,000	181,410	185,422
DTE ELEC CO 3.75% DUE 08-15-2047	753,000	559,152	579,522
DTE ELEC CO 3.75% DUE 08-15-2047	235,000	259,231	180,860
DTE ELEC CO 4.05% 05-15-2048	492,000	381,019	401,080
DTE ELEC CO 4.3% DUE 07-01-2044	710,000	712,895	606,699
DTE ELECTRIC CO 3.95% 03-01-2049	1,000,000	991,980	789,973
DTE ELECTRIC CO 3.95% 03-01-2049	592,000	615,630	467,664
DTE ELECTRIC COMP 5.85% 05-15-2055	825,000	822,913	849,444
DTE ELECTRIC COMP 5.85% 05-15-2055	1,374,000	1,387,823	1,414,711
DUKE ENERGY 3.2% DUE 08-15-2049	2,249,000	1,644,433	1,542,037
DUKE ENERGY 3.2% DUE 08-15-2049	519,000	393,025	355,855
DUKE ENERGY 3.7% DUE 10-15-2046	225,000	173,630	172,002
DUKE ENERGY 3.7% DUE 10-15-2046	1,306,000	982,881	998,378
DUKE ENERGY 3.75% DUE 06-01-2045	702,000	535,064	553,303
DUKE ENERGY 3.875% DUE 03-15-2046	1,492,000	1,427,399	1,185,625
DUKE ENERGY 3.95% 03-15-2048	1,337,000	964,020	1,062,530

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DUKE ENERGY 3.95% 03-15-2048	425,000	355,904	337,753
DUKE ENERGY 4 DUE 09-30-2042	208,000	170,233	175,028
DUKE ENERGY 4% DUE 04-01-2052	205,000	162,331	159,504
DUKE ENERGY 4% DUE 04-01-2052	57,000	56,506	44,350
DUKE ENERGY 4.15% DUE 12-01-2044	451,000	365,076	376,804
DUKE ENERGY 4.15% DUE 12-01-2044	5,000,000	5,710,400	4,177,430
DUKE ENERGY 4.15% DUE 12-01-2044	175,000	214,643	146,210
DUKE ENERGY 4.2% DUE 08-15-2045	420,000	428,160	349,685
DUKE ENERGY 4.2% DUE 08-15-2045	512,000	413,938	426,283
DUKE ENERGY 4.25% DUE 12-15-2041	208,000	177,241	183,356
DUKE ENERGY 4.25% DUE 12-15-2041	771,000	778,722	679,652
DUKE ENERGY 4.25% DUE 12-15-2041	6,063,000	6,779,931	5,344,653
DUKE ENERGY 4.375% DUE 03-30-2044	1,041,000	1,040,792	893,692
DUKE ENERGY 4.375% DUE 03-30-2044	310,000	316,153	266,133
DUKE ENERGY 4.375% DUE 03-30-2044	255,000	320,474	218,916
DUKE ENERGY 6% DUE 01-15-2038	850,000	1,139,814	917,224
DUKE ENERGY 6.1% DUE 06-01-2037	189,000	202,933	203,883
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	2,000,000	1,998,780	1,834,225
DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO	933,000	686,366	664,017
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	258,000	178,224	185,889
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	149,000	155,018	143,335
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	189,000	179,782	183,717
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	1,300,000	1,295,281	1,263,659
DUKE ENERGY CORP 3.95% DUE 08-15-2047	1,560,000	1,384,955	1,206,313
DUKE ENERGY CORP 4.5% DUE 08-15-2032	1,200,000	1,198,272	1,197,819
DUKE ENERGY CORP 4.95% 09-15-2035	2,000,000	1,993,440	1,987,080
DUKE ENERGY CORP 5.8% 06-15-2054	206,000	206,843	204,414
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	700,000	697,767	649,685
DUKE ENERGY CORP NEW 6.1% 09-15-2053	1,500,000	1,570,980	1,558,749
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	4,100,000	4,089,832	3,171,012
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	76,000	50,980	52,861
DUKE ENERGY FIXED 3.7% DUE 12-01-2047	290,000	293,898	219,798
DUKE ENERGY FLA 3.4% DUE 10-01-2046	985,000	919,283	721,144
DUKE ENERGY FLA 3.4% DUE 10-01-2046	723,000	686,836	529,327
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	1,040,000	735,379	674,739
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	397,000	413,706	411,371
DUKE ENERGY IND 3.75% DUE 05-15-2046	1,615,000	1,770,194	1,262,016
DUKE ENERGY IND 4.9 DUE 07-15-2043	285,000	360,898	266,284
DUKE ENERGY IND 4.9 DUE 07-15-2043	180,000	164,819	168,179
DUKE ENERGY IND 4.9 DUE 07-15-2043	1,700,000	1,692,299	1,588,358
DUKE ENERGY IND 6.35% DUE 08-15-2038	256,000	362,801	283,189
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	108,000	65,975	67,700
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	275,000	182,936	172,385
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	781,000	541,777	534,702
DUKE ENERGY IND LLC 5.9% 05-15-2055	335,000	334,300	342,605
DUKE ENERGY IND LLC 5.9% 05-15-2055	1,398,000	1,393,518	1,429,735
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	400,000	390,801	382,653
DUKE ENERGY OH INC 3.7% DUE 06-15-2046	1,480,000	1,275,186	1,130,416
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG	52,000	41,944	42,643
DUKE ENERGY OHIO INC 5.65% 04-01-2053	131,000	132,118	129,881
DUKE ENERGY OHIO INC 5.65% 04-01-2053	1,123,000	1,121,686	1,113,404
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051	208,000	129,759	131,468
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	361,000	266,626	211,286
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	1,469,000	1,451,386	1,406,788
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	4,750,000	4,721,833	4,548,837
DUKE ENERGY PROGRESS LLC 5.55% 03-15-2055	236,000	219,032	233,577
DUKE UNIV 2.832% 10-01-2055	870,000	598,528	547,228
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	250,000	206,135	201,649
DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047	335,000	288,556	270,210
EAGLE MATLS INC 5% DUE 03-15-2036	185,000	182,971	181,619
EASTERN ENERGY GAS 5.65% 10-15-2054	662,000	644,292	642,643
EASTERN ENERGY GAS HLDGS LLC 6.2% 01-15-2055	1,924,000	1,971,587	1,996,217
EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1000	700,000	772,518	602,590
EASTMAN CHEM CO 4.65% DUE 10-15-2044	216,000	265,730	183,800
EBAY INC 4 DUE 07-15-2042	250,000	206,600	207,453
ECOLAB INC 2.75% 08-18-2055 BEO	984,000	822,411	594,382
EDISON INTL 8.125% 06-15-2053	3,060,000	2,985,409	3,178,876

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EL PASO PIPELN 4.7% DUE 11-01-2042	1,663,000	1,353,188	1,470,898
EL PASO PIPELN 4.7% DUE 11-01-2042	444,000	411,701	392,711
EL PASO PIPELN 7.5% DUE 11-15-2040	710,000	904,900	829,580
EL PASO PIPELN 7.5% DUE 11-15-2040	400,000	439,964	467,369
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	460,000	419,180	416,712
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	280,000	256,466	253,651
ELEVANCE HEALTH INC 5.65% 06-15-2054	430,000	427,667	419,276
ELEVANCE HEALTH INC 5.65% 06-15-2054	5,204,000	5,077,823	5,074,215
ELEVANCE HEALTH INC 5.7% 02-15-2055	579,000	547,832	566,794
ELEVANCE HEALTH INC 5.7% 02-15-2055	480,000	471,782	469,881
ELEVANCE HEALTH INC 5.7% 09-15-2055	1,025,000	1,019,168	1,008,379
ELEVANCE HEALTH INC 5.85% 11-01-2064	480,000	470,402	472,885
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	730,000	643,628	645,393
ELEVANCE HLTH INC 4.65% DUE 08-15-2044	600,000	599,190	530,460
ELI LILLY & CO 2.25% 05-15-2050	321,000	177,253	185,323
ELI LILLY & CO 2.25% 05-15-2050	305,000	182,607	176,086
ELI LILLY & CO 4.875% 02-27-2053	1,097,000	1,101,781	1,005,632
ELI LILLY & CO 4.95% 02-27-2063	275,000	255,068	249,102
ELI LILLY & CO 5.05% 08-14-2054	144,000	136,613	135,337
ELI LILLY & CO 5.05% 08-14-2054	396,000	362,810	372,177
ELI LILLY & CO 5.1% 02-09-2064	1,358,000	1,328,693	1,255,414
ELI LILLY & CO 5.1% 02-09-2064	1,990,000	1,960,997	1,839,672
ELI LILLY & CO 5.65% 10-15-2065	895,000	917,254	905,356
ELI LILLY AND CO 4.15% 03-15-2059	666,000	531,350	530,678
ELI LILLY AND CO 4.15% 03-15-2059	484,000	404,686	385,658
ELI LILLY AND COMPANY 2.5% 09-15-2060	1,736,000	968,384	948,386
ELI LILLY AND COMPANY 3.95% 03-15-2049	1,147,000	919,886	925,511
ELI LILLY AND COMPANY 3.95% 05-15-2047	360,000	288,263	294,283
ELI LILLY AND COMPANY 5.0% 02-09-2054	1,380,000	1,349,816	1,291,495
ELI LILLY AND COMPANY 5.2% 08-14-2064	1,517,000	1,418,763	1,432,772
ELI LILLY AND COMPANY 5.2% 08-14-2064	1,260,000	1,261,046	1,190,042
EMERA INC 6.75% DUE 06-15-2076	2,000,000	2,000,000	2,009,154
EMERA US FIN LP 4.75% DUE 06-15-2046	870,000	863,806	745,299
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO	314,000	207,099	200,448
ENABLE MIDSTREAM 4.15% DUE 09-15-2029	1,600,000	1,597,136	1,590,887
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044	725,000	754,686	630,486
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044	303,000	248,090	263,500
ENBRIDGE ENERGY 7.375% DUE 10-15-2045	773,000	939,333	898,105
ENBRIDGE INC 5.2% 11-20-2035	130,000	129,630	131,228
ENBRIDGE INC 5.95% 04-05-2054	3,700,000	3,639,349	3,757,780
ENBRIDGE INC 5.95% GTD SNR 05/04/54 USD	5,608,000	5,434,881	5,695,576
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	1,900,000	1,890,367	1,614,892
ENERGY TRANSFER 5.15% DUE 02-01-2043	700,000	608,484	631,899
ENERGY TRANSFER 5.15% DUE 02-01-2043	1,807,000	1,704,455	1,631,203
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,453,000	2,485,642	2,408,528
ENERGY TRANSFER 6% DUE 06-15-2048	690,000	694,892	671,331
ENERGY TRANSFER 6% DUE 06-15-2048	260,000	257,093	252,965
ENERGY TRANSFER 6% DUE 06-15-2048	224,000	221,536	217,939
ENERGY TRANSFER 6.25% DUE 04-15-2049	2,400,000	2,396,400	2,382,659
ENERGY TRANSFER 6.25% DUE 04-15-2049	1,085,000	1,042,445	1,077,161
ENERGY TRANSFER 7.5% DUE 07-01-2038	160,000	177,645	185,474
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	2,100,000	2,089,143	1,868,261
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	1,475,000	1,313,445	1,312,231
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	1,822,000	1,616,609	1,620,939
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	240,000	235,152	236,233
ENERGY TRANSFER L P 6.05% 09-01-2054	455,000	453,817	438,882
ENERGY TRANSFER L P 6.05% 09-01-2054	300,000	298,383	289,372
ENERGY TRANSFER L P 6.05% 09-01-2054	3,354,000	3,303,342	3,235,184
ENERGY TRANSFER L P 6.2% 04-01-2055	216,000	211,581	212,434
ENERGY TRANSFER L P 6.2% 04-01-2055	1,900,000	1,888,562	1,868,634
ENERGY TRANSFER L P 6.55% 12-01-2033	1,500,000	1,498,290	1,646,772
ENERGY TRANSFER LP 5.95% 05-15-2054	1,200,000	1,194,276	1,142,352
ENERGY TRANSFER LP 5.95% 05-15-2054	1,500,000	1,483,020	1,427,940
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	500,000	362,680	419,855
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	1,624,000	1,372,423	1,363,688
ENERGY TRANSFER OPER L P 5.0% 05-15-2050	3,485,000	2,952,238	2,926,387
ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052	17,000	18,411	11,565

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ENTERGY ARK LLC 2.65% DUE 06-15-2051	575,000	560,258	343,306
ENTERGY ARKANSAS LLC 4.2% 04-01-2049	228,000	176,983	184,680
ENTERGY CORP NEW 3.75% DUE 06-15-2050	600,000	590,400	437,155
ENTERGY LA LLC 4.2% 04-01-2050	325,000	243,123	260,319
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051	790,000	492,065	497,029
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041	395,000	392,488	300,880
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	711,000	562,749	576,738
ENTERGY LOUISIANA LLC 4.2% 09-01-2048	1,000,000	998,110	811,165
ENTERGY LOUISIANA LLC 5.8% 03-15-2055	164,000	163,041	165,455
ENTERGY MISS LLC 3.85% DUE 06-01-2049	485,000	371,860	371,229
ENTERGY MISS LLC 5.8% 04-15-2055	319,000	317,267	321,680
ENTERGY MISS LLC 5.85% 06-01-2054	610,000	609,987	616,346
ENTERGY TEX INC 4.5% 03-30-2039	783,000	828,023	728,340
ENTERGY TEX INC FIXED 5% DUE 09-15-2052	2,700,000	2,684,502	2,405,394
ENTERPRISE PRODS 3.7% DUE 01-31-2051	420,000	287,876	309,241
ENTERPRISE PRODS 4.45 DUE 02-15-2043	1,703,000	1,556,448	1,500,934
ENTERPRISE PRODS 4.95% DUE 10-15-2054	1,000	823	890
ENTERPRISE PRODS 5.1% DUE 02-15-2045	162,000	152,745	152,279
ENTERPRISE PRODS 5.95% DUE 02-01-2041	1,700,000	1,958,247	1,796,612
ENTERPRISE PRODS 6.125% DUE 10-15-2039	64,000	73,664	69,043
ENTERPRISE PRODS 7.55% DUE 04-15-2038	300,000	388,684	361,653
ENTERPRISE PRODS FIXED 3.2% 02-15-2052	926,000	604,162	616,069
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	230,000	170,037	168,590
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	185,000	169,917	167,766
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	5,000,000	5,214,950	4,534,218
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	210,000	164,431	173,092
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	240,000	198,984	212,149
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	1,400,000	1,391,460	1,237,538
ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036	205,000	209,358	209,043
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	731,000	703,512	710,842
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	3,100,000	3,089,553	3,014,514
ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	630,000	573,663	584,620
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	455,000	304,653	305,159
EOG RES INC 4.95% DUE 04-15-2050	430,000	389,692	386,024
EOG RES INC 5.95% 07-15-2055	1,175,000	1,196,006	1,201,303
EOG RESOURCES INC 5.65% 12-01-2054	1,810,000	1,792,411	1,775,751
EPR PPTYS 4.5% DUE 06-01-2027	1,400,000	1,391,502	1,402,244
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	800,000	786,112	512,682
EQUINIX INC FIXED 2.95% 09-15-2051	628,000	521,174	395,273
EQUINOR ASA 3.25% DUE 11-18-2049	280,000	211,856	196,024
EQUINOR ASA 3.625% DUE 04-06-2040	135,000	111,710	114,468
EQUINOR ASA 4.75% 11-14-2035	3,400,000	2,031,437	642,122
EQUINOR ASA FIXED 3.7% DUE 04-06-2050	1,970,000	1,955,521	1,498,653
EQUITABLE HLDGS INC 5.594% 01-11-2023	1,700,000	1,700,000	1,777,094
ERP OPER LTD 4.5% DUE 07-01-2044	1,510,000	1,499,385	1,348,346
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	1,000,000	947,300	808,821
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	52,000	47,038	42,059
ESSENTIAL UTILITIES INC 5.25% 08-15-2035	224,000	223,548	228,816
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	1,657,000	1,351,199	1,143,661
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	410,000	367,086	384,620
ESSEX PORTFOLIO L P 4.0% 03-01-2029	900,000	892,692	893,559
ESTEE LAUDER COS 4.15% DUE 03-15-2047	376,000	302,438	303,165
ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049	965,000	620,351	641,987
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045	260,000	218,174	219,761
Euro - Cash Collateral Due to/from CCP Broker	(429,879)	(429,879)	(429,879)
Euro - Cash	603,419	603,419	603,419
Euro - Variation Margin	114,247	114,247	114,247
EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	346,000	289,638	220,053
EVERGY METRO INC 5.125% 08-15-2035	1,315,000	1,316,427	1,331,958
EVERSOURCE ENERGY 5.95% 07-15-2034	1,300,000	1,296,399	1,377,115
EXELON CORP 4.1% DUE 03-15-2052	173,000	172,879	133,991
EXELON CORP 4.45% DUE 04-15-2046	1,012,000	1,006,839	852,005
EXELON GENERATION SR NT 6.25 DUE 10-01-2039	700,000	702,100	760,176
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	257,000	254,895	239,235
EXXON MOBIL CORP 2.995% DUE 08-16-2039	598,000	562,478	479,928
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	5,000,000	5,000,000	3,599,202
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	3,985,000	2,953,015	2,868,564

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EXXON MOBIL CORP 4.114% DUE 03-01-2046	132,000	139,640	110,714
EXXON MOBIL CORP 4.114% DUE 03-01-2046	3,311,000	3,367,175	2,777,083
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	2,085,000	1,750,363	1,753,385
F N B CORP PA 5.722% 12-11-2030	710,000	710,135	725,083
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030	800,000	800,000	803,125
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028	1,500,000	1,557,447	1,520,374
FAIRFAX FINANCIAL HLDGS LTD 6.1% 03-15-2055	150,000	148,793	150,912
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	2,000,000	1,994,680	2,077,161
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	1,300,000	1,296,542	1,350,155
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	1,472,000	1,490,575	1,528,791
FAIRFAX FINL HLDGS LTD 6.5% 05-20-2055	1,700,000	1,695,325	1,804,538
FED REPUBLIC OF 7.125% 05-13-2054	500,000	404,375	593,100
FEDEX CORP 3.25% 05-15-2041	590,000	415,253	444,702
FEDEX CORP 4.05% 02-15-2048	211,000	158,237	161,887
FEDEX CORP 4.1% 02-01-2045	897,000	718,293	709,881
FEDEX CORP 4.1% 04-15-2043	825,000	640,051	665,964
FEDEX CORP 4.1% DUE 02-01-2045	1,469,000	1,338,193	1,141,518
FEDEX CORP 4.1% DUE 04-15-2043	831,000	819,028	670,807
FEDEX CORP 4.4% 01-15-2047	1,179,000	954,341	962,668
FEDEX CORP 4.4% 01-15-2047	3,900,000	3,921,567	3,184,399
FEDEX CORP 4.4% DUE 01-15-2047	1,212,000	993,270	942,015
FEDEX CORP 4.55% DUE 04-01-2046	703,000	648,079	570,317
FEDEX CORP 4.75% 11-15-2045	1,026,000	890,339	891,179
FEDEX CORP 4.95% 10-17-2048	543,000	470,744	476,130
FEDEX CORP 4.95% 10-17-2048	2,200,000	2,184,006	1,929,072
FEDEX CORP 5.1% 01-15-2044	1,485,000	1,442,714	1,353,632
FEDEX CORP NT 3.875% 08-01-2042	900,000	712,273	714,882
FHLMC MULTICLASS SER 19-3 CLS A1C 2.75 11-25-2029	10,300,000	1,272,908	874,805
FHLMC POOL #ZA6393 4 03-01-2049	4,100,000	268,117	21,481
FID NATL 4.5% DUE 08-15-2046	144,000	121,843	120,047
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048	140,000	170,699	118,638
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041	1,089,000	788,326	810,206
FIFTH 3RD BANCORP 8.25% DUE 03-01-2038	3,760,000	4,635,326	4,627,664
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031	1,100,000	1,096,293	960,941
FIRSTENERGY CORP 3.4% DUE 03-01-2050	54,000	36,422	37,386
FIRSTENERGY CORP 3.4% DUE 03-01-2050	4,865,000	3,297,405	3,368,196
FIRSTENERGY CORP 3.4% DUE 03-01-2050	1,200,000	1,198,188	830,799
FIRSTENERGY CORP 4.85% 07-15-2047	1,338,000	1,294,856	1,182,172
FIRSTENERGY CORP 4.85% 07-15-2047	277,000	231,474	244,740
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	1,686,000	1,525,823	1,440,607
FISERV INC 4.4% DUE 07-01-2049	2,213,000	1,845,966	1,742,621
FISERV INC 4.4% DUE 07-01-2049	560,000	454,518	440,971
FISERV INC 4.4% DUE 07-01-2049	625,000	621,175	492,155
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039	250,000	271,220	270,342
FL PWR & LT CO 3.15% DUE 10-01-2049	655,000	499,105	449,930
FL PWR & LT CO 3.15% DUE 10-01-2049	973,000	627,342	668,369
FL PWR & LT CO 3.7% 12-01-2047	2,234,000	2,007,961	1,723,228
FL PWR & LT CO 3.7% 12-01-2047	1,905,000	1,737,872	1,469,449
FL PWR & LT CO 3.8% DUE 12-15-2042	725,000	692,956	597,223
FL PWR & LT CO 3.8% DUE 12-15-2042	920,000	742,468	757,856
FL PWR & LT CO 3.95% 03-01-2048	445,000	360,953	356,684
FL PWR & LT CO 4.05% DUE 10-01-2044	30,000	37,751	25,064
FL PWR & LT CO 4.05% DUE 10-01-2044	408,000	331,728	340,871
FL PWR & LT CO 4.125% DUE 02-01-2042	894,000	773,485	779,058
FL PWR & LT CO 4.125% DUE 06-01-2048	225,000	196,360	184,020
FLEX LTD 4.875% DUE 06-15-2029	1,000,000	1,014,850	1,014,328
FLEX LTD FIXED 6% DUE 01-15-2028	1,700,000	1,684,241	1,755,244
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	360,000	236,070	230,373
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051	1,115,000	699,352	713,515
FLORIDA POWER & LIGHT COMPANY 4.7% 02-15-2036	1,335,000	1,330,528	1,326,839
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053	97,000	93,426	93,260
FLORIDA POWER & LIGHT COMPANY 5.6% 02-15-2066	650,000	644,687	642,023
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	699,000	739,158	703,959
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	2,043,000	2,188,721	2,057,495
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	1,100,000	1,099,417	876,135
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	925,000	750,668	736,750
FLORIDA PWR CORP 3.85% DUE 11-15-2042	1,405,000	1,283,398	1,159,559

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FLORIDA PWR CORP 5.65% DUE 04-01-2040	364,000	376,385	379,218
FMC CORP 4.5% DUE 10-01-2049	774,000	720,834	493,415
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY	1,100,000	135,111	202,734
FNMA POOL #CA3674 4% DUE 06-01-2049 REG	1,000,000	132,550	45,357
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES FEBRUARY	2,200,000	322,777	404,725
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES FEBRUARY	2,500,000	228,647	4,404,969
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY	7,100,000	6,274,486	6,287,944
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES MARCH	97,000	89,013	89,549
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY	200,000	189,820	189,835
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY	2,000,000	1,951,563	1,953,148
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	13,000,000	12,928,135	12,978,214
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB	50,000,000	49,675,781	49,871,288
FORD FNDTN 2.415% DUE 06-01-2050	1,400,000	1,400,000	836,880
FORD FNDTN 2.815% DUE 06-01-2070	330,000	330,000	186,857
FORD MOTOR CREDIT CO LLC 5.8% 03-05-2027	200,000	200,380	202,513
FORD MOTOR CREDIT CO LLC 6.05% 03-05-2031	200,000	199,858	205,776
FORD MTR CO DEL 7.4% DUE 11-01-2046	1,185,000	1,302,971	1,279,506
FORD MTR CO DEL NT 4.75 01-15-2043	3,293,000	2,666,349	2,614,896
FORD MTR CO DEL NT 4.75 01-15-2043	420,000	331,120	333,512
FORD MTR CR CO LLC 4.125% DUE 08-17-2027	1,700,000	1,608,298	1,686,124
FORD MTR CR CO LLC 6.054% 11-05-2031	589,000	600,003	604,013
FORD MTR CR CO LLC FIXED 3.815% DUE 11-02-2027	700,000	656,292	689,300
FRANKLIN RESOURCES INC 2.95% 08-12-2051	344,000	215,055	217,715
FRED HUTCHINSON 4.966% DUE 01-01-2052	565,000	565,000	512,177
FREEPORT-MCMORAN 5.45% DUE 03-15-2043	2,334,000	2,184,663	2,266,531
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042	578,000	477,595	507,184
GARTNER INC 5.6% 11-20-2035	2,000,000	1,999,840	1,998,695
GATX CORP 3.1% DUE 06-01-2051	316,000	200,970	200,515
GATX CORP 3.1% DUE 06-01-2051	17,000	16,595	10,787
GATX CORP 3.85% DUE 03-30-2027	2,000,000	1,994,880	1,993,126
GE CAP FDG LLC 4.55% 05-15-2032	2,251,000	2,251,000	2,276,975
GE HEALTHCARE TECHNOLOGIES INC 5.5% 06-15-2035	1,494,000	1,520,734	1,555,581
GEN DYNAMICS CORP 4.95% DUE 08-15-2035	269,000	267,564	274,871
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	80,000	74,786	73,540
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	1,054,000	1,011,402	968,892
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	415,000	293,940	313,772
GENERAL MLS INC 3.0% 02-01-2051	100,000	74,439	64,909
GENERAL MTRS CO 5.2% DUE 04-01-2045	1,210,000	1,201,119	1,090,130
GENERAL MTRS CO 5.2% DUE 04-01-2045	216,000	194,601	194,602
GENERAL MTRS CO 5.2% DUE 04-01-2045	740,000	633,046	666,691
GENERAL MTRS CO 5.4% 04-01-2048	850,000	729,732	774,126
GENERAL MTRS CO 5.95% DUE 04-01-2049	1,500,000	1,468,860	1,460,386
GENERAL MTRS CO 6.25% DUE 10-02-2043	155,000	153,958	157,555
GENERAL MTRS CO 6.25% DUE 10-02-2043	2,421,000	2,401,023	2,460,914
GENERAL MTRS CO 6.75% DUE 04-01-2046	181,000	180,041	194,403
GEORGIA PWR CO 3.7% 01-30-2050	934,000	684,764	700,487
GEORGIA PWR CO 3.7% 01-30-2050	1,400,000	1,395,436	1,049,981
GEORGIA PWR CO 4.75% DUE 09-01-2040	201,000	185,348	191,027
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	353,000	349,803	329,595
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	1,500,000	1,418,603	1,400,544
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	586,000	407,217	400,811
GILEAD SCIENCES 4.15% DUE 03-01-2047	1,280,000	1,033,476	1,066,568
GILEAD SCIENCES 4.15% DUE 03-01-2047	60,000	56,531	49,995
GILEAD SCIENCES 4.5% DUE 02-01-2045	545,000	475,265	483,454
GILEAD SCIENCES 4.5% DUE 02-01-2045	2,081,000	1,795,437	1,845,996
GILEAD SCIENCES 4.75% DUE 03-01-2046	613,000	536,792	557,553
GILEAD SCIENCES 4.75% DUE 03-01-2046	405,000	358,170	368,367
GILEAD SCIENCES 4.75% DUE 03-01-2046	5,525,000	5,953,188	5,025,258
GILEAD SCIENCES 4.8% DUE 04-01-2044	1,751,000	1,771,120	1,619,732
GILEAD SCIENCES 5.6% DUE 11-15-2064	3,000,000	2,978,700	2,995,160
GILEAD SCIENCES 5.65% DUE 12-01-2041	144,000	143,289	149,867
GILEAD SCIENCES INC 2.6% DUE 10-01-2040	1,620,000	1,232,589	1,201,723
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	8,000	4,950	5,084
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	3,078,000	2,054,996	1,956,107
GLAXOSMITHKLINE 6.375% DUE 05-15-2038	1,434,000	1,730,190	1,611,507
GLAXOSMITHKLINE CAP INC 4.2% 03-18-2043	1,200,000	1,269,348	1,052,582
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	900,000	898,497	916,868

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GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	189,000	188,165	181,188
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	900,000	897,174	858,838
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054	1,068,000	1,059,300	1,062,009
GNMA II JUMBOS 2.5% 30 YEARS SETTLES FEBRUARY	600,000	516,023	518,555
GNMA II JUMBOS 4.5% 30 YEARS SETTLES FEBRUARY	4,200,000	4,073,836	4,094,018
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY	4,400,000	4,374,047	4,392,894
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	265,000	264,573	235,629
GOLDMAN SACHS 4.75% DUE 10-21-2045	900,000	809,519	818,032
GOLDMAN SACHS 4.8% DUE 07-08-2044	1,600,000	1,706,836	1,487,689
GOLDMAN SACHS 5.15% DUE 05-22-2045	3,600,000	3,576,600	3,390,791
GOLDMAN SACHS 5.15% DUE 05-22-2045	921,000	849,472	867,477
GOLDMAN SACHS 5.851% 04-25-2035	1,700,000	1,700,000	1,810,181
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,358,000	1,443,281	1,490,781
GOLDMAN SACHS 6.25% DUE 02-01-2041	1,000,000	1,102,062	1,097,777
GOLDMAN SACHS 6.75% DUE 10-01-2037	544,000	607,172	608,780
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	1,073,000	844,574	842,931
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	1,471,000	1,269,251	1,155,593
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	5,500,000	5,505,065	4,044,684
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	32,000	21,794	23,533
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	1,367,000	1,098,058	1,061,556
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028	1,400,000	1,400,000	1,392,673
GOLDMAN SACHS GROUP INC 3.814% 04-23-2029	1,400,000	1,400,000	1,392,246
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	233,000	199,262	209,938
GOLDMAN SACHS GROUP INC 4.125% DUE 12-31-2049/11-10-2026 BEO	383,000	376,298	379,363
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039	2,000,000	1,954,480	1,851,393
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039	551,000	510,336	510,059
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035	1,700,000	1,700,000	1,749,729
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	5,767,000	5,671,453	5,789,379
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	286,000	278,901	287,110
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056	10,313,000	10,264,513	10,473,845
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056	5,007,000	5,023,229	5,085,091
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049	411,000	403,294	404,852
GRAINGER W W INC 4.2% DUE 05-15-2047	705,000	592,756	595,201
GRAY OAK PIPELN 3.45% DUE 10-15-2027	600,000	599,982	593,073
GRUPO TELEVISA S A 5% DUE 05-13-2045	205,000	163,772	135,796
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	735,000	861,436	635,707
GRUPO TELEVISA S A 6.625% DUE 01-15-2040	635,000	775,038	549,216
GRUPO TELEVISA S A 8.5% DUE 03-11-2032	450,000	556,813	478,026
GUARDIAN LIFE INS 4.85% DUE 01-24-2077	2,000,000	1,980,700	1,646,343
GXO LOGISTICS INC 6.5% 05-06-2034	1,300,000	1,285,180	1,406,870
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT6.75% 07-15-2035	1,900,000	1,890,975	1,988,927
HA SUSTAINABLE INFRSTRUCTUR CAP INC 6.375% 07-01-2034	1,425,000	1,414,526	1,454,148
HACKENSACK 4.211% 07-01-2048	290,000	355,488	240,429
HACKENSACK 4.5% DUE 07-01-2057	1,930,000	1,912,707	1,630,334
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050	285,000	185,535	184,146
HALLIBURTON CO 2.92% DUE 03-01-2030	1,700,000	1,699,558	1,609,719
HALLIBURTON CO 4.75% DUE 08-01-2043	505,000	499,171	446,115
HALLIBURTON CO 5% DUE 11-15-2045	188,000	170,234	168,666
HARTFORD FINL SVCS 6.625 DUE 04-15-2042	2,063,000	2,700,885	2,276,857
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040	500,000	498,695	570,235
HARTFORD INS GROUP 3.6% DUE 08-19-2049	3,000,000	2,966,310	2,225,915
HARTFORD INS GROUP 3.6% DUE 08-19-2049	435,000	301,864	322,758
HCA INC 3.5% DUE 07-15-2051 BEO	3,355,000	2,394,177	2,284,010
HCA INC 3.5% DUE 07-15-2051 BEO	2,234,000	1,537,561	1,520,858
HCA INC 3.5% DUE 07-15-2051 BEO	2,700,000	2,686,527	1,838,100
HCA INC 4.375% 03-15-2042	900,000	885,834	770,359
HCA INC 5.25% DUE 06-15-2049	1,680,000	1,487,864	1,523,863
HCA INC 5.5% DUE 06-15-2047	345,000	329,303	327,170
HCA INC 5.9% 06-01-2053	1,628,000	1,543,901	1,598,648
HCA INC 5.9% 06-01-2053	580,000	556,638	569,543
HCA INC 5.9% 06-01-2053	1,400,000	1,354,052	1,374,759
HCA INC 5.95% 09-15-2054	1,240,000	1,214,641	1,229,891
HCA INC 5.95% 09-15-2054	1,833,000	1,739,157	1,818,057
HCA INC 6.0% 04-01-2054	998,000	983,358	995,576
HCA INC 6.0% 04-01-2054	1,400,000	1,391,922	1,396,600
HCA INC 6.2% 03-01-2055	125,000	123,970	127,791
HCA INC 6.2% 03-01-2055	1,472,000	1,459,317	1,504,872

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HCA INC SR SECD NT 4.625% 03-15-2052	2,864,000	2,418,352	2,345,728
HCA INC SR SECD NT 4.625% 03-15-2052	1,815,000	1,514,957	1,486,556
HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	1,200,000	1,194,864	1,167,195
HERSHEY CO 2.65% DUE 06-01-2050	305,000	183,369	188,177
HERSHEY CO 3.125% DUE 11-15-2049	340,000	233,587	234,007
HERSHEY CO 3.375% DUE 08-15-2046	83,000	62,527	61,564
HESS CORP 5.6% DUE 02-15-2041	969,000	969,132	1,004,138
HESS CORP 5.6% DUE 02-15-2041	1,912,000	1,990,992	1,981,333
HESS CORP 5.8% DUE 04-01-2047	1,638,000	1,700,853	1,683,727
HESS CORP 5.8% DUE 04-01-2047	4,050,000	4,365,290	4,163,062
HESS CORP 5.8% DUE 04-01-2047	376,000	383,930	386,497
HESS CORP 6% DUE 01-15-2040	425,000	462,239	459,660
HESS CORP 6% DUE 01-15-2040	626,000	652,646	677,052
HEWLETT PACKARD 6.35% DUE 10-15-2045	200,000	199,864	205,649
HEWLETT PACKARD CO 6% DUE 09-15-2041	300,000	340,950	303,676
HIGHWOODS RLTY LTD 3.05% DUE 02-15-2030	700,000	698,215	652,286
HLTH CARE SVC CORP 3.2% DUE 06-01-2050	500,000	495,515	319,564
HOAG MEM HOSP 3.803% DUE 07-15-2052	613,000	613,000	465,908
HOME DEPOT INC 2.375% 03-15-2051	2,840,000	1,693,719	1,634,802
HOME DEPOT INC 3.125% DUE 12-15-2049	710,000	560,633	485,661
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	739,000	593,011	605,992
HOME DEPOT INC 3.3% DUE 04-15-2040 REG	100,000	109,042	82,002
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,440,000	1,028,834	1,019,244
HOME DEPOT INC 3.35% DUE 04-15-2050 REG	1,805,000	1,983,040	1,277,595
HOME DEPOT INC 3.9% DUE 06-15-2047	4,500,000	4,865,040	3,591,289
HOME DEPOT INC 3.9% DUE 06-15-2047	1,090,000	975,820	869,890
HOME DEPOT INC 3.9% DUE 06-15-2047	840,000	937,308	670,374
HOME DEPOT INC 4.2% DUE 04-01-2043	345,000	301,705	300,075
HOME DEPOT INC 4.2% DUE 04-01-2043	318,000	319,328	276,591
HOME DEPOT INC 4.25% DUE 04-01-2046	210,000	176,492	178,297
HOME DEPOT INC 4.25% DUE 04-01-2046	150,000	127,893	127,355
HOME DEPOT INC 4.25% DUE 04-01-2046	1,540,000	1,513,626	1,307,513
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	1,325,000	1,127,178	1,154,366
HOME DEPOT INC 4.5% DUE 12-06-2048	135,000	116,265	117,038
HOME DEPOT INC 4.875 DUE 02-15-2044	121,000	112,570	113,344
HOME DEPOT INC 4.875 DUE 02-15-2044	755,000	748,434	707,230
HOME DEPOT INC 5.3% 06-25-2054	467,000	451,242	448,446
HOME DEPOT INC 5.95% DUE 04-01-2041	3,451,000	4,168,472	3,703,637
HOME DEPOT INC 5.95% DUE 04-01-2041	210,000	221,281	225,373
HOME DEPOT INC SR NT 2.75% 09-15-2051	2,657,000	1,680,725	1,648,430
HOME DEPOT INC SR NT 2.75% 09-15-2051	1,167,000	746,992	724,019
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	1,537,000	1,443,714	1,459,148
HONEYWELL INTL INC FIXED 3.812% DUE 11-21-2047	240,000	183,730	188,632
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051	79,000	51,213	51,920
HOWARD UNIV 5.209% DUE 10-01-2052	660,000	660,000	563,356
HP ENTERPRISE CO 5.6% 10-15-2054	1,416,000	1,380,347	1,315,838
HP ENTERPRISE CO 5.6% 10-15-2054	1,082,000	1,020,429	1,005,464
HP INC 6.1% 04-25-2035	730,000	728,379	772,972
HSBC HLDGS PLC 4.95% DUE 03-31-2030	500,000	499,375	513,062
HSBC HLDGS PLC 5.133% DUE 11-06-2036	940,000	940,000	944,982
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	13,500,000	11,497,410	12,278,020
HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036	1,548,000	1,551,886	1,638,841
HSBC HLDGS PLC SUB NT 6.5% 05-02-2036	690,000	710,258	747,816
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	1,436,000	1,509,718	1,555,651
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037	1,050,000	1,277,628	1,137,489
HSBC HLDGS PLC SUB NT 6.8% 06-01-2038	2,981,000	3,807,791	3,320,204
HSBC HLDGS PLC SUB NT 6.8% 06-01-2038	57,000	61,813	63,486
HUMANA INC 4.625 DUE 12-01-2042	250,000	212,521	215,739
HUMANA INC 4.8% DUE 03-15-2047	285,000	244,120	242,576
HUMANA INC 4.8% DUE 03-15-2047	493,000	413,653	419,614
HUMANA INC 4.8% DUE 03-15-2047	2,100,000	2,098,005	1,787,404
HUMANA INC 4.95% DUE 10-01-2044	240,000	206,513	212,528
HUMANA INC 5.5% 03-15-2053	400,000	389,759	365,085
HUMANA INC 5.5% 03-15-2053	369,000	358,314	336,791
HUMANA INC 5.75% 04-15-2054	2,242,000	2,191,670	2,116,896
HUMANA INC 5.75% 04-15-2054	548,000	529,901	517,421
HUMANA INC 5.75% 04-15-2054	2,000,000	1,998,980	1,888,400

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HUMANA INC 5.75% 04-15-2054	1,300,000	1,299,337	1,227,460
HUMANA INC 6% DUE 05-01-2055	382,000	363,711	372,119
HUMANA INC FIXED 3.95% DUE 08-15-2049	506,000	360,935	375,467
HUNTSMAN INTL LLC 4.5% 05-01-2029	400,000	401,308	383,800
HYATT HOTELS CORP 4.375% 09-15-2028	100,000	99,866	100,283
IBM CORP 5.7% 02-10-2055	296,000	295,934	292,864
IBM INTERNAT CAPITAL 5.25% 02-05-2044	211,000	200,007	204,402
ICE_CDS GOLDUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7	615,000	656,651	8,378
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5	400,000	359,076	11,808
ICE_CDS GOLDUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7	2,000,000	1,995,040	19,903
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54	900,000	836,430	8,520
ICE_CDS GOLDUS33 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPC0LUG3	2,300,000	2,273,182	129,097
ICE_CDS GOLDUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0	1,800,000	1,757,502	-
ICE_CDS GOLDUS33 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6	1,800,000	1,800,000	15,968
ICE_CDS GOLDUS33 12/20/2026 SELL LENNAR CORP 4.875% 12/ SWPC0KFY3	690,000	690,000	159,554
ICE_CDS GOLDUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65	2,235,000	2,201,855	72,673
ICE_CDS GOLDUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0NN69	3,800,000	2,176,779	15,705
ICE_CDS GOLDUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88	1,107,000	1,074,211	225,399
ICE_CDS MSNYUS33 06/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0NOP6	600,000	598,242	7,177
ICE_CDX BOFAGB2U 12/20/2030 BUY CDX.NA.IG.45 Z978T5JT4	835,000	835,000	-
ICE_CDX GOLDUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0	1,500,000	1,500,000	1,226,075
ICE_CDX GOLDUS33 06/20/2031 SELL CDX.NA.IG.36 SWPC0JZB4	610,000	543,825	7,872
ICE_CDX GOLDUS33 06/20/2033 SELL CDX.NA.IG.40 SWPC0LPP9	1,700,000	1,662,464	7,858
ICE_CDX GOLDUS33 06/20/2035 SELL CDX.NA.IG.44 SWPC0NF19	2,600,000	3,020,989	2,128
ICE_CDX GOLDUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00	1,400,000	1,622,760	2,780
ICE_CDX GOLDUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363	200,000	-	1,202
ICE_CDX GOLDUS33 12/20/2029 SELL CDX.EM.42 SWPC0MWW4	200,000	-	145
ICE_CDX GOLDUS33 12/20/2030 SELL CDX.EM.44 SWPC0NUS3	200,000	-	-
ICE_CDX GOLDUS33 12/20/2030 SELL CDX.NA.IG.35 SWPC0JJ89	100,000	1,524	2,107
ICE_CDX GOLDUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7	200,000	227,500	6,314,300
ICE_CDX GOLDUS33 12/20/2031 SELL CDX.NA.IG.37 SWPC0KC18	1,300,000	1,292,070	17,300
ICE_CDX GOLDUS33 12/20/2034 SELL CDX.NA.IG.43 SWPC0MWU8	1,000,000	1,057,516	9,121
ICE_CDX GOLDUS33 12/20/2035 SELL CDX.NA.IG.45 SWPC0NUR5	6,820,000	8,572,099	12,918
ICE_CDX GOLDUS33 20/12/2030 SELL ITRAXX EUROPE SERIES 4 SWPC0NUU8	861,000	847,387	233,349
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053	1,300,000	1,287,741	1,268,691
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	834,615	842,618	884,140
IL TOOL WKS INC 3.9% DUE 09-01-2042	248,000	203,199	210,180
ILLINOIS TOOL WKS INC 4.875 DUE 09-15-2041 REG	468,000	446,848	455,854
ILLUMINA INC 5.75% DUE 12-13-2027	1,700,000	1,697,671	1,751,122
IMB INTERNAT CAPITAL 5.3% 02-05-2054	2,815,000	2,569,833	2,633,406
IMB INTERNAT CAPITAL 5.3% 02-05-2054	1,893,000	1,826,903	1,770,884
IN MICH PWR CO 4.55% DUE 03-15-2046	625,000	644,535	543,560
IN UNIV HLTH INC 2.852% DUE 11-01-2051	620,000	417,272	392,827
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	2,200,000	2,193,664	2,188,943
ING GROEP N V 4.252% 03-28-2033	800,000	800,000	786,819
ING GROEP N V 5.335% 03-19-2030	1,800,000	1,800,000	1,857,996
ING GROEP N V 5.525% 03-25-2036	1,600,000	1,600,000	1,664,999
INGERSOLL RAND INC 5.7% 06-15-2054	1,218,000	1,213,018	1,225,834
INGERSOLL-RAND 4.3% DUE 02-21-2048	210,000	169,972	176,533
INTEL CORP 3.25% DUE 11-15-2049	4,805,000	4,249,777	3,074,725
INTEL CORP 3.734% 12-08-2047 BEO	1,721,000	1,577,256	1,229,261
INTEL CORP 4.1% DUE 05-11-2047	1,280,000	1,138,664	970,720
INTEL CORP 4.1% DUE 05-19-2046	745,000	580,186	572,906
INTEL CORP 4.25% DUE 12-15-2042	495,000	408,593	402,518
INTEL CORP 4.8% DUE 10-01-2041	86,000	70,370	76,464
INTEL CORP 4.9% 07-29-2045	242,000	209,662	209,403
INTEL CORP 4.9% 08-05-2052	650,000	528,922	539,443
INTEL CORP 5.05% DUE 08-05-2062 BEO	1,085,000	1,050,089	884,326
INTEL CORP 6.02% 02-10-2063	1,200,000	1,227,804	1,127,312
INTERCONTINENTAL 4.25% DUE 09-21-2048	900,000	893,592	750,429
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,100,000	1,083,456	723,932
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	1,775,000	1,208,550	1,168,163
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	1,248,000	780,630	750,362
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	571,000	581,298	525,078
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	4,371,000	4,341,627	4,019,469
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	218,000	203,619	200,468
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	5,000,000	4,930,500	4,600,806

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INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	208,000	187,300	191,394
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	187,000	170,303	172,070
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000	489,000	394,828	410,884
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039	767,000	663,699	686,451
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	655,000	534,667	530,683
INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG	104,000	84,093	84,261
INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052	211,000	185,564	186,431
INTERSTATE PWR & LT CO 5.45% 09-30-2054	1,800,000	1,793,034	1,708,955
INTL BUSINESS 3.43% DUE 02-09-2052	835,000	576,440	572,868
INTL BUSINESS 3.43% DUE 02-09-2052	1,880,000	1,290,853	1,289,810
INTL BUSINESS 4.7% DUE 02-19-2046	375,000	330,653	332,157
INTL BUSINESS FIXED 2.85% DUE 05-15-2040	1,180,000	903,614	892,544
INTL BUSINESS FIXED 2.95% DUE 05-15-2050	299,000	192,777	191,670
INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL	200,000	237,008	237,907
INTL PAPER CO 6 DUE 11-15-2041	1,349,000	1,679,374	1,400,692
INTST PWR & LT CO 3.7% DUE 09-15-2046	419,000	306,586	314,081
INTST PWR & LT CO 4.7% DUE 10-15-2043	335,000	409,762	294,372
INTUIT INC 5.5% 09-15-2053	298,000	295,533	294,282
INTUIT INC 5.5% 09-15-2053	192,000	190,660	189,604
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035	837,000	822,597	827,629
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO	2,000,000	1,997,420	1,902,514
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033	505,000	507,188	523,934
IPALCO ENTERPRISES INC SR SECD NT 5.75% 04-01-2034	1,100,000	1,096,887	1,123,023
JACKSON FINL INC SR NT 4% 11-23-2051	5,300,000	5,261,464	3,706,271
Japanese yen - Cash Collateral Due to/from CCP Broker	1	1	1
Japanese yen - Cash	113,395	113,395	113,395
JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053	1,039,000	1,153,220	1,163,760
JBS USA LUX S A 6.5% DUE 12-01-2052	710,000	708,512	731,960
JBS USA/FOOD/FINANCE 3.0% 05-15-2032	1,215,000	1,202,680	1,092,863
JBS USA/FOOD/FINANCE 4.375% 02-02-2052	1,300,000	1,299,571	1,010,524
JBS USA/FOOD/FINANCE 4.375% 02-02-2052	630,000	451,563	489,716
JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060	307,000	183,494	182,000
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	654,000	608,708	462,300
JOHNSON & JOHNSON 3.4% 01-15-2038	310,000	311,173	273,748
JOHNSON & JOHNSON 3.55% DUE 03-01-2036	345,000	313,663	318,011
JOHNSON & JOHNSON 3.625% DUE 03-03-2037	2,280,000	2,513,135	2,077,075
JOHNSON & JOHNSON 3.75% DUE 03-03-2047	587,000	568,415	475,012
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	531,000	513,318	459,596
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054	1,096,260	1,098,409	1,055,993
JPMORGAN CHASE & 3.65% DUE 09-01-2121	265,000	261,581	263,520
JPMORGAN CHASE & 4.95% DUE 06-01-2045	1,935,000	1,739,241	1,829,223
JPMORGAN CHASE & 5.6% DUE 07-15-2041	800,000	936,200	836,503
JPMORGAN CHASE & 5.6% DUE 07-15-2041	842,000	868,704	880,419
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	2,021,000	1,401,061	1,376,746
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	1,688,000	1,688,000	1,149,899
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	5,949,000	3,958,809	4,052,578
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	196,000	154,922	154,450
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	5,074,000	4,587,515	3,998,368
JPMORGAN CHASE & CO 3.157% 04-22-2042	2,125,000	1,567,806	1,654,989
JPMORGAN CHASE & CO 3.157% 04-22-2042	1,524,000	1,184,400	1,186,919
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,000,000	5,000,000	3,556,968
JPMORGAN CHASE & CO 3.328% 04-22-2052	5,300,000	5,300,000	3,770,386
JPMORGAN CHASE & CO 3.882% 07-24-2038	3,300,000	3,090,701	2,968,469
JPMORGAN CHASE & CO 3.897% 01-23-2049	3,250,000	3,250,000	2,596,252
JPMORGAN CHASE & CO 3.897% 01-23-2049	643,000	493,674	513,658
JPMORGAN CHASE & CO 3.897% 01-23-2049	2,150,000	1,835,251	1,717,521
JPMORGAN CHASE & CO 3.964% 11-15-2048	983,000	859,082	793,884
JPMORGAN CHASE & CO 3.964% 11-15-2048	3,112,000	2,811,439	2,513,292
JPMORGAN CHASE & CO 4.032% 07-24-2048	1,746,000	1,441,946	1,430,526
JPMORGAN CHASE & CO 4.032% 07-24-2048	735,000	626,900	602,197
JPMORGAN CHASE & CO 4.032% 07-24-2048	1,700,000	1,700,000	1,392,837
JPMORGAN CHASE & CO 4.032% 07-24-2048	2,500,000	2,536,125	2,048,290
JPMORGAN CHASE & CO 4.26% 02-22-2048	173,000	144,929	147,338
JPMORGAN CHASE & CO 4.26% 02-22-2048	2,100,000	2,100,000	1,788,491
JPMORGAN CHASE & CO 4.26% 02-22-2048	1,299,000	1,208,266	1,106,310
JPMORGAN CHASE & CO 4.323% 04-26-2028	1,700,000	1,662,753	1,707,184
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	2,400,000	2,484,355	2,278,567

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JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	770,000	736,517	784,791
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	185,000	186,067	193,340
JPMORGAN CHASE & CO 5.534% 11-29-2045	2,216,000	2,217,639	2,258,389
JPMORGAN CHASE & CO 5.534% 11-29-2045	3,500,000	3,386,460	3,566,950
JPMORGAN CHASE & CO 5.534% 11-29-2045	905,000	889,658	922,311
JPMORGAN CHASE & CO 5.534% 11-29-2045	1,600,000	1,655,776	1,630,606
JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	900,000	1,028,043	926,820
JPMORGAN CHASE & CO 6.254% 10-23-2034	1,500,000	1,500,000	1,650,020
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	1,425,000	1,594,509	1,613,513
JPMORGAN CHASE & CO. 2.956% 05-13-2031	756,000	756,000	713,773
JPMORGAN CHASE & CO. 5.35% 06-01-2034	1,700,000	1,705,423	1,769,156
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	155,000	106,962	111,921
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	1,560,000	1,145,730	1,126,426
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	321,000	226,498	239,319
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	317,000	243,324	208,166
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,555,000	1,341,571	1,021,130
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	315,000	223,297	220,387
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	273,000	193,380	191,002
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	3,300,000	3,300,000	2,308,817
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,700,000	1,902,521	1,418,931
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,330,000	1,179,844	1,110,105
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	1,888,000	1,875,138	1,575,848
KAISER FNDTN HOSPS 4.875 DUE 04-01-2042	382,000	475,588	363,836
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	435,000	421,885	428,287
KELLANOVA SR NT 5.75% 05-16-2054	115,000	111,869	115,818
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	36,000	33,399	24,867
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	600,000	597,054	414,454
KENTUCKY UTILITIES CO 5.85% 08-15-2055	485,000	486,321	491,022
KENTUCKY UTILS CO 4.375% DUE 10-01-2045	845,000	875,612	717,039
KENVUE INC 5.05% 03-22-2053	1,242,000	1,153,279	1,136,178
KENVUE INC 5.2% 03-22-2063	1,078,000	987,964	981,277
KEURIG DR PEPPER 5.085% DUE 05-25-2048	65,000	58,651	57,877
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	720,000	518,259	525,008
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	69,000	49,899	46,486
KEYCORP 6.401% 03-06-2035	7,157,000	7,479,007	7,786,504
KILROY REALTY LP 3.05% DUE 02-15-2030	1,100,000	1,098,658	1,022,962
KIMBERLY-CLARK 5.3% DUE 03-01-2041	265,000	273,432	267,582
KIMCO RLTY CORP 3.7% DUE 10-01-2049	505,000	412,343	375,266
KIMCO RLTY CORP 4.45% 09-01-2047	283,000	254,026	242,134
KIMCO RLTY CORP RT 4.25% DUE 04-01-2045	300,000	272,517	253,036
KINDER MORGAN 5.4% DUE 09-01-2044	403,000	372,597	381,853
KINDER MORGAN 5.4% DUE 09-01-2044	935,000	943,157	885,937
KINDER MORGAN 5.5 DUE 03-01-2044	1,262,000	1,182,351	1,212,365
KINDER MORGAN 5.5 DUE 03-01-2044	396,000	365,822	380,425
KINDER MORGAN 6.375% DUE 03-01-2041	768,000	817,621	822,245
KINDER MORGAN 6.5% DUE 09-01-2039	2,000,000	2,243,880	2,162,055
KINDER MORGAN 6.5% DUE 09-01-2039	690,000	748,346	745,909
KINDER MORGAN 6.5% DUE 09-01-2039	1,697,000	1,922,342	1,834,504
KINDER MORGAN 6.55% DUE 09-15-2040	160,000	191,915	173,841
KINDER MORGAN 6.95% DUE 01-15-2038	1,900,000	2,429,701	2,139,415
KINDER MORGAN 6.95% DUE 01-15-2038	740,000	836,696	833,246
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042	310,000	267,152	284,994
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	215,000	192,210	196,002
KINDER MORGAN INC 5.05% DUE 02-15-2046	586,000	513,137	528,925
KINDER MORGAN INC 5.2% 03-01-2048	328,000	293,471	300,446
KINDER MORGAN INC 5.45% DUE 08-01-2052	440,000	425,300	410,302
KINDER MORGAN INC 5.95% 08-01-2054	1,574,000	1,540,031	1,569,792
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	272,000	190,642	190,975
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	506,000	338,332	336,103
KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	560,000	353,412	371,972
KLA CORP 3.3% 03-01-2050	990,000	717,555	690,020
KLA CORP 3.3% 03-01-2050	250,000	193,110	174,247
KLA CORP 4.95% 07-15-2052	869,000	845,370	791,508
KLA CORP 5% DUE 03-15-2049	125,000	168,731	115,501
KLA CORP 5% DUE 03-15-2049	268,000	279,385	247,635
KLA CORP 5.25% 07-15-2062	778,000	742,469	725,501
KONINKLIJKE 6.875% DUE 03-11-2038	365,000	412,216	410,593

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KRAFT FOODS GROUP 5% DUE 06-04-2042	367,000	344,560	337,723
KRAFT FOODS GROUP 6.5% DUE 02-09-2040	1,723,000	1,828,291	1,860,399
KRAFT FOODS GROUP 6.875% DUE 01-26-2039	211,000	235,187	236,233
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	1,121,000	913,666	929,195
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	801,000	742,209	736,689
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,296,000	1,180,482	1,191,946
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	590,000	538,179	540,188
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	441,000	388,746	403,768
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	4,578,000	3,980,508	3,949,724
KROGER CO 4.45% DUE 02-01-2047	289,000	357,192	243,915
KROGER CO 4.65% 01-15-2048	43,000	35,116	37,073
KROGER CO 5.5% 09-15-2054	1,900,000	1,892,172	1,816,557
KROGER CO 5.65% 09-15-2064	2,865,000	2,735,230	2,741,849
KSL COML MTG TR FLTG RT 5.7219% DUE 12-15-2039	611,672	610,142	610,908
KY UTILS CO 4.65 DUE 11-14-2043	470,000	525,361	412,250
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	627,000	622,196	624,088
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	2,055,000	2,057,840	2,007,915
LAM RESH CORP 2.875% DUE 06-15-2050	219,000	145,216	142,638
LAM RESH CORP 4.875% DUE 03-15-2049	428,000	438,060	393,268
LAM RESH CORP 4.875% DUE 03-15-2049	362,000	358,957	332,624
LAS VEGAS SANDS CORP 6.2% 08-15-2034	1,800,000	1,797,642	1,894,760
LAZARD GROUP LLC 4.375% 03-11-202	500,000	496,205	501,259
LCH_IRS GOLDUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3	673,000	657,185	-
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8	1,400,000	1,390,522	-
LCH_IRS GOLDUS33 09/04/2030 EUR P 2.4% / R 6MEURIB SWU02GS83	910,000	708,435	-
LCH_IRS GOLDUS33 13/03/2035 EUR P 6MEURIB / R 2.46% SWU02G2K4	1,400,000	1,394,848	-
LCH_IRS GOLDUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWU01ZSW9	6,002,000	5,383,082	-
LCH_IRS GOLDUS33 18/03/2036 EUR P 6MEURIB / R 2.75% SWU02JZR7	5,800,000	3,416,914	-
LCH_IRS GOLDUS33 18/03/2056 EUR P 3% / R 6MEURIB SWU02JZS5	360,000	261,730	520,433
LCH_IRS GOLDUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6	2,500,000	1,790,144	-
LCH_IRS GOLDUS33 20/09/2033 AUD P 6MBBSW / R 4.5% SWU01PDU1	600,000	507,908	-
LCH_IRS GOLDUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55	3,000,000	2,488,317	5,952
LCH_IRS GOLDUS33 29/04/2030 EUR P 2.35% / R 6MEURIB SWU02HJ57	666,000	608,693	-
LCH_OIS GOLDUS33 02/15/2055 USD P 3.776% / R 1DSOFR SWU02GFQ7	2,800,000	2,581,449	92,850
LCH_OIS GOLDUS33 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5	667,000	637,918	-
LCH_OIS GOLDUS33 03/05/2035 USD P 3.874% / R 1DSOFR SWU02FPX3	2,465,000	2,358,668	-
LCH_OIS GOLDUS33 03/11/2035 USD P 3.899% / R 1DSOFR SWU02FYZ8	49,700,000	47,786,426	-
LCH_OIS GOLDUS33 03/12/2035 USD P 3.905% / R 1DSOFR SWU02FZ79	800,000	804,668	-
LCH_OIS GOLDUS33 03/19/2030 USD P 3% / R 1DSOFR SWU02DC95	55,060,000	53,945,853	1,257,332
LCH_OIS GOLDUS33 03/19/2035 USD P 3.25% / R 1DSOFR SWU02D619	859,000	850,686	42,879
LCH_OIS GOLDUS33 03/19/2055 USD P 3.25% / R 1DSOFR SWU02DCP9	5,785,000	6,032,481	4,785,943
LCH_OIS GOLDUS33 03/21/2035 USD P 3.975% / R 1DSOFR SWU02GCM9	1,233,000	1,250,760	-
LCH_OIS GOLDUS33 03/24/2035 USD P 3.93% / R 1DSOFR SWU02GCR8	27,000,000	11,101,590	-
LCH_OIS GOLDUS33 05/15/2032 USD P 3.75% / R 1DSOFR SWU02I626	30,300,000	10,813,016	-
LCH_OIS GOLDUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5	39,400,000	16,441,721	14,363
LCH_OIS GOLDUS33 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4	87,500,000	38,650,394	71,478
LCH_OIS GOLDUS33 17/06/2030 CAD P 1DCORRA / R 1.5% SWU021CX8	9,430,000	5,395,764	-
LCH_OIS GOLDUS33 17/09/2030 GBP P 3.75% / R 1DSONIA SWU02K0M3	1,225,000	696,169	-
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD	800,000	612,000	599,217
LLOYDS BANKING GROUP PLC TIER 2 SUB NT 6.068% 06-13-2036	1,755,000	1,767,440	1,849,304
LLOYDS BKG GROUP 3.75% DUE 01-11-2027	1,600,000	1,588,928	1,597,591
LLOYDS BKG GROUP PLC 5.679% 01-05-2035	2,500,000	2,500,000	2,635,890
LLOYDS BKG GROUP PLC 6.75% DUE 12-31-2049 REG	438,000	443,037	441,645
LLOYDS BKG GROUP PLC 8.0% 12-31-2099	200,000	209,362	216,365
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG	800,000	797,584	810,260
LOCKHEED MARTIN 3.8% DUE 03-01-2045	1,817,000	1,451,213	1,462,735
LOCKHEED MARTIN 4.07% DUE 12-15-2042	1,996,000	1,757,021	1,709,893
LOCKHEED MARTIN 5.9% DUE 11-15-2063	869,000	927,326	901,750
LOCKHEED MARTIN CORP 4.09% 09-15-2052	216,000	170,482	171,993
LOCKHEED MARTIN CORP 4.09% 09-15-2052	1,025,000	813,378	816,170
LOCKHEED MARTIN CORP 5.2% 02-15-2055	459,000	449,480	433,476
LOCKHEED MARTIN CORP 5.2% 02-15-2064	115,000	107,050	106,988
LOCKHEED MARTIN CORP 5.2% 02-15-2064	737,000	701,414	685,654
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	328,000	334,937	331,989
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	1,625,000	1,460,546	1,302,989
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053	216,000	171,778	173,197
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	769,000	610,743	609,056

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LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062	2,600,000	2,580,422	2,059,226
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	630,000	410,441	400,773
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,839,000	1,200,542	1,169,876
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	1,100,000	1,090,463	699,763
LOUISVILLE GAS & ELEC 5.85% 08-15-2055	410,000	410,468	414,459
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049	591,000	546,053	483,559
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051	730,000	683,282	508,272
LOWE'S COMPANIES INC 2.8% 09-15-2041	1,419,000	973,194	1,022,989
LOWE'S COMPANIES INC 2.8% 09-15-2041	382,000	257,594	275,392
LOWE'S COMPANIES INC 5.75% 07-01-2053	2,000,000	2,041,860	1,985,069
LOWES COS INC 3% DUE 10-15-2050	1,015,000	715,097	646,003
LOWES COS INC 3% DUE 10-15-2050	1,839,000	1,372,529	1,170,443
LOWES COS INC 3.7% DUE 04-15-2046	700,000	696,108	531,390
LOWES COS INC 3.7% DUE 04-15-2046	1,061,000	913,149	805,435
LOWES COS INC 3.7% DUE 04-15-2046	220,000	160,316	167,008
LOWES COS INC 4.05% DUE 05-03-2047	732,000	549,966	580,567
LOWES COS INC 4.05% DUE 05-03-2047	2,500,000	2,484,100	1,982,811
LOWES COS INC 4.05% DUE 05-03-2047	280,000	211,428	222,075
LOWES COS INC 4.25% 04-01-2052	520,000	415,809	411,049
LOWES COS INC 4.25% 04-01-2052	1,655,000	1,307,698	1,308,244
LOWES COS INC 4.375% DUE 09-15-2045	117,000	93,485	98,230
LOWES COS INC 4.45% 04-01-2062	1,479,000	1,221,491	1,161,467
LOWES COS INC 5.125% DUE 04-15-2050 BEO	200,000	270,885	181,450
LOWES COS INC FIXED 4.55% 04-05-2049	240,000	202,596	201,600
LOWES COS INC FIXED 5.8% DUE 09-15-2062	102,000	93,619	100,012
LOWES COS INC FIXED 5.8% DUE 09-15-2062	500,000	496,220	490,255
LYB INTL FIN III 3.625% DUE 04-01-2051	3,303,000	2,249,713	2,138,704
LYB INTL FIN III 3.625% DUE 04-01-2051	46,000	31,828	29,785
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	1,705,000	1,306,943	1,221,104
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	778,000	558,005	557,196
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	907,000	654,201	653,046
LYB INTL FIN III LLC 4.2% DUE 10-15-2049	1,392,000	1,223,776	1,002,249
LYB INTL FIN III LLC 5.875% 01-15-2036	3,296,000	3,271,986	3,284,816
LYONDELLBASELL 4.625% DUE 02-26-2055	1,225,000	1,204,824	931,412
M&T BK CORP SR MEDIUM TERM NT SER A FXD 5.385% 01-16-2036	1,223,000	1,225,181	1,245,145
M.D.C.HLDGS INC 3.966% 08-06-2061	1,100,000	1,100,000	741,488
MA INST TECH 3.067% DUE 04-01-2052	245,000	178,164	162,195
MA INST TECH 3.885% DUE 07-01-2116	3,251,000	3,128,350	2,249,458
MA INST TECH 5.618% DUE 06-01-2055	1,340,000	1,339,033	1,380,812
MA INST TECH 5.618% DUE 06-01-2055	920,000	920,000	948,020
MA INST TECH FIXED 2.989% DUE 07-01-2050	418,000	286,154	278,996
MANULIFE FINL CORP 4.986% 12-11-2035	1,025,000	1,024,970	1,024,699
MARATHON PETE CORP 4.75% DUE 09-15-2044	377,000	301,185	323,408
MARATHON PETE CORP 6.5% DUE 03-01-2041	500,000	652,770	533,650
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048	320,000	268,122	258,528
MARKEL GROUP INC SR NT 3.45% 05-07-2052	330,000	223,661	224,002
MARRIOTT INTERNATIONAL 5.35% 03-15-2035	1,900,000	1,888,486	1,956,196
MARS INC DEL 2.375% DUE 07-16-2040	2,000,000	1,999,360	1,438,834
MARSH & MCLENNAN 4.9% DUE 03-15-2049	295,000	264,863	267,631
MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053	28,000	28,642	27,248
MARSH & MCLENNAN COS INC 4.2% 03-01-2048	468,000	388,329	386,425
MARSH & MCLENNAN COS INC 4.35% 01-30-2047	900,000	894,294	765,328
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	3,000,000	2,997,330	2,897,744
MARSH & MCLENNAN COS INC 4.75% 03-15-2039	737,000	692,320	711,879
MARSH & MCLENNAN COS INC 5.35% 11-15-2044	895,000	860,104	878,691
MARSH & MCLENNAN COS INC 5.45% 03-15-2054	272,000	269,179	264,447
MARSH & MCLENNAN COS INC 5.45% 03-15-2054	1,000,000	995,350	972,232
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	4,688,000	4,676,796	2,979,458
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	1,951,000	1,312,155	1,239,958
MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	1,000,000	990,100	1,082,721
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054	232,000	227,374	226,575
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	1,198,000	775,826	810,933
MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	2,900,000	2,900,000	2,268,588
MASCO CORP 4.5% DUE 05-15-2047	1,900,000	1,786,899	1,618,581
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	2,200,000	2,200,000	2,130,950
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052	380,000	380,000	368,073
MASTERCARD INC 3.65% DUE 06-01-2049	1,181,000	1,128,454	902,524

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MASTERCARD INC 3.8% DUE 11-21-2046	4,000	3,141	3,206
MASTERCARD INC 3.95% DUE 02-26-2048	214,000	200,716	173,633
MATTEL INC 5.45 DUE 11-01-2041	302,000	278,699	284,694
MAYO CLINIC 4.128% DUE 11-15-2052	967,000	967,000	786,220
MCDONALDS CORP 4.45% DUE 03-01-2047 REG	380,000	335,384	326,246
MCDONALDS CORP 4.2% 04-01-2050	705,000	555,674	570,352
MCDONALDS CORP 4.875% DUE 12-09-2045	210,000	191,665	191,943
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	405,000	327,718	343,707
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	25,000	24,992	22,102
MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	920,000	842,411	753,000
MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00147 5% 02-13-2036	2,190,000	2,188,474	2,212,018
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	1,800,000	1,765,350	1,328,833
MEAD JOHNSON 4.6% DUE 06-01-2044	227,000	195,533	201,161
MEM 4.2% DUE 07-01-2055	296,000	294,926	240,618
MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	1,006,000	738,428	716,722
MERCK & CO INC 2.9% DUE 12-10-2061	1,049,000	625,519	612,625
MERCK & CO INC 2.75% DUE 12-10-2051 BEO	4,206,000	2,846,883	2,614,531
MERCK & CO INC 3.6 DUE 09-15-2042	270,000	218,511	218,393
MERCK & CO INC 4.15% DUE 05-18-2043	600,000	515,338	517,898
MERCK & CO INC 4.9% 05-17-2044	380,000	355,403	358,846
MERCK & CO INC 4.9% 05-17-2044	148,000	138,488	139,761
MERCK & CO INC 5.5% 03-15-2046	1,855,000	1,852,013	1,855,013
MERCK & CO INC 5.5% 03-15-2046	1,560,000	1,563,898	1,560,011
MERCK & CO INC 5.55% 12-04-2055	100,000	99,321	99,036
MERCK & CO INC 5.55% 12-04-2055	1,525,000	1,514,645	1,510,297
MERCK & CO INC 5.85% DUE 06-30-2039	25,000	27,348	26,840
MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,218,000	888,210	881,245
MERCK & CO INC NEW 3.7% DUE 02-10-2045	213,000	168,030	169,916
MERCK & CO INC NEW 4.0% 03-07-2049	455,000	364,842	365,332
MERCK & CO INC NEW 5.0% 05-17-2053	211,000	195,167	194,689
MERCK & CO INC NEW 5.7% DUE 09-15-2055	317,000	326,286	321,515
MERCK & CO INC NEW 5.7% DUE 12-04-2065	125,000	124,490	124,057
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	925,000	592,972	543,205
MERCURY GEN CORP 4.4% DUE 03-15-2027	2,100,000	2,096,787	2,098,047
MERRILL LYNCH & CO 7.75% DUE 05-14-2038	3,570,000	4,675,380	4,343,274
META PLATFORMS INC 4.65% 08-15-2062	2,340,000	2,141,961	1,898,524
META PLATFORMS INC 5.4% 08-15-2054	2,087,000	2,078,673	1,947,755
META PLATFORMS INC 5.4% 08-15-2054	1,623,000	1,567,683	1,514,713
META PLATFORMS INC 5.5% 11-15-2045	2,676,000	2,664,489	2,608,216
META PLATFORMS INC 5.5% 11-15-2045	5,610,000	5,599,734	5,467,896
META PLATFORMS INC 5.55% 08-15-2064	3,200,000	3,186,176	2,978,626
META PLATFORMS INC 5.55% 08-15-2064	3,840,000	3,831,272	3,574,351
META PLATFORMS INC 5.6% DUE 05-15-2053	370,000	377,896	355,410
META PLATFORMS INC 5.625% 11-15-2055	5,610,000	5,600,126	5,395,065
META PLATFORMS INC 5.75% 05-15-2063	2,005,000	1,987,992	1,932,253
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	1,280,000	1,087,664	1,044,857
META PLATFORMS INC SR NT 5.75% 11-15-2065	3,805,000	3,798,743	3,643,555
META PLATFORMS INC SR NT 5.75% 11-15-2065	5,610,000	5,603,717	5,371,969
METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	465,000	413,610	287,504
METLIFE INC 4.125% DUE 08-13-2042	1,200,000	1,046,768	1,025,802
METLIFE INC 4.125% DUE 08-13-2042	5,000,000	4,842,499	4,274,174
METLIFE INC 5.25% DUE 01-15-2054	2,750,000	2,727,890	2,624,216
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE	315000	373,291	374,417
Mexican peso - Cash	909	909	909
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040	850,000	850,000	718,609
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,104,000	1,104,000	848,626
MICRON TECHNOLOGY INC 3.366% 11-01-2041	1,100,000	1,100,000	845,551
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051	2,138,000	2,138,000	1,507,341
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	8,140,000	6,279,219	4,995,912
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	6,750,000	4,977,257	4,142,802
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	302,000	183,726	185,352
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,982,000	1,152,230	1,144,126
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	968,000	639,296	558,786
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	1,883,000	1,283,176	1,086,977
MICROSOFT CORP 2.921% 03-17-2052 USD	17,250,000	14,697,025	11,350,667
MICROSOFT CORP 2.921% 03-17-2052 USD	700,000	464,642	460,607
MICROSOFT CORP 3.7% DUE 08-08-2046	1,609,000	1,636,432	1,291,897

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MICROSOFT CORP 4.45% DUE 11-03-2045	551,000	497,052	506,536
MICROSOFT CORP 4.5% 06-15-2047	170,000	153,243	153,027
MICROSOFT CORP 4.5% 06-15-2047	500,000	492,223	450,080
MICROSOFT CORP 4.75% DUE 11-03-2055	965,000	857,924	885,918
MICROSOFT CORP FIXED 4.25% DUE 02-06-2047	618,000	541,319	548,484
MICROSOFT CORP SR NT 2.5% 09-15-2050	1,695,000	1,055,680	1,031,530
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	905,000	925,792	784,165
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,000,000	993,990	866,480
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	475,000	484,011	432,928
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	905,000	837,179	824,842
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043	4,000,000	3,976,360	3,849,907
MIDAMERICAN ENERGY 5.858% 09-15-2054	1,000,000	1,009,395	1,031,426
MIDAMERICAN ENERGY 5.858% 09-15-2054	610,000	648,058	629,170
MIDAMERICAN ENERGY 5.858% 09-15-2054	1,000,000	1,071,120	1,031,426
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037	234,000	255,914	251,369
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	4,435,000	3,039,620	3,012,437
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	677,000	492,551	508,002
MIDAMERICAN ENERGY CO 3.65% 08-01-2048	1,640,000	1,432,720	1,230,610
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	749,000	858,812	594,651
MIDAMERICAN ENERGY CO 3.95% 08-01-2047	365,000	294,745	289,783
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	905,000	787,433	743,988
MIDAMERICAN ENERGY CO 4.25% 07-15-2049	1,200,000	1,009,212	986,504
MIDAMERICAN ENERGY CO 4.25% 05-01-2046	340,000	300,509	284,933
MIDAMERICAN ENERGY CO 5.3% 02-01-2055	366,000	360,042	347,916
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042	610,000	698,457	524,033
MITSUBISHI UFJ FINL GROUP INC 5.615% 04-24-2036	2,840,000	2,845,628	2,983,729
MIZUHO FINL GROUP FLTG RT 2.591% DUE 05-25-2031	500,000	500,000	464,610
MIZUHO FINL GROUP INC 2.201% 07-10-2031	1,100,000	1,100,000	1,001,957
MOLSON COORS 4.2% DUE 07-15-2046	1,382,000	1,098,257	1,113,044
MOLSON COORS 5 DUE 05-01-2042	400,000	419,264	370,384
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	335,000	203,345	200,536
MOODYS CORP 3.25% DUE 05-20-2050 REG	536,000	368,246	365,764
MOODYS CORP 5.25% DUE 07-15-2044	196,000	201,331	190,423
MOODYS CORP SR NT 2.75% 08-19-2041	476,000	465,152	342,260
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	535,000	526,055	482,106
MOODY'S CORPORATION 4.875% 12-17-2048 BEO	800,000	786,624	720,907
MORGAN STANLEY 0%-VAR SNR 02/04/2032 USD	5,300,000	4,497,050	3,883,528
MORGAN STANLEY 2.239% 07-21-2032	4,100,000	4,100,000	3,646,765
MORGAN STANLEY 2.802% 01-25-2052	3,000,000	3,000,000	1,915,776
MORGAN STANLEY 2.802% 01-25-2052	1,113,000	739,523	710,753
MORGAN STANLEY 3.971% 07-22-2038	600,000	557,382	540,844
MORGAN STANLEY 4.3% DUE 01-27-2045	725,000	719,563	629,962
MORGAN STANLEY 4.3% DUE 01-27-2045	2,640,000	2,243,769	2,293,929
MORGAN STANLEY 4.375% DUE 01-22-2047	1,455,000	1,240,668	1,260,972
MORGAN STANLEY 4.375% DUE 01-22-2047	500,000	526,165	433,324
MORGAN STANLEY 4.457% 04-22-2039	1,300,000	1,301,105	1,224,925
MORGAN STANLEY 4.889% 07-20-2033	700,000	667,422	711,250
MORGAN STANLEY 5.32% 07-19-2035	1,900,000	1,900,000	1,959,959
MORGAN STANLEY 5.597% 03-24-2051	1,336,000	1,389,056	1,342,566
MORGAN STANLEY 5.597% 03-24-2051	24,000	24,972	24,118
MORGAN STANLEY 5.831% 04-19-2035	1,800,000	1,800,000	1,916,002
MORGAN STANLEY 6.375% DUE 07-24-2042	6,000,000	6,792,410	6,701,259
MORGAN STANLEY 6.375% DUE 07-24-2042	224,000	234,821	250,180
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	353,000	254,831	277,495
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	2,658,000	2,658,000	2,089,468
MORGAN STANLEY FIXED 5.516% 11-19-2055	7,253,000	7,178,229	7,192,880
MORGAN STANLEY FIXED 5.516% 11-19-2055	5,874,000	5,629,667	5,825,311
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	1,037,000	987,661	1,014,196
MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,100,000	1,097,822	999,498
MPLX LP 4.7% 04-15-2048	1,330,000	1,131,415	1,109,398
MPLX LP 5.65% 03-01-2053	381,000	361,933	354,823
MPLX LP 5.95% 04-01-2055	600,000	584,079	580,545
MPLX LP 6.2% 09-15-2055	1,545,000	1,539,406	1,541,281
MPLX LP FIXED 4.9% DUE 04-15-2058	700,000	635,376	575,617
MPLX LP FIXED 5.2% 12-01-2047	325,000	348,879	290,574
MPLX LP FIXED 5.2% DUE 03-01-2047	1,100,000	1,009,063	986,206
MPLX LP FIXED 5.2% DUE 03-01-2047	388,000	335,581	347,862

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MPLX LP SR NT 4.95% 03-14-2052	11,000	9,545	9,285
MPLX LP SR NT 4.95% 03-14-2052	700,000	692,874	590,839
MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	335,000	253,421	250,151
MYLAN INC 5.4 DUE 11-29-2043	136,000	105,808	117,180
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	122,000	153,072	99,399
MYLAN N V FIXED 5.25% DUE 06-15-2046	385,000	308,520	317,304
NASDAQ INC 3.25% DUE 04-28-2050 REG	771,000	540,548	535,638
NASDAQ INC 3.25% DUE 04-28-2050 REG	344,000	293,291	238,988
NASDAQ INC 5.95% 08-15-2053	472,000	469,314	492,072
NASDAQ INC 6.1% 06-28-2063	251,000	249,512	264,418
NASDAQ INC 6.1% 06-28-2063	1,430,000	1,477,980	1,506,446
NASDAQ INC SR NT 3.95% 03-07-2052	129,000	98,814	98,805
NASDAQ INC SR NT 3.95% 03-07-2052	551,000	430,276	422,028
NATIONAL FUEL GAS CO 5.95% 03-15-2035	1,600,000	1,594,736	1,675,583
NATIONAL HEALTH INVESTORS 5.35% 02-01-2033	1,400,000	1,384,642	1,398,399
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048	300,000	295,761	264,720
NATIONAL RETAIL PROPERTIES INC NT 3.5% 04-15-2051	407,000	276,422	287,695
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052	245,000	220,390	211,926
NATIONWIDE FINL 3.9% DUE 11-30-2049	1,260,000	1,253,801	957,356
NATL AUSTRALIA BK 2.99% DUE 05-21-2031	4,000,000	4,000,000	3,682,480
NATURE CONSERVANCY 3.957% DUE 03-01-2052	395,000	397,635	309,578
NATWEST GROUP PLC 5.778% 03-01-2035	1,700,000	1,700,000	1,800,971
NATWEST GROUP PLC 5.847% DUE 03-02-2027	1,700,000	1,696,175	1,704,571
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	830,000	719,962	707,747
NESTLE HLDGS INC 4% DUE 09-24-2048	1,244,000	993,629	1,013,989
NETFLIX INC 5.4% 08-15-2054	1,581,000	1,531,488	1,537,160
NETFLIX INC 5.4% 08-15-2054	480,000	486,758	466,690
NEUBERGER BERMAN 4.875% DUE 04-15-2045	2,000,000	1,885,912	1,742,697
NEVADA PWR CO 5.375% DUE 09-15-2040	465,000	534,792	466,167
NEVADA PWR CO 6.0% 03-15-2054	1,295,000	1,272,353	1,330,485
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053	361,000	361,498	363,883
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053	330,000	330,668	332,636
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	265,000	197,128	194,102
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	6,000,000	5,871,780	4,394,761
NEW YORK LIFE INS 6.75% DUE 11-15-2039	4,550,000	6,161,195	5,205,085
NEW YORK N Y 5.935% 02-01-2055 BEO TAXABLE	350,000	350,000	366,230
NEW YORK ST DORM AUTH REVS NON ST 5.832%07-01-2055	140,000	140,000	146,325
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	130,000	153,816	133,896
New Zealand dollar - Cash	249	249	249
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030	394,000	392,339	381,931
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041	64,000	64,329	64,938
NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055	152,000	150,679	154,249
NIKE INC 3.375% DUE 11-01-2046	128,000	92,665	95,157
NIKE INC 3.875% DUE 11-01-2045	655,000	536,658	529,154
NISOURCE FIN CORP 3.95% DUE 03-30-2048	419,000	324,708	327,912
NISOURCE FIN CORP 4.375% 05-15-2047	2,500,000	2,497,950	2,078,487
NISOURCE FIN CORP 4.375% 05-15-2047	3,500,000	3,611,955	2,909,881
NISOURCE FIN CORP 4.8% DUE 02-15-2044	935,000	825,087	843,676
NISOURCE FIN CORP 4.8% DUE 02-15-2044	411,000	380,195	370,857
NISOURCE FIN CORP 5.25% DUE 02-15-2043	598,000	558,138	574,445
NISOURCE FIN CORP 5.25% DUE 02-15-2043	361,000	481,921	346,780
NISOURCE FIN CORP 5.65% DUE 02-01-2045	1,177,000	1,352,517	1,172,177
NISOURCE FIN CORP 5.8% DUE 02-01-2042	1,480,000	1,695,111	1,493,042
NISOURCE FIN CORP 5.8% DUE 02-01-2042	295,000	362,275	297,600
NISOURCE FIN CORP 5.95% DUE 06-15-2041	764,000	801,483	791,621
NISOURCE FIN CORP 5.95% DUE 06-15-2041	227,000	223,157	235,207
NISOURCE INC 5.85% 04-01-2055	41,000	40,896	41,028
NISOURCE INC 5.85% 04-01-2055	1,235,000	1,221,921	1,235,832
NISOURCE INC NT 5.35% 07-15-2035	365,000	362,576	373,814
NNN REIT INC SR NT 3% 04-15-2052	610,000	385,125	382,211
NNN REIT INC SR NT 3% 04-15-2052	2,300,000	2,246,732	1,441,125
NOKIA CORP 6.625% DUE 05-15-2039	329,000	336,290	352,853
NOMURA HLDGS INC 3.103% DUE 01-16-2030	600,000	600,000	570,334
NOMURA HLDGS INC 6.181% DUE 01-18-2033	900,000	900,000	974,669
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	1,300,000	1,300,000	1,202,469
NORFOLK SOUTHERN CORP 4.55% 06-01-2053	2,316,000	1,925,059	1,959,925
NORFOLK SOUTHERN CORP 5.35% 08-01-2054	1,300,000	1,292,408	1,246,494

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NORFOLK SOUTHN 3.05% DUE 05-15-2050	332,000	221,998	218,803
NORFOLK SOUTHN 3.95 DUE 10-01-2042	1,146,000	930,176	952,744
NORFOLK SOUTHN 3.95 DUE 10-01-2042	412,000	339,995	342,522
NORFOLK SOUTHN 4.45% DUE 06-15-2045	913,000	927,143	791,244
NORFOLK SOUTHN 4.65% DUE 01-15-2046	380,000	338,306	337,178
NORFOLK SOUTHN 4.837% DUE 10-01-2041	114,000	113,600	107,747
NORFOLK SOUTHN 5.1% DUE 08-01-2118	205,000	173,211	177,767
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	945,000	605,064	611,230
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	3,992,000	3,021,207	2,582,042
NORFOLK SOUTHN CORP 3.7% 03-15-2053	660,000	656,119	482,184
NORFOLK SOUTHN CORP 3.7% 03-15-2053	395,000	296,147	288,580
NORFOLK SOUTHN CORP 4.15% 02-28-2048	923,000	867,231	754,258
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	405,000	279,099	281,198
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	465,000	374,618	368,136
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	972,000	837,252	769,523
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	145,000	115,758	112,918
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052	1,605,000	1,535,645	1,249,887
NORFOLK SOUTHN FIXED 4.1% 05-15-2049	535,000	560,320	429,475
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	973,000	641,361	596,545
NORTHERN STS PWR CO MINN 3.6% 09-15-2047	65,000	50,360	49,014
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	103,000	89,032	87,771
NORTHERN STS PWR CO MINN 5.65% 05-15-2055	420,000	423,017	422,639
NORTHERN STS PWR CO MINN 5.65% 05-15-2055	1,500,000	1,457,535	1,509,425
NORTHN STS PWR CO 2.9% DUE 03-01-2050	2,278,000	1,426,897	1,498,253
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	4,059,000	3,614,175	3,272,928
NORTHROP GRUMMAN 4.03% DUE 10-15-2047	2,610,000	2,297,339	2,104,544
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	39,000	30,840	31,284
NORTHROP GRUMMAN CORP 4.95% 03-15-2053	97,000	89,668	87,768
NORTHROP GRUMMAN CORP 4.95% 03-15-2053	1,990,000	1,784,284	1,800,593
NORTHROP GRUMMAN CORP 5.2% 06-01-2054	358,000	365,050	335,806
NORTHROP GRUMMAN CORP 5.2% 06-01-2054	1,018,000	968,965	954,890
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	785,000	781,182	743,514
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	196,000	180,651	185,642
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049	59,000	44,269	43,455
NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	479,000	479,000	394,610
NORTHWESTERN UNIV 4.94% 12-01-2035	985,000	982,182	1,007,139
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038	340,000	340,000	303,520
NOVANT HEALTH INC 3.168% DUE 11-01-2051	1,325,000	1,325,000	886,405
NOVARTIS CAP CORP 3.7% DUE 09-21-2042	915,000	785,935	761,705
NOVARTIS CAP CORP 4% DUE 11-20-2045	300,000	255,287	251,787
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	1,500,000	1,487,940	1,342,404
NOVARTIS CAP CORP 4.4% DUE 05-06-2044	995,000	887,369	890,461
NOVARTIS CAPITAL CORP 5.3% 11-05-2055	915,000	892,438	889,084
NT COLLECTIVE SHORT TERM INVT FD	1,636,970	1,636,970	1,636,970
NT COLLECTIVE SHORT TERM INVT FD	3,997,269	3,997,269	3,997,269
NT COLLECTIVE SHORT TERM INVT FD	9,592,935	9,592,935	9,592,935
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	20,195,563	20,195,563	20,195,563
NT COLLECTIVE SHORT TERM INVT FD	14,222	14,222	14,222
NT COLLECTIVE SHORT TERM INVT FD	1	1	1
NT COLLECTIVE SHORT TERM INVT FD	3,079,409	3,079,409	3,079,409
NT COLLECTIVE SHORT TERM INVT FD	112	112	112
NUCOR CORP 4.4% DUE 05-01-2048	151,000	192,533	128,832
NUCOR CORP NT 3.85% 04-01-2052	89,000	81,006	68,173
NUTRIEN LTD 5.0% 04-01-2049	212,000	191,614	190,547
NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	743,000	556,598	564,757
NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	212,000	252,517	198,788
NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO	185,000	251,478	207,153
NVIDIA CORP 3.5% DUE 04-01-2040	749,000	635,707	634,576
NVIDIA CORP 3.5% DUE 04-01-2050	1,901,000	1,590,779	1,413,172
NVIDIA CORP 3.5% DUE 04-01-2050	474,000	380,307	352,364
NVIDIA CORP 3.5% DUE 04-01-2050	691,000	689,217	513,678
NVIDIA CORP FIXED 3.7% DUE 04-01-2060	469,000	356,163	343,845
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	255,000	252,215	186,563
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	790,000	774,150	600,754
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209	1,000,000	996,540	1,002,180
NYU HOSPS CTR 4.368% DUE 07-01-2047	2,325,000	2,325,000	2,028,939

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NYU HOSPS CTR 4.784% DUE 07-01-2044	1,934,000	1,934,000	1,771,612
OCCIDENTAL PETE 4.625% DUE 06-15-2045	640,000	489,516	516,437
OCCIDENTAL PETE 6.2% DUE 03-15-2040	391,000	362,316	397,310
OCCIDENTAL PETE 7.95% DUE 06-15-2039	104,000	109,048	122,304
OCCIDENTAL PETE 8.875% DUE 07-15-2030	1,200,000	1,381,514	1,387,468
OCCIDENTAL PETE CORP 6.05% 10-01-2054	1,800,000	1,791,936	1,722,249
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	163,000	190,611	173,752
OGLETHORPE POWER CORP 5.9% 02-01-2055	1,235,000	1,230,522	1,225,576
OGLETHORPE PWR CORP 3.75% 08-01-2050	887,000	643,755	637,734
OGLETHORPE PWR CORP 4.5% 04-01-2047	955,000	873,831	800,880
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048	670,000	619,904	603,227
OHIO POWER CO SR NT 2.9% 10-01-2051	1,608,000	1,039,565	994,382
OHIO PWR CO 4.15% DUE 04-01-2048	1,996,000	1,988,779	1,581,375
OHIO PWR CO 4.15% DUE 04-01-2048	679,000	536,460	537,953
OKLAHOMA GAS & ELEC CO 5.8% 04-01-2055	300,000	298,479	304,106
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	2,500,000	2,505,353	2,520,180
OMNICOM GROUP INC NT 144A 3.375% 03-01-2041	1,319,000	1,035,385	1,004,603
ONCOR ELEC 3.75% DUE 04-01-2045	590,000	551,873	463,960
ONCOR ELEC 5.3 DUE 06-01-2042	221,000	242,178	216,022
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	635,000	502,048	422,722
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	670,000	570,399	493,578
ONCOR ELEC DELIVERY CO LLC 5.55% 06-15-2054	100,000	99,724	97,486
ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	290,000	334,068	219,520
ONCOR ELEC FIXED 2.7% DUE 11-15-2051	790,000	507,662	472,823
ONCOR ELEC FIXED 4.6% DUE 06-01-2052	760,000	639,521	642,252
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	1,089,000	1,011,302	973,696
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	4,400,000	4,189,328	3,934,125
ONCOR ELEC FIXED 4.95% DUE 09-15-2052	900,000	895,806	804,707
ONE GAS INC 4.658% DUE 02-01-2044	2,200,000	2,199,978	1,959,410
ONEOK INC 5.7% 11-01-2054	210,000	209,410	196,566
ONEOK INC 5.7% 11-01-2054	596,000	565,537	557,873
ONEOK INC 5.85% 11-01-2064	2,900,000	2,891,242	2,730,217
ONEOK INC 6.1% DUE 11-15-2032 BEO	1,100,000	1,099,109	1,178,868
ONEOK INC 6.625% DUE 09-01-2053	189,000	185,902	198,719
ONEOK INC NEW 3.95% 03-01-2050	317,000	216,929	230,768
ONEOK INC NEW 3.95% 03-01-2050	270,000	189,751	196,553
ONEOK INC NEW 4.2% 10-03-2047	344,000	230,810	267,819
ONEOK INC NEW 4.25% 09-15-2046	120,000	85,552	94,295
ONEOK INC NEW 4.25% 09-15-2046	150,000	115,920	117,868
ONEOK INC NEW 4.85% 02-01-2049	798,000	641,497	675,125
ONEOK INC NEW 4.95% DUE 07-13-2047	219,000	176,604	191,885
ONEOK INC NEW 5.45% 06-01-2047	120,000	110,056	110,524
ONEOK INC NEW 5.6% 04-01-2044	340,000	308,306	321,864
ONEOK INC NEW 5.65% 09-01-2034	1,900,000	1,892,742	1,967,414
ONEOK INC NEW 6.25% 10-15-2055	2,310,000	2,299,849	2,324,587
ONEOK INC NEW 6.35% DUE 01-15-2031 REG	1,000,000	996,670	1,074,425
ONEOK INC NEW 7.15% DUE 01-15-2051 REG	671,000	730,218	739,307
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	517,000	381,520	420,360
ONEOK PARTNERS L P 6.125 DUE 02-01-2041	1,800,000	1,933,110	1,852,714
ONEOK PARTNERS L P 6.2% DUE 09-15-2043	500,000	544,620	508,740
ORACLE CORP 3.6% DUE 04-01-2040 REG	4,210,000	3,681,992	3,132,208
ORACLE CORP 3.6% DUE 04-01-2050 REG	4,020,000	2,812,663	2,514,149
ORACLE CORP 3.6% DUE 04-01-2050 REG	4,875,000	3,542,263	3,048,874
ORACLE CORP 3.85% DUE 07-15-2036	200,000	177,688	167,392
ORACLE CORP 3.85% DUE 07-15-2036	2,400,000	2,399,640	2,008,705
ORACLE CORP 3.95% DUE 03-25-2051	2,475,000	1,840,685	1,635,660
ORACLE CORP 3.95% DUE 03-25-2051	13,219,000	9,897,771	8,736,078
ORACLE CORP 4% 11-15-2047	595,000	454,629	409,812
ORACLE CORP 4% 11-15-2047	302,000	295,050	208,005
ORACLE CORP 4% DUE 07-15-2046	1,289,000	954,806	897,619
ORACLE CORP 4.125% DUE 05-15-2045	1,700,000	1,693,013	1,226,711
ORACLE CORP 4.125% DUE 05-15-2045	1,858,000	1,449,483	1,340,723
ORACLE CORP 4.375% DUE 05-15-2055	245,000	177,672	169,745
ORACLE CORP 4.5% DUE 07-08-2044	220,000	175,826	168,809
ORACLE CORP 5.375 DUE 07-15-2040	362,000	356,920	324,842
ORACLE CORP 5.375% 09-27-2054	2,184,000	1,966,686	1,772,880
ORACLE CORP 5.5% 09-27-2064	2,498,000	2,383,200	2,000,455

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ORACLE CORP 5.5% 09-27-2064	2,000,000	1,992,300	1,601,646
ORACLE CORP 5.55% 02-06-2053	1,245,000	1,149,646	1,036,243
ORACLE CORP 5.875% 09-26-2045	105,000	105,386	95,078
ORACLE CORP 5.875% 09-26-2045	1,249,000	1,243,675	1,130,976
ORACLE CORP 5.95% 09-26-2055	1,338,000	1,320,955	1,190,501
ORACLE CORP 5.95% 09-26-2055	1,310,000	1,294,368	1,165,588
ORACLE CORP 5.95% 09-26-2055	2,500,000	2,475,500	2,224,405
ORACLE CORP 6% 08-03-2055	450,000	413,966	398,195
ORACLE CORP 6.1% 09-26-2065	665,000	660,957	588,789
ORACLE CORP 6.1% 09-26-2065	1,349,000	1,333,778	1,194,401
ORACLE CORP 6.125% 08-03-2065	781,000	759,011	694,110
ORACLE CORP 6.5% DUE 04-15-2038	105,000	109,929	107,257
ORACLE CORP FIXED 2.95% DUE 04-01-2030	2,535,000	2,359,641	2,342,891
ORACLE CORP FIXED 3.65% DUE 03-25-2041	942,000	805,776	689,286
ORACLE CORP FIXED 3.85% DUE 04-01-2060	4,713,000	3,315,681	2,890,997
ORACLE CORP FIXED 3.85% DUE 04-01-2060	2,700,000	2,399,635	1,656,204
ORACLE CORP FIXED 4.1% DUE 03-25-2061	61,000	44,295	39,436
ORACLE CORP FIXED 6.9% DUE 11-09-2052	440,000	472,486	436,172
ORL 2024-GLKS MTG TR 5.57219% 12-15-2039	650,000	648,376	651,409
OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL	(710,000)	(710,000)	(710,000)
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	(290,000)	(290,000)	(290,000)
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	(330,000)	(330,000)	(330,000)
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	535,000	510,168	421,543
OVINTIV INC 7.1% 07-15-2053	336,000	354,182	358,379
OWENS CORNING NEW 4.3% DUE 07-15-2047	800,000	666,120	653,012
PA ELEC CO 6.15% DUE 10-01-2038	300,000	299,355	322,272
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	412,000	312,820	312,718
PAC GAS & ELEC CO 3.3% DUE 08-01-2040	1,935,000	1,419,419	1,468,711
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	647,000	432,144	437,956
PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,943,955	1,353,805
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	1,550,000	1,207,056	1,294,683
PAC GAS & ELEC CO 5.9% DUE 10-01-2054	280,000	263,658	269,390
PAC GAS & ELEC CO 5.9% DUE 10-01-2054	1,107,000	992,005	1,065,052
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	1,427,000	1,499,863	1,427,000
PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028	600,000	773,510	592,304
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	800,000	910,986	699,248
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	130,000	113,298	113,628
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,579,000	1,791,979	1,573,475
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	700,000	821,212	593,370
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	4,694,000	4,574,986	3,978,970
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	1,280,000	1,095,808	1,085,020
PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032	800,000	797,592	838,804
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	251,000	183,308	187,258
PACIFIC GAS & ELEC CO 3.95% 12-01-2047	1,500,000	1,598,772	1,119,073
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	1,274,000	1,304,361	958,167
PACIFIC GAS & ELEC CO 4.25% 03-15-2046	220,000	155,241	172,921
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	625,000	503,925	518,569
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	2,981,000	2,724,484	2,473,365
PACIFIC GAS & ELEC CO 4.5% 12-15-2041	315,000	231,155	262,374
PACIFIC GAS & ELEC CO 4.6% 06-15-2043	1,250,000	950,201	1,046,673
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	1,535,000	1,238,903	1,300,698
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	4,169,000	3,755,533	3,648,611
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	100,000	99,638	87,518
PACIFIC GAS & ELEC CO 5.25% 03-01-2052	545,000	444,829	476,971
PACIFIC GAS & ELEC CO 5.55% 05-15-2029	100,000	99,933	103,232
PACIFIC GAS & ELEC CO 6.7% 04-01-2053	980,000	1,001,063	1,037,569
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	1,700,000	1,691,500	1,813,346
PACIFIC GAS & ELEC CO 6.75% 01-15-2053	1,555,000	1,634,273	1,658,678
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045	1,790,000	1,412,106	1,424,023
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055	1,029,000	1,023,275	1,022,066
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055	1,900,000	1,894,300	1,887,197
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	780,000	524,721	592,094
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055	210,000	210,389	206,890
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055	1,440,000	1,437,984	1,418,676
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055	2,000,000	1,997,200	1,970,383
PACIFICORP 2.9% 06-15-2052 USD	365,000	219,829	214,689
PACIFICORP 2.9% 06-15-2052 USD	2,469,000	2,228,293	1,452,235

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PACIFICORP 4.1 DUE 02-01-2042	345,000	277,998	273,283
PACIFICORP 4.125% DUE 01-15-2049	1,095,000	1,214,383	818,440
PACIFICORP 4.15% 02-15-2050	1,110,000	954,041	824,777
PACIFICORP 5.35% DUE 12-01-2053	2,200,000	2,162,560	1,935,167
PACIFICORP 5.5% 05-15-2054	1,700,000	1,699,252	1,524,672
PACIFICORP 5.8% 01-15-2055	1,800,000	1,789,182	1,684,718
PACIFICORP 5.8% 01-15-2055	460,000	436,778	430,539
PACIFICORP 6.1% DUE 08-01-2036	305,000	357,128	316,704
PACIFICORP FIXED 3.3% DUE 03-15-2051	600,000	619,290	383,937
PANCANADIAN PETE 7.2% DUE 11-01-2031	400,000	469,096	442,038
PARAGUAY REP BD 144A 6.65% 03-04-2055	5,200,000	4,400,297	907,160
PAYCHEX INC 5.6% 04-15-2035	37,000	36,723	38,800
PAYPAL HLDGS INC 5.25% 06-01-2062	215,000	215,138	198,026
PEACEHEALTH 3.218% DUE 11-15-2050	725,000	516,051	469,567
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	993,000	814,291	621,266
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	480,000	296,429	314,206
PECO ENERGY CO 3% DUE 09-15-2049	188,000	131,385	123,754
PECO ENERGY CO 3% DUE 09-15-2049	340,000	337,202	223,810
PECO ENERGY CO 3% DUE 09-15-2049	2,300,000	2,281,071	1,514,008
PECO ENERGY CO 4.15% DUE 10-01-2044	750,000	747,428	630,200
PECO ENERGY CO 5.25% 09-15-2054	1,775,000	1,770,722	1,683,491
PECO ENERGY CO 5.25% 09-15-2054	828,000	816,898	785,313
PECO ENERGY CO 5.65% 09-15-2055	1,765,000	1,764,982	1,762,707
PECO ENERGY CO 5.65% 09-15-2055	1,015,000	1,044,415	1,013,681
PECO ENERGY CO FIXED 3.7% 09-15-2047	88,000	65,714	67,354
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	613,000	478,649	482,696
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	508,000	480,509	419,732
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052	211,000	175,074	179,885
PEPSICO INC 2.875% DUE 10-15-2049	366,000	230,792	241,421
PEPSICO INC 3.45% DUE 10-06-2046	510,000	433,850	386,030
PEPSICO INC 3.6% DUE 08-13-2042	820,000	643,686	668,128
PEPSICO INC 3.625% DUE 03-19-2050	65,000	49,789	49,291
PEPSICO INC 4.65% 02-15-2053	42,000	35,875	37,113
PEPSICO INC FIXED 2.625% 10-21-2041	1,120,000	821,835	815,465
PEPSICO INC SR NT 4 DUE 03-05-2042	1,727,000	1,451,332	1,488,268
PEPSICO INC SR NT 4.875 DUE 11-01-2040	695,000	676,192	679,279
PERUSAHAAN 4% DUE 06-30-2050	1,100,000	1,081,113	812,819
PETRLEOS MEXICANOS 6.7% 02-16-2032	4,200,000	4,273,325	4,188,787
PETRO-CDA 6.8% DUE 05-15-2038	389,000	448,077	430,591
PETROLEOS MEXICANO 7.5% GTD SNR 20/03/2026 USD	4,605,000	4,605,000	4,608,509
PETROLEOS MEXICANOS FIXED 6.5% DUE 01-23-2029	3,000,000	2,768,229	4,311,904
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	6,025,000	6,239,643	245,858
PFIZER INC 2.55% DUE 05-28-2040	465,000	364,850	342,480
PFIZER INC 2.7% DUE 05-28-2050	1,822,000	1,107,724	1,140,870
PFIZER INC 4% DUE 03-15-2049	362,000	275,377	290,595
PFIZER INC 4.125% DUE 12-15-2046	187,000	157,662	154,728
PFIZER INC 4.2% 09-15-2048	804,000	651,709	663,883
PFIZER INC FIXED 3.9% 03-15-2039	76,000	82,587	67,302
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	3,164,000	3,096,913	3,006,077
PFIZER INVESTMENT ENTER 5.3% 05-19-2053	2,511,000	2,475,076	2,385,670
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	5,095,000	4,921,068	4,749,273
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	4,067,000	3,842,417	3,791,029
PFIZER INVESTMENT ENTER 5.34% 05-19-2063	1,700,000	1,666,969	1,584,644
PG&E RECOVERY FDG 5.231% DUE 06-01-2042	1,010,000	1,009,998	1,023,460
PG&E RECOVERY FDG 5.536% DUE 07-15-2049	1,120,000	1,125,615	1,126,062
PG&E RECOVERY FDG LLC 5.529% 06-01-2049	575,000	574,978	575,849
PG&E WILDFIRE RECOVERY FDG LLC 4.451% 12-01-2047	1,765,000	1,739,338	1,570,824
PG&E WILDFIRE RECOVERY FDG LLC 4.674% 12-01-2051	1,835,000	1,738,641	1,608,340
PG&E WILDFIRE RECOVERY FDG LLC 4.722% 06-01-2037	675,000	674,958	669,065
PG&E WILDFIRE RECOVERY FDG LLC 4.722% 06-01-2037	600,000	599,962	594,725
PG&E WILDFIRE RECOVERY FDG LLC 5.081% 06-01-2041	500,000	490,310	497,480
PG&E WILDFIRE RECOVERY FDG LLC 5.212% 12-01-2047	2,025,000	2,008,765	1,961,044
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	515,000	511,133	481,234
PHILIP MORRIS INTL 4.125% DUE 03-04-2043	1,975,000	1,711,002	1,678,447
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	2,938,000	2,509,475	2,506,541
PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,400,000	1,374,016	1,194,403
PHILIP MORRIS INTL 4.375% DUE 11-15-2041	3,800,000	3,552,294	3,393,192

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PHILIP MORRIS INTL 4.375% DUE 11-15-2041	1,454,000	1,227,927	1,298,342
PHILIP MORRIS INTL 4.5% DUE 03-20-2042	695,000	796,287	622,850
PHILIP MORRIS INTL INC 4.625% 10-29-2035	1,445,000	1,428,761	1,416,760
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043	760,000	707,028	702,759
PHILLIPS 66 4.875% DUE 11-15-2044	185,000	167,111	162,979
PHILLIPS 66 5.875 DUE 05-01-2042	530,000	540,542	537,360
PHILLIPS 66 CO 4.68% 02-15-2045	1,145,000	1,145,405	972,546
PHILLIPS 66 CO 4.9% DUE 10-01-2046	1,349,000	1,175,345	1,179,565
PHILLIPS 66 CO 5.841% 03-15-2055	107,000	106,776	98,907
PIEDMONT FIXED 2.864% DUE 01-01-2052	405,000	407,037	257,092
PIEDMONT NAT GAS 3.64% DUE 11-01-2046	115,000	119,398	86,099
PIEDMONT NATURAL GAS CO INC 5.4% DE 06-15-2033	1,300,000	1,299,987	1,352,458
PLAINS ALL AMERN 4.3% DUE 01-31-2043	405,000	303,151	331,452
PLAINS ALL AMERN 6.65% DUE 01-15-2037	1,800,000	2,041,362	1,959,741
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	250,000	220,905	229,042
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	5,700,000	5,620,764	5,005,999
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	2,400,000	2,241,624	2,107,789
PNC FINANCIAL SERVICES 5.373% 07-21-2036	1,115,000	1,115,000	1,149,160
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	200,000	200,000	167,585
PORT AUTH N Y & N J TAXABLE-CONS-100D 4.926 DUE 10-01-2051 BEO TAXABLE	600,000	670,152	558,789
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	449,000	429,604	380,935
PPL ELEC UTILS 4.75 DUE 07-15-2043	2,000,000	1,987,320	1,833,535
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	4,500,000	5,010,732	3,717,497
PPL ELECTRIC UTILITIES CORP 5.55% 08-15-2055	898,000	896,500	895,419
PRAXAIR INC 3.55% DUE 11-07-2042	876,000	768,632	702,323
PRAXAIR INC NT 2% 08-10-2050	190,000	151,970	101,238
PRECISION 3.9% DUE 01-15-2043	220,000	183,973	183,905
PRESBYTERIAN 4.875% DUE 08-01-2052	150,000	131,864	134,405
PRESBYTERIAN 4.875% DUE 08-01-2052	290,000	279,372	259,850
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	620,000	389,943	378,625
PRIN FINL GROUP 4.625% DUE 09-15-2042	250,000	262,270	224,964
PROGRESSIVE CORP 3.7% DUE 01-26-2045	485,000	383,965	382,021
PROGRESSIVE CORP 3.95% DUE 03-26-2050	900,000	892,332	708,750
PROGRESSIVE CORP 4.2% DUE 03-15-2048	645,000	688,109	536,917
PROGRESSIVE CORP 4.35 DUE 04-25-2044	95,000	83,059	82,687
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	437,000	409,203	362,382
PROJECT GRANGE BND/CORP 6.5% 03-20-2045	1,586,586	1,559,000	1,586,586
PROLOGIS L P 4.375% DUE 09-15-2048	240,000	290,234	202,146
PROLOGIS L P 5.25% 03-15-2054	1,000	965	954
PROLOGIS L P 5.25% 03-15-2054	1,686,000	1,691,086	1,608,007
PROLOGIS L P 5.25% 06-15-2053	254,000	244,685	242,282
PROLOGIS L P FIXED 2.125% DUE 10-15-2050	352,000	194,603	190,267
PROLOGIS L P SR NT 3.05% 03-01-2050	282,000	178,639	189,184
PROLOGIS L P SR NT 3.05% 03-01-2050	235,000	157,838	157,654
PROLOGIS LP 5.25% 05-15-2035	480,000	474,806	496,645
PROVID ST JOSEPH 2.7% DUE 10-01-2051	325,000	189,982	192,693
PSI ENERGY INC BD 6.12% DUE 10-15-2035 BEO	61,000	64,928	66,146
PT PERTAMINA 4.175% DUE 01-21-2050	500,000	500,000	387,778
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	241,000	175,561	181,458
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	771,000	772,884	580,514
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	890,000	987,690	687,222
PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG	355,000	381,160	299,570
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051	1,384,000	937,649	909,982
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	1,907,000	1,296,848	1,187,725
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050	59,000	41,807	40,275
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	208,000	160,312	164,209
PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000	233,310	165,788
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	1,110,000	972,740	929,379
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	1,726,000	1,473,521	1,445,142
PUBLIC SERVICE COLORADO 5.15% 09-15-2035	1,475,000	1,471,533	1,497,782
PUBLIC SERVICE COLORADO 5.75% 05-15-2024	1,800,000	1,795,446	1,808,446
PUBLIC SERVICE COLORADO 5.85% 05-15-2055	660,000	678,599	671,348
PUBLIC SERVICE COLORADO 5.85% 05-15-2055	1,762,000	1,745,813	1,792,295
PUBLIC SERVICE COLORADO 5.85% 05-15-2055	1,900,000	1,897,549	1,932,668
PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048	686,000	645,207	554,454
PUBLIC SERVICE ELECTRIC 5.5% 03-01-2055	305,000	302,828	300,280
PUBLIC SVC COLORADO 3.8% 06-15-2047	670,000	667,266	513,910

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PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	975,000	718,361	665,592
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050	2,400,000	2,368,128	1,638,380
PUBLIC SVC CO COLO 4.05% 09-15-2049	4,000,000	3,963,280	3,131,369
PUBLIC SVC CO COLO 4.05% 09-15-2049	208,000	161,585	162,831
PUBLIC SVC CO COLO 4.05% 09-15-2049	909,000	832,425	711,604
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	170,000	206,647	135,662
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	900,000	897,543	718,209
PUBLIC SVC CO N H 3.6% DUE 07-01-2049	900,000	897,867	662,904
PUBLIC SVC ELEC 5.45% 03-01-2054	186,000	176,981	182,459
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049	568,000	377,505	390,629
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053	186,000	177,027	182,444
PUGET ENERGY INC NEW 4.1% 06-15-2030	600,000	598,998	588,095
PUGET ENERGY INC NEW 4.1% 06-15-2030	576,000	575,038	564,571
PUGET SOUND ENERGY 5.795% DUE 03-15-2040	585,000	798,750	608,018
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049	880,000	709,729	599,114
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048	650,000	707,530	530,971
PUGET SOUND ENERGY INC 5.598% 09-15-2055	525,000	527,370	513,309
PUGET SOUND ENERGY INC 5.598% 09-15-2055	1,800,000	1,800,000	1,759,917
PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054	1,000,000	1,004,549	994,037
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038	400,000	369,580	367,345
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028	1,300,000	1,405,092	1,278,939
PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO	1,200,000	1,195,404	729,052
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	100,000	103,813	100,142
PVTPL AIA GROUP LTD 5.4% 09-30-2054	660,000	656,410	634,335
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	1,500,000	1,494,875	1,492,906
PVTPL AIRBUS GROUP 3.95% 04-10-2047	3,000,000	2,963,070	2,462,508
PVTPL AKER BP ASA 5.125% 10-01-2034	2,000,000	1,993,660	1,960,138
PVTPL ALCON FIN CORP 3.8% DUE 09-23-2049BEO	1,100,000	1,098,042	842,154
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO	1,700,000	1,694,458	1,721,946
PVTPL ALIMENTATION COUCHE-TARD INC SR NT4.5% 07-26-2047	2,200,000	2,198,922	1,866,990
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044	665,000	756,622	620,416
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	1,200,000	1,200,000	807,655
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051	3,000,000	3,000,523	2,019,138
PVTPL ANTOFAGASTA PLC 5.625% 09-09-2035	340,000	338,871	350,030
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO	1,000,000	993,880	1,010,321
PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031	830,000	820,491	838,284
PVTPL ASHTEAD CAP INC 5.95% 10-15-2033	1,300,000	1,298,856	1,377,415
PVTPL AT T REI II MU-PTY LE-BA PASS-TH TR 144A 6.088% 12-15-2044	8,580,000	8,631,480	8,683,369
PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029	1,500,000	1,488,690	1,536,560
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO	2,300,000	2,262,464	2,265,184
PVTPL AVIATION CAPITAL GROUP 5.125% 04-10-2030	1,000,000	993,840	1,016,325
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027	691,000	696,811	670,028
PVTPL AVOLON HOLDINGS FNDG LTD 4.95% 10-15-2032	1,400,000	1,389,178	1,387,065
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054	926,000	910,638	930,953
PVTPL BASIN ELEC PWR COOP 5.85% 10-15-2055	325,000	324,496	319,788
PVTPL BASIN ELEC PWR COOP 5.85% 10-15-2055	2,000,000	1,996,900	1,967,924
PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO	375,000	261,907	280,608
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	123,000	86,783	92,790
PVTPL BAYER US FIN LLC 6.5% 11-21-2033	800,000	808,080	867,311
PVTPL BAYER US FIN LLC 6.875% 11-21-2053	4,600,000	4,702,108	4,985,056
PVTPL BAYER US FIN LLC 6.875% 11-21-2053	1,100,000	1,099,582	1,192,079
PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029	500,000	502,448	525,942
PVTPL BEIGNET INV LLC 6.581% 05-30-2049	10,400,000	10,494,716	11,019,211
PVTPL BEIGNET INV LLC 6.581% 05-30-2049	20,950,000	20,950,000	22,197,352
PVTPL BEIGNET INV LLC 6.581% 05-30-2049	4,300,000	4,563,160	4,556,020
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO	1,300,000	1,286,636	932,814
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	300,000	276,900	201,664
PVTPL BNP PARIBAS 6.875% 12-31-2049	2,430,000	2,430,000	2,440,430
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO	1,400,000	1,383,073	1,421,617
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028	1,400,000	1,383,073	1,403,146
PVTPL BOEING CO THE 7.008% 05-01-2064	2,542,000	2,824,978	2,897,774
PVTPL BOEING CO THE 7.008% 05-01-2064	234,000	252,741	266,750
PVTPL BOEING CO THE 7.008% 05-01-2064	5,700,000	5,705,698	6,497,763
PVTPL BOEING CO THE 7.008% 05-01-2064	3,768,000	3,921,730	4,295,363
PVTPL BOSTON GAS CO 6.119% 07-20-2053	900,000	900,000	903,506
PVTPL BOSTON GAS CO SR NT 144A 4.487% DUE 02-15-2042 BEO	1,100,000	1,114,707	944,259
PVTPL BPCE SA 5.716% 01-18-2030	1,700,000	1,700,000	1,760,781

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PVTPL BPCE SA 5.936% 05-30-2035	1,600,000	1,620,460	1,671,818
PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036	582,221	582,221	532,666
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	4,240,000	3,512,811	3,660,118
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	700,000	597,839	594,940
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	1,039,000	779,425	883,061
PVTPL BROADCOM INC NT 4.926% 05-15-2037	330,000	326,948	326,455
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039	523,412	523,821	523,734
PVTPL CAIXABANK S A 6.84% 09-13-2034	1,300,000	1,300,000	1,452,044
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	601,000	505,371	513,509
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	407,000	359,824	356,653
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	500,000	500,000	434,015
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028	1,700,000	1,696,702	1,805,301
PVTPL CARGILL INC 5.375% 10-23-2055	640,000	632,990	617,964
PVTPL CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO	245,000	222,387	221,938
PVTPL CARNIVAL CORP 4.0% 08-01-2028	1,700,000	1,701,250	1,674,995
PVTPL CASSA DEPOSITI E PRESTIT 5.875% 04-30-2029	50,880,000	14,095,167	1,791,099
PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT 05-15-2039	301,037	301,225	301,037
PVTPL CMO BX TRUST SR 25-VOLT CL A FLTG 12-15-2042	2,320,000	2,321,567	2,321,443
PVTPL CMO MILL CITY MTG LN TR 2019-GS2 SER 19-GS2 CLS A1 VAR RT 08-25-2059	133,250	134,089	130,043
PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO	786,158	790,784	762,210
PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	422,774	426,872	407,909
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054	2,300,000	2,299,885	2,183,984
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043	89,000	88,998	94,281
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	161,000	160,932	172,160
PVTPL COMMONWEALTH BK AUSTRALIA FLTG RT 03-14-2046	1,800,000	1,800,000	1,841,639
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO	600,000	599,526	550,979
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	1,600,000	1,587,040	893,911
PVTPL COX COMMUNICATIONS INC NEW GTD NT 2.95% 10-01-2050	410,000	235,624	229,065
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028	1,300,000	1,300,000	1,310,091
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031	1,370,725	1,762,366	1,493,086
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	518,000	536,809	564,375
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	2,735,000	2,351,160	1,979,794
PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	1,154,000	851,592	835,350
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034	2,175,000	2,175,059	2,261,434
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050	800,000	788,608	510,166
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	1,000,000	969,530	959,352
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053	3,700,000	1,195,794	679,683
PVTPL ELECTRICITE DE FRANCE SA 4.95% 10-13-2045	2,400,000	1,934,998	355,032
PVTPL ELECTRICITE DE FRANCE SA 4.95% 10-13-2045	2,300,000	2,077,426	1,775,162
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064	200,000	198,586	887,555
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034	1,800,000	1,770,822	1,868,487
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047	2,200,000	2,196,502	1,903,913
PVTPL ENEL FINANCE INTL NV 5.75% 09-30-2055	2,152,000	2,123,228	2,103,449
PVTPL ENEL FINANCE INTL NV 5.75% 09-30-2055	2,800,000	2,762,564	2,736,829
PVTPL ENEL FINANCE INTL NV 5.75% 09-30-2055	1,100,000	1,071,939	1,075,183
PVTPL ENI S P A 5.95% 05-15-2054	1,800,000	1,778,904	1,790,247
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030	500,000	497,760	477,577
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	862,000	820,470	834,126
PVTPL FOUNDRY JV HOLDCO LLC 6.2% 01-25-2037	3,441,000	3,556,572	3,625,343
PVTPL FOUNDRY JV HOLDCO LLC 6.3% 01-25-2039	7,271,000	7,520,727	7,693,115
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	1,347,000	1,387,760	1,439,879
PVTPL GA GLOBAL FDG TR 5.5% 01-08-2029	1,800,000	1,789,542	1,851,236
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	343,000	234,218	254,923
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	3,018,000	2,167,443	2,038,383
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054	214,000	217,495	213,630
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	225,000	223,484	230,714
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028	1,000,000	996,310	989,724
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034	2,000,000	1,991,040	2,013,220
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036	1,975,000	1,975,000	2,061,945
PVTPL HARBOUR ENERGY PLC 6.327% 04-01-2035	2,300,000	2,297,890	2,332,929
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	3,050,000	3,724,136	3,458,545
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO	100,000	102,250	95,738
PVTPL IMPERIAL BRANDS FIN PLC 3.5% 07-26-2026	700,000	704,840	696,924
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875% 07-26-2029	2,600,000	2,577,458	2,550,797
PVTPL INTESA SANPAOLO S P A 7.2% 11-28-2033	1,200,000	1,198,812	1,372,744
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO	1,800,000	1,800,000	1,800,819
PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 6.375% 04-15-2066	705,000	699,828	701,952

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PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% 03-01-2056	2,025,000	2,021,487	2,017,961
PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% 03-01-2056	2,884,000	2,966,454	2,873,975
PVTPL JDE PEETS 1.375% 01-15-2027	1,000,000	993,550	968,852
PVTPL KEYSPAN GAS EAST CORP CORPBOND 5.819% DUE 04-01-2041 BEO	6,750,000	8,660,293	6,770,292
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO	1,000,000	997,190	979,956
PVTPL KUWAIT INTL BOND 4.652% 10-09-2035	7,100,000	6,274,486	1,494,767
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057	465,000	465,000	326,600
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	1,900,000	1,895,801	1,780,948
PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG 11-15-2038	111,876	107,261	111,749
PVTPL MARS INC 3.95% 04-01-2044	230,000	194,362	191,817
PVTPL MARS INC 5.65% 05-01-2045	971,000	958,722	981,583
PVTPL MARS INC 5.65% 05-01-2045	379,000	376,965	383,131
PVTPL MARS INC 5.65% 05-01-2045	1,140,000	1,139,505	1,152,425
PVTPL MARS INC 5.7% 05-01-2055	4,755,000	4,703,499	4,756,334
PVTPL MARS INC 5.7% 05-01-2055	4,399,000	4,385,463	4,400,234
PVTPL MARS INC 5.7% 05-01-2055	2,100,000	2,088,639	2,100,589
PVTPL MARS INC 5.8% 05-01-2065	94,000	93,450	94,777
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077	2,100,000	2,081,079	1,696,496
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028	800,000	800,000	798,903
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	376,000	375,319	367,785
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO	670,000	831,033	727,689
PVTPL MSCI INC 3.25% DUE 08-15-2033 BEO	900,000	900,000	808,418
PVTPL MUTUAL OF OMAHA INS CO 6.144% 01-16-2064	250,000	250,000	260,313
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029	1,105,000	1,088,237	1,076,477
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030	1,800,000	1,800,000	1,775,974
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	1,000,000	997,670	786,062
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	1,500,000	2,454,810	2,010,187
PVTPL NESTLE HLDGS INC 2.5% DUE 09-14-2041/09-14-2021 BEO	475,000	323,246	340,593
PVTPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	400,000	350,292	359,811
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	41,000	24,914	25,168
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	300,000	298,167	223,298
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,810,000	1,796,932	1,417,023
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	1,582,000	1,451,202	1,238,525
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049	900,000	895,059	609,387
PVTPL NEXT PROPS TR 2401 6.39% DUE 01-15-2050	1,724,000	1,721,380	1,661,505
PVTPL NIAGARA MOHAWK POWER 5.996% 07-03-2055	600,000	600,000	610,592
PVTPL NIPPON LIFE INS CO 2.9% DUE 09-16-2051/09-16-2031 BEO	1,100,000	1,100,000	986,941
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO	200,000	200,000	189,695
PVTPL NISSAN MTR ACCEP CO LLC 5.3% 09-13-2027	2,000,000	1,999,020	2,006,169
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049	2,500,000	2,593,950	2,008,804
PVTPL NORTHN NAT GAS CO DEL 4.1 DUE 09-15-2042/08-27-2012 BEO	4,800,000	4,791,648	3,892,703
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	6,262,000	5,578,661	4,364,162
PVTPL NORTHWESTERN MUT LIFE INS CO 6.17%05-29-2055	796,000	795,936	847,640
PVTPL NORTHWESTERN MUT LIFE INS CO 6.17%05-29-2055	1,664,000	1,663,867	1,771,950
PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO	1,300,000	1,298,167	1,256,518
PVTPL NTT FIN CORP 5.502% 07-16-2035	900,000	900,000	933,614
PVTPL NUVEEN LLC 5.85% 04-15-2034	1,400,000	1,398,096	1,474,602
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO	500,000	500,000	477,386
PVTPL OMNICOM GROUP INC 5.4% 10-01-2048	1,195,000	1,207,377	1,110,496
PVTPL OMNICOM GROUP INC 5.4% 10-01-2048	1,400,000	1,392,146	1,301,000
PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% 04-01-2055	1,900,000	1,898,879	1,918,387
PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% 04-01-2055	30,000	30,236	30,290
PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	615,000	600,865	583,290
PVTPL PANASONIC CORP 3.113% 07-19-2029	1,500,000	1,500,000	1,447,460
PVTPL PARAGUAY REP BD 5.6% DUE 03-13-2048	97,000	89,013	587,096
PVTPL PENSKE TRUCK LEASING CO L P/PTL 144A 4.2 04-01-2027/03-20-2017	2,000,000	1,997,220	2,000,369
PVTPL PERUSAHAAN LISTRIK NEGAR3 4.125% DUE 05-15-2027 REG	1,700,000	1,682,830	1,694,598
PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	33,537	42,835	35,869
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035	400,000	397,424	407,795
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,600,000	1,600,000	1,112,716
PVTPL RAIZEN FUELS FINANCE SA 6.95% 03-05-2054	2,798,000	2,395,169	2,133,475
PVTPL ROCHE HOLDINGS INC 4.666% 12-02-2035	820,000	821,415	817,700
PVTPL RWE FINANCE US LLC 5.875% 09-18-2055	5,666,000	5,629,624	5,558,240
PVTPL RWE FINANCE US LLC 5.875% 09-18-2055	2,000,000	1,987,160	1,961,963
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054	1,100,000	1,098,372	1,130,865
PVTPL S&P GLOBAL INC 4.8% 12-04-2035	320,000	319,296	319,700
PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048	480,000	479,426	413,720

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PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	3,800,000	3,700,448	3,560,273
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054	200,000	189,820	1,683,412
PVTPL SAUDI ARABIAN OIL CO 3.5% DUE 11-24-2070/05-24-2070 BEO	5,000	4,936	1,454,274
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064	10,190,000	9,989,166	1,748,315
PVTPL SCENTRE MGMT LTD /RE1 LTD AS 2 144A 3.75% DUE 03-23-2027	2,500,000	2,483,725	2,489,157
PVTPL SCHLUMBERGER HLDGS CORP 5.0% 06-01-2034	986,000	969,554	998,434
PVTPL SEAGATE DATA STORAGE TECHNOLOGY PTE LTD 9.625% 12-01-2032	255,200	318,550	289,724
PVTPL SHELL FIN US INC 5.125% 10-15-2041	215,000	210,272	210,555
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 4.4% 05-27-2045 BEO	1,750,000	1,737,015	1,546,623
PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041	225,000	224,123	171,231
PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055	1,341,000	1,427,698	1,401,147
PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055	3,233,000	3,217,061	3,378,007
PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055	1,285,000	1,295,052	1,342,635
PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065	645,000	641,562	675,610
PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065	881,000	930,012	922,810
PVTPL SMB PRIVATE ED LN TR 2022-D SER 22-D CL A1B VAR RT DUE 10-15-2058 REG	1,519,175	1,496,387	1,546,729
PVTPL SOCIETE GENERALE 7.132% 01-19-2055	1,240,000	1,242,806	1,301,353
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN DUE 01-10-2034/01-10-2023 BEO	1,900,000	1,900,000	2,072,137
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO	1,900,000	1,900,000	1,760,470
PVTPL SWISS RE SUB FIN PLC 6.191% 04-01-2046	1,200,000	1,200,000	1,243,193
PVTPL SWISS RE SUB FIN PLC 6.191% 04-01-2046	4,400,000	4,404,018	4,558,374
PVTPL SWISS RE SUB FIN PLC 6.191% 04-01-2046	680,000	680,000	704,476
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	962,000	961,105	875,937
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	3,200,000	3,193,632	3,020,381
PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	460,000	459,955	435,321
PVTPL TOWD PT MTG TR FLTG RT SER 19-HY2 CL A1 12-25-2048 BEO	252,441	252,955	257,044
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048	81,159	81,257	81,219
PVTPL TRANSCONTINENTAL GAS PIPE LINE CORP 5.1% 03-15-2036	198,000	198,572	199,832
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO	876,000	874,668	829,715
PVTPL UBS GROUP AG 3.869% 01-12-2018	800,000	800,000	795,653
PVTPL UBS GROUP AG 5.01% 03-23-2037	1,030,000	1,030,000	1,023,614
PVTPL UBS GROUP AG 5.379% 09-06-2045	2,150,000	2,137,707	2,115,337
PVTPL UBS GROUP AG 5.428% 02-08-2030	2,000,000	1,999,860	2,069,366
PVTPL UBS GROUP AG 5.937% 05-09-2036	1,744,000	1,741,713	1,817,123
PVTPL UBS GROUP AG 5.937% 05-09-2036	1,394,000	1,386,817	1,452,448
PVTPL UBS GROUP AG 5.959% 01-12-2034	2,500,000	2,500,000	2,667,828
PVTPL UBS GROUP AG 7.0% 12-31-2049	1,430,000	1,430,000	1,461,320
PVTPL UBS GROUP AG 7.125% 12-31-2049	1,630,000	1,630,000	1,670,366
PVTPL UBS GROUP AG SR 3.126% 08-13-2030	1,000,000	1,000,000	958,722
PVTPL UBS GROUP AG VAR RT 05-14-2032	800,000	800,000	742,991
PVTPL UBS GROUP AG VAR RT 05-14-2032	3,772,000	3,772,000	3,503,203
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	4,179,000	4,179,000	3,184,367
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	290,000	290,000	220,978
PVTPL UBS GROUP FDG SWITZ AG SR 4.253% DUE 03-23-2028	1,700,000	1,700,000	1,700,459
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC6.5% 01-15-2034	700,000	700,000	716,968
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC6.75% 01-15-2036	1,200,000	1,200,000	1,229,148
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028	600,000	599,586	593,130
QATAR PETE BD 144A 3.3% 07-12-2051	3,200,000	3,110,742	1,261,260
QATAR PETE BD 144A 3.3% 07-12-2051	919,850	939,720	483,483
QUALCOMM INC 3.25% DUE 05-20-2050	356,000	245,975	246,823
QUALCOMM INC 4.3% DUE 05-20-2047	600,000	599,904	506,167
QUALCOMM INC 4.3% DUE 05-20-2047	1,055,000	857,378	890,010
QUALCOMM INC 4.5% 05-20-2052	556,000	448,772	472,135
QUALCOMM INC 4.5% 05-20-2052	730,000	609,481	619,889
QUALCOMM INC 4.8% DUE 05-20-2045	400,000	395,759	367,046
QUALCOMM INC 4.8% DUE 05-20-2045	521,000	463,432	478,077
QUALCOMM INC 6% 05-20-2053	62,000	64,889	65,450
QUALCOMM INC 6% 05-20-2053	881,000	881,802	930,020
RAIZEN FUELS FIN S 6.7% DUE 02-25-2037	378,000	376,431	306,020
RAYMOND JAMES FINL 4.95% DUE 07-15-2046	1,000,000	1,027,010	917,196
RAYMOND JAMES FINL INC 3.75% 04-01-2051	210,000	208,725	154,722
REALTY INCOME CORP 4.65% DUE 03-15-2047	214,000	185,705	189,502
REALTY INCOME CORP 5.975% 09-01-2054	193,000	187,373	186,712
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	1,700,000	1,679,316	1,631,256
REGENCY CENTERS CORP 5.25% 01-15-2034	253,000	248,540	260,532
REGENCY CTRS L P 4.4% DUE 02-01-2047	200,000	192,566	171,744
REGENCY CTRS L P 4.65% DUE 03-15-2049	500,000	498,305	436,221

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REGENERON FIXED 2.8% DUE 09-15-2050	814,000	518,148	498,513
REGIONS BK BIRMINGHAM ALA MT SUTRANCHE # SB 00001 6.45 06-26-2037	2,026,000	2,351,795	2,194,854
REGIONS FINL CORP 7.375% DUE 12-10-2037	160,000	175,214	183,088
REINSURANCE GROUP AMER INC SUB NT FIXED RATE RESET 6.65% 09-15-2055	364,000	364,259	376,200
RENESAS ELECTRONICS CORP 2.17% 11-25-2026	900,000	871,074	883,613
REPUBLIC N Y CORP 7.2% DUE 07-15-2097	220,000	294,610	267,120
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	335,000	464,481	352,520
REPUBLIC SVCS INC 5.7% DUE 05-15-2041	401,000	428,967	421,972
REPUBLIC SVCS INC 6.2% DUE 03-01-2040	110,000	120,611	121,621
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,700,000	1,686,587	1,522,870
REYNOLDS AMERN INC 7% DUE 08-04-2041	1,420,000	1,638,843	1,487,157
REYNOLDS AMERN INC 8.125% DUE 05-01-2040	1,247,000	1,532,618	1,482,139
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,900,000	3,144,574	2,861,778
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	1,111,000	1,087,689	1,096,357
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	2,795,000	2,756,946	2,758,162
RIO TINTO FIN USA 5.125% DUE 03-09-2053	1,573,000	1,562,697	1,469,752
RIO TINTO FIN USA 5.125% DUE 03-09-2053	2,179,000	2,085,869	2,035,976
RIO TINTO FIN USA LTD 2.75% 11-02-2051	789,000	474,644	491,439
RIO TINTO FIN USA LTD 2.75% 11-02-2051	838,000	741,855	521,960
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG	155,000	201,900	144,876
RIO TINTO FIN USA PLC 5.75% 03-14-2055	716,000	709,807	732,435
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	675,000	432,500	409,888
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	653,000	554,930	559,889
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	368,000	349,162	315,527
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	900,000	890,973	771,669
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	2,255,000	1,972,305	1,803,252
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	2,054,000	2,031,755	1,642,518
ROMANIA(REP OF) 2.875% SNR MTN 13/04/42 EUR	2,000,000	1,951,563	2,027,051
ROMANIA(REP OF) 6.5% MTN 07/10/2045 EUR1000	13,000,000	12,928,135	1,641,755
ROYALTY PHARMA PLC 3.3% 09-02-2040	1,110,000	832,968	861,324
ROYALTY PHARMA PLC 3.35% 09-02-2051	205,000	134,369	136,405
ROYALTY PHARMA PLC 5.95% 09-25-2055	1,900,000	1,820,656	1,894,329
RTX CORPORATION 2.82% 09-01-2051	1,742,000	1,149,258	1,090,350
RTX CORPORATION 2.82% 09-01-2051	1,532,000	965,260	958,907
RTX CORPORATION 3.03% 03-15-2052	3,334,000	2,073,646	2,182,768
RTX CORPORATION 3.125% 07-01-2050	2,564,000	1,615,276	1,731,612
RTX CORPORATION 3.125% 07-01-2050	365,000	280,086	246,505
RTX CORPORATION 3.75% 11-01-2046	855,000	662,651	664,652
RTX CORPORATION 3.75% 11-01-2046	487,000	368,407	378,580
RTX CORPORATION 4.05% 05-04-2047	508,000	410,871	411,345
RTX CORPORATION 4.05% 05-04-2047	1,600,000	1,595,584	1,295,574
RTX CORPORATION 4.05% 05-04-2047	1,405,000	1,428,753	1,137,676
RTX CORPORATION 4.15% 05-15-2045	912,000	852,776	763,810
RTX CORPORATION 4.15% 05-15-2045	2,055,000	1,738,684	1,721,086
RTX CORPORATION 4.35% DUE 04-15-2047	1,585,000	1,527,993	1,347,429
RTX CORPORATION 4.35% DUE 04-15-2047	2,500,000	2,487,165	2,125,282
RTX CORPORATION 4.35% DUE 04-15-2047	620,000	629,394	527,070
RTX CORPORATION 4.45% 11-16-2038	778,000	743,768	732,274
RTX CORPORATION 4.7% DUE 12-15-2041	539,000	545,249	504,405
RTX CORPORATION 4.8% DUE 12-15-2043	445,000	547,501	409,480
RTX CORPORATION 5.375% 02-27-2053	2,600,000	2,595,372	2,508,322
RTX CORPORATION 5.375% 02-27-2053	194,000	180,430	187,159
RTX CORPORATION 5.7% DUE 04-15-2040	1,195,000	1,213,272	1,254,131
RTX CORPORATION 6.4% 03-15-2054	314,000	344,555	346,541
RTX CORPORATION 6.4% 03-15-2054	500,000	498,125	551,817
RUSSIAN FEDERATION 144A 5.25% 23/06/2047	50,000,000	49,675,781	-
RUSSIAN FEDERATION 4.25% SNR 23/06/2027 USD	600,000	516,023	-
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD	4,200,000	4,073,836	-
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD	4,400,000	4,374,047	-
S CAROLINA ELEC & 4.6% DUE 06-15-2043	885,000	901,920	794,601
S CAROLINA ELEC & 5.45% DUE 02-01-2041	1,295,000	1,738,510	1,303,455
SABINE PASS FIXED 4.2% DUE 03-15-2028	2,900,000	2,897,187	2,903,477
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	96,000	69,123	69,820
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	1,119,000	775,702	711,185
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	555,000	395,812	352,732
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051	294,000	243,232	187,299
SAN DIEGO GAS & 3.75% DUE 06-01-2047	666,000	485,601	510,046

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SAN DIEGO GAS & 3.75% DUE 06-01-2047	315,000	229,048	241,238
SAN DIEGO GAS & 3.95% DUE 11-15-2041	2,000,000	1,836,300	1,646,966
SAN DIEGO GAS & 3.95% DUE 11-15-2041	232,000	183,486	191,048
SAN DIEGO GAS & 4.15% DUE 05-15-2048	190,000	155,511	153,247
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052	1,700,000	1,690,531	1,238,918
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052	452,000	321,204	329,407
SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023	1,000,000	989,480	948,895
SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035	1,900,000	1,894,680	1,969,927
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054	1,365,000	1,307,366	1,332,050
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	180,000	138,375	142,977
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049	66,000	51,138	52,425
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	900,000	869,815	916,284
SANTANDER UK GROUP FIXED 2.896% 03-15-2032	2,100,000	2,100,000	1,930,056
SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030	1,000,000	1,000,000	1,012,457
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	1,700,000	1,700,000	1,681,080
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD	2,000,000	1,261,412	170,921
SAUDI ARABIA 4.625% SNR MTN 04/10/47 USD	2,100,000	2,067,731	1,126,238
SCE RECOVERY FDG 5.541% DUE 09-15-2052	895,000	894,928	885,946
SELF COML MTG TR 2024-STRG COML MTG PASSTHRU CTF CL A 5.22247% 11-15-2034	580,000	578,550	580,362
SEMPRA 4% DUE 02-01-2048	1,490,000	1,147,443	1,141,827
SEMPRA 6% DUE 10-15-2039	29,000	29,246	30,267
SEMPRA 6% DUE 10-15-2039	3,100,000	3,690,278	3,235,418
SEMPRA ENERGY 3.4% 01-12-2018	300,000	274,470	295,512
SEMPRA ENERGY 3.8% DUE 02-01-2038	520,000	446,347	447,851
SEMPRA ENERGY 5.5% 08-01-2033	900,000	897,300	941,748
SHELL FIN US INC 4.0% 05-10-2046	201,000	159,885	163,027
SHELL FIN US INC 4.0% 05-10-2046	6,092,000	6,041,054	4,941,102
SHELL FIN US INC 4.0% 05-10-2046	1,991,000	1,816,914	1,614,861
SHELL FIN US INC 4.375% 05-11-2045	5,296,000	4,567,974	4,571,413
SHELL FIN US INC 4.375% 05-11-2045	391,000	326,210	337,504
SHELL FIN US INC 4.375% 05-11-2045	1,550,000	1,543,780	1,337,933
SHELL FIN US INC GTD SR NT 144A 3% 11-26-2051	290,000	188,607	186,885
SHELL FIN US INC GTD SR NT 144A 3% 11-26-2051	206,000	136,137	132,753
SHELL FIN US INC GTD SR NT 144A 3.125% 11-07-2049	466,000	320,666	314,865
SHELL FIN US INC GTD SR NT 144A 3.125% 11-07-2049	10,000	8,482	6,757
SHELL FIN US INC GTD SR NT 144A 5.5% 03-25-2040	465,000	477,369	477,025
SHELL FIN US INC NT 3.25% 04-06-2050	100,000	70,502	69,196
SHELL FIN US INC NT 3.25% 04-06-2050	1,000,000	1,072,855	691,960
SHELL FIN US INC NT 4.55% 08-12-2043	520,000	563,299	466,656
SHELL INTL FIN B V 2.875% DUE 11-26-2041	106,000	75,833	78,620
SHELL INTL FIN B V 2.875% DUE 11-26-2041	1,772,000	1,621,602	1,314,287
SHELL INTL FIN B V 3.625% DUE 08-21-2042	115,000	110,227	92,754
SHERWIN WILLIAMS CO 4 DUE 12-15-2042	20,000	16,763	16,506
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	1,800,000	1,787,634	1,540,205
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	214,000	183,901	183,371
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	455,000	458,239	389,877
SHERWIN-WILLIAMS CO 2.9% 06-15-2052	1,547,000	997,231	958,680
SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	210,000	208,528	171,062
SIERRA PAC PWR CO 5.9% 03-15-2054	925,000	929,418	925,010
SIERRA PAC PWR CO 5.9% 03-15-2054	1,200,000	1,192,440	1,200,013
SIMON PPTY GROUP L 4.25% DUE 10-01-2044	1,000,000	994,090	844,919
SIMON PPTY GROUP L 4.75% DUE 03-15-2042	550,000	536,834	508,414
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	16,000	10,785	11,077
SIMON PPTY GROUP L P 6.65% 01-15-2054	156,000	173,071	175,026
SIMON PPTY GROUP L P 6.65% 01-15-2054	2,400,000	2,371,344	2,692,701
SIMON PPTY GROUP L P NT 5.125% 10-01-2035	125,000	124,306	127,105
SMUCKER J M CO 4.375% DUE 03-15-2045	400,000	393,240	335,656
SNAM SPA X GLOBAL C NT 144A 6.5% 05-28-2055	1,800,000	1,794,816	1,927,773
SOCIETE GENERALE 6.75% DUE 12-31-2049	900,000	965,250	910,899
SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	700,000	700,000	669,086
SOLVENTUM CORP 5.9% 04-30-2054	506,000	494,175	509,960
SOUTHERN CAL EDISON 3.6% 02-01-2045	326,000	240,004	235,447
SOUTHERN CAL EDISON 3.6% 02-01-2045	230,000	171,327	166,113
SOUTHERN CAL EDISON 3.65% 06-01-2051	1,106,000	989,248	757,493
SOUTHERN CAL EDISON 5.2% 06-01-2034	1,700,000	1,698,334	1,710,127
SOUTHERN CALIF EDISON 6.2% 09-15-2055	1,300,000	1,292,070	1,310,833
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052	505,000	448,097	455,373

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SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	599,000	429,088	420,548
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	1,147,000	865,033	873,213
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	493,000	379,941	375,322
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	755,000	629,758	644,010
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	943,389	767,695
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	430,000	336,961	361,601
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	1,830,000	1,866,695	1,721,821
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	1,700,000	1,696,362	1,633,706
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	294,000	271,156	273,893
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	1,102,000	1,015,441	734,970
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	1,270,000	852,615	847,016
SOUTHERN CALIF GAS CO 4.3% 01-15-2049	200,000	158,008	163,861
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG	355,000	390,418	305,998
SOUTHERN CALIF GAS CO 5.75% 06-01-2053	400,000	388,112	398,945
SOUTHERN CALIF GAS CO 6.0% 06-15-2055	785,000	783,092	808,029
SOUTHERN CALIFORNIA EDISON CO 5.9% 03-01-2055	1,800,000	1,790,172	1,740,259
SOUTHERN CO 4.25% DUE 07-01-2036	497,000	505,267	466,776
SOUTHERN CO 4.4% DUE 07-01-2046	351,000	280,782	297,187
SOUTHERN CO 4.4% DUE 07-01-2046	396,000	318,700	335,288
SOUTHERN CO 4.4% DUE 07-01-2046	2,100,000	2,089,122	1,778,042
SOUTHERN CO GAS CAP 3.15% 09-30-2051	239,000	156,473	155,182
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	2,500,000	2,494,125	2,089,511
SOUTHN BAPTIST 4.857% DUE 07-15-2045	615,000	615,000	549,053
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	906,000	683,373	697,913
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	459,000	456,502	353,578
SOUTHN CAL EDISON 3.9 DUE 03-15-2043	1,300,000	1,195,207	1,001,420
SOUTHN CAL EDISON 3.9% DUE 12-01-2041	440,000	463,811	345,839
SOUTHN CAL EDISON 4% DUE 04-01-2047	90,000	73,500	67,741
SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	861,064	677,413
SOUTHN CAL EDISON 4.05% DUE 03-15-2042	370,000	371,349	294,948
SOUTHN CAL EDISON 4.5% DUE 09-01-2040	409,000	330,979	358,747
SOUTHN CAL EDISON 5.35% DUE 07-15-2035	756,000	967,777	761,538
SOUTHN CAL EDISON 5.75% DUE 04-01-2035	800,000	801,045	827,481
SOUTHN CAL EDISON 5.95% DUE 02-01-2038	215,000	220,040	220,097
SOUTHN CAL EDISON 6% DUE 01-15-2034	200,000	210,954	210,290
SOUTHN CAL EDISON 6.65% DUE 04-01-2029	1,300,000	1,446,505	1,363,017
SOUTHN CAL GAS 3.75 DUE 09-15-2042	485,000	446,903	389,188
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	1,151,000	1,032,525	886,601
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	540,000	430,425	431,996
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	441,000	365,959	346,340
SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	500,000	425,360	442,831
SOUTHN COPPER 6.75% DUE 04-16-2040	205,000	217,454	231,292
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	768,000	692,436	736,015
SOUTHN COPPER CORP 5.25% DUE 11-08-2042	1,154,000	1,052,628	1,105,940
SOUTHN COPPER CORP 7.5% DUE 07-27-2035	611,000	868,079	719,928
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	1,800,000	1,793,502	1,187,968
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	1,800,000	1,786,644	1,845,904
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	1,390,000	1,058,874	1,045,412
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	104,000	76,125	78,218
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	225,000	256,588	166,807
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049	4,000,000	3,949,560	2,965,455
SOUTHWESTN ELEC 3.85% DUE 02-01-2048	455,000	322,454	339,775
SOUTHWESTN ELEC 3.9% DUE 04-01-2045	1,025,000	1,076,617	796,784
SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	660,000	717,241	469,367
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	840,000	756,171	750,485
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	542,000	598,369	453,085
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	911,000	952,964	989,881
SPECTRA ENERGY 4.5% DUE 03-15-2045	500,000	503,315	422,896
SPECTRA ENERGY 4.5% DUE 03-15-2045	2,925,000	2,902,595	2,473,939
SPECTRA ENERGY 5.95% DUE 09-25-2043	954,000	946,950	964,906
SPIRE MO INC 3.3% DUE 06-01-2051	306,000	208,713	207,472
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	700,000	700,000	718,712
STANFORD HLTH CARE 3.795% DUE 11-15-2048	245,000	200,307	190,685
STANFORD UNIV CAL 2.413% DUE 06-01-2050	875,000	558,924	526,791
STANFORD UNIV CAL 3.647% DUE 05-01-2048	300,000	248,487	237,085
STARBUCKS CORP 3.75% 12-01-2047	117,000	83,378	87,677
STARBUCKS CORP 4.5% DUE 11-15-2048	287,000	242,168	240,191

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STARBUCKS CORP 4.5% DUE 11-15-2048	1,500,000	1,484,430	1,255,356
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	233,000	162,195	159,572
STARBUCKS CORP FIXED 4.45% 08-15-2049	85,000	71,993	70,481
STARWOOD PPTY TR INC SR NT 144A 4.375% 01-15-2027	1,400,000	1,400,000	1,391,263
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG	1,069,000	939,765	955,111
STATOIL ASA 3.95 DUE 05-15-2043	705,000	587,018	594,595
STATOIL ASA 5.1 DUE 08-17-2040	415,000	408,543	413,412
STEEL DYNAMICS INC 3.25% DUE 10-15-2050	2,879,000	2,420,785	1,979,905
STEEL DYNAMICS INC 5.75% 05-15-2055	190,000	178,414	189,924
STIFEL FINL CORP FIXED 4% DUE 05-15-2030	600,000	595,710	587,641
STRYKER CORP 4.625% DUE 03-15-2046	1,900,000	1,878,986	1,702,641
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030	2,200,000	2,200,000	2,319,708
SUMITOMO MITSUI FINL GROUP INC 5.796% 07-08-2046	2,540,000	2,527,917	2,580,778
SUMITOMO MITSUI FINL GROUP INC 5.796% 07-08-2046	2,515,000	2,515,000	2,555,377
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034	1,800,000	1,800,000	1,895,247
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	514,000	508,026	532,426
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	800,000	804,628	828,679
SUNCOR ENERGY INC 4% DUE 11-15-2047	968,000	698,819	737,577
SUNCOR ENERGY INC 6.5% DUE 06-15-2038	330,000	354,813	356,280
SUNCOR ENERGY INC 6.85% DUE 06-01-2039	980,000	1,375,048	1,089,501
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	1,735,000	1,740,674	1,525,653
SUNOCO LOGISTICS 4.95% DUE 01-15-2043	350,000	298,219	307,769
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	270,000	245,519	245,485
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	413,000	374,786	374,773
SUNOCO LOGISTICS 5.35% DUE 05-15-2045	2,404,000	2,152,645	2,181,489
SUNOCO LOGISTICS 6.1% DUE 02-15-2042	723,000	689,055	725,061
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	1,515,000	1,353,135	1,365,784
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	618,000	614,497	557,132
SUTTER HEALTH 3.161% DUE 08-15-2040	992,000	890,320	785,186
SUTTER HEALTH 3.361% DUE 08-15-2050	1,223,000	1,247,054	858,678
SUTTER HEALTH 4.091% DUE 08-15-2048	340,000	275,713	278,008
SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	300,000	300,000	300,000
SYMETRA LIFE INS CO NT 144A 6.55% 10-01-2055	1,458,000	1,449,835	1,513,966
SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033	193,000	199,860	207,617
SYNCHRONY FINL 3.95% DUE 12-01-2027	1,600,000	1,435,388	1,592,590
SYNOPSYS INC 5.7% 04-01-2055	1,180,000	1,168,029	1,174,220
SYNOPSYS INC 5.7% 04-01-2055	1,900,000	1,894,509	1,890,693
SYSCO CORP 6.6% DUE 04-01-2040	269,000	286,737	297,944
SYSCO CORP FIXED 6.6% DUE 04-01-2050	90,000	98,421	99,158
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034	1,900,000	1,845,280	1,923,974
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064	395,000	388,571	390,701
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	849,000	651,308	651,563
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	774,000	534,486	518,754
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	1,200,000	1,200,000	804,270
TAMPA ELEC CO 4.1% DUE 06-15-2042	370,000	321,771	313,453
TAMPA ELEC CO 4.35% DUE 05-15-2044	1,500,000	1,498,995	1,278,557
TAMPA ELEC CO 4.45% DUE 06-15-2049	320,000	278,397	268,087
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	310,000	232,247	226,123
TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	4,000,000	3,950,960	2,917,716
TAMPA ELEC CO FIXED 4.2% DUE 05-15-2045	920,000	918,289	752,290
TARGA RES CORP 4.95% 04-15-2052	698,000	604,569	599,175
TARGA RES CORP 6.5% DUE 02-15-2053	618,000	666,320	646,182
TARGA RES CORP 6.5% DUE 02-15-2053	635,000	630,225	663,958
TARGA RES CORP 6.5% DUE 02-15-2053	2,000,000	2,095,020	2,091,205
TARGA RES FIXED 6.25% DUE 07-01-2052	197,000	188,854	198,579
TARGA RESOURCE CORP 6.125% 05-15-2055	243,000	240,242	242,447
TARGA RESOURCES CORPORATION 5.4% 07-30-2036	1,470,000	1,468,824	1,475,452
TARGA RESOURCES CORPORATION 5.5% 02-15-2035	2,000,000	1,998,860	2,052,307
TARGET CORP 3.625% DUE 04-15-2046	630,000	578,407	483,926
TC PIPELINES LP 3.9% DUE 05-25-2027	1,300,000	1,300,000	1,294,652
TD SYNNEX CORP 2.65% 08-09-2031	2,600,000	2,584,608	2,341,248
TEACHERS INS & 3.3% DUE 05-15-2050	101,000	69,706	69,508
TEACHERS INS & 3.3% DUE 05-15-2050	1,704,000	1,378,124	1,172,697
TEACHERS INS & 4.27% DUE 05-15-2047	2,437,000	2,429,202	2,006,879
TEACHERS INS & 4.27% DUE 05-15-2047	226,000	187,424	186,112
TELEFONICA EMISIONES S A U 4.665% 03-06-2038	1,200,000	1,200,000	1,096,275
TELEFONICA EMISIONES S A U 4.895% 03-06-2048	200,000	187,258	168,458

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TELEFONICA EMISIONES S A U 4.895% 03-06-2048	395,000	319,796	332,705
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	4,500,000	4,545,390	3,976,283
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	75,000	66,398	66,271
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	1,000,000	1,000,000	911,776
TELUS CORP 6.375% DUE 06-09-2056	1,355,000	1,355,000	1,357,871
TELUS CORP 6.625% DUE 06-09-2056	1,460,000	1,460,000	1,459,242
TENN VALLEY AUTHORITY 5.25% 02-01-2055	22,201	23,178	2,220,516
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE	315,000	245,467	257,563
TEXAS INSTRS INC 2.7% 09-15-2051	541,000	335,909	332,398
TEXAS INSTRS INC 4.1% DUE 08-16-2052	317,000	244,715	253,297
TEXAS INSTRS INC 4.15% DUE 05-15-2048	1,155,000	985,371	954,408
TEXAS INSTRS INC 5.15% 02-08-2054	65,000	59,194	61,523
TEXAS INSTRS INC FIXED 5% 03-14-2053	61,000	58,231	56,146
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	530,000	485,242	475,984
THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041	950,000	1,159,133	1,016,221
THERMO FISHER SCIENTIFIC 1.5% 10-01-2039	1,200,000	1,316,069	1,047,990
THERMO FISHER SCIENTIFIC 4.794% 10-07-2035	7,000	7,043	7,035
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	1,553,000	1,400,628	1,152,617
THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	554,000	487,221	388,797
TIME WARNER CABLE 4.5% DUE 09-15-2042	434,000	339,126	334,831
TIME WARNER CABLE 4.5% DUE 09-15-2042	500,000	492,085	385,750
TIME WARNER CABLE 5.5% DUE 09-01-2041	300,000	325,509	263,946
TIME WARNER CABLE 5.5% DUE 09-01-2041	245,000	254,655	215,556
TIME WARNER CABLE 5.875% DUE 11-15-2040	335,000	340,356	310,987
TIME WARNER CABLE 5.875% DUE 11-15-2040	2,096,000	2,291,954	1,945,755
TIME WARNER CABLE 5.875% DUE 11-15-2040	800,000	908,064	742,654
TIME WARNER ENTMT 8.375% DUE 07-15-2033	1,000,000	1,093,590	1,155,754
T-MOBILE US INC 5.5% 01-15-2055	347,000	319,729	329,811
T-MOBILE US INC 5.5% 01-15-2055	772,000	737,903	733,759
T-MOBILE USA INC 2.55% 02-15-2031	1,000,000	997,930	914,330
T-MOBILE USA INC 3.4% 10-15-2052	600,000	596,532	405,018
T-MOBILE USA INC 3.4% 10-15-2052	1,136,000	824,185	766,835
T-MOBILE USA INC 3.4% 10-15-2052	1,903,000	1,432,622	1,284,583
T-MOBILE USA INC 3.6% 11-15-2060	336,000	223,964	224,144
T-MOBILE USA INC 3.6% 11-15-2060	5,700,000	5,685,465	3,802,439
T-MOBILE USA INC 3.6% 11-15-2060	79,000	79,584	52,700
T-MOBILE USA INC 3.875% 04-15-2030	1,800,000	1,787,004	1,771,965
T-MOBILE USA INC 4.5% DUE 04-15-2050	490,000	411,910	405,201
T-MOBILE USA INC 4.625% 01-15-2033	130,000	128,941	129,468
T-MOBILE USA INC 5.25% 06-15-2055	1,552,000	1,489,882	1,419,781
T-MOBILE USA INC 5.25% 06-15-2055	325,000	289,065	297,312
T-MOBILE USA INC 5.25% 06-15-2055	2,000,000	1,995,620	1,829,615
T-MOBILE USA INC 5.7% 01-15-2056	1,500,000	1,489,890	1,469,542
T-MOBILE USA INC 5.7% 01-15-2056	1,985,000	1,978,964	1,944,694
T-MOBILE USA INC 5.75% 01-15-2054	1,765,000	1,744,160	1,738,365
T-MOBILE USA INC 5.75% 01-15-2054	900,000	896,355	886,418
T-MOBILE USA INC 5.875% DUE 11-15-2055	1,900,000	1,893,464	1,904,109
T-MOBILE USA INC 5.875% DUE 11-15-2055	515,000	513,323	516,114
T-MOBILE USA INC 6.0% 06-15-2054	131,000	133,342	133,786
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	2,364,000	2,051,110	2,126,062
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	333,000	315,068	323,139
T-MOBILE USA INC TMUS 3.3% 02-15-2051	6,001,000	4,884,641	4,025,786
T-MOBILE USA INC TMUS 3.3% 02-15-2051	580,000	432,463	389,094
TN GAS PIPELN CO 7.625% DUE 04-01-2037	265,000	320,078	311,766
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	609,000	463,706	461,723
TOTAL CAP INTL 2.986% DUE 06-29-2041 REG	213,000	155,067	161,489
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	208,000	137,467	139,166
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,060,000	1,060,000	709,212
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	1,120,000	741,598	749,356
TOTAL CAP INTL 3.461% DUE 07-12-2049	700,000	700,000	501,966
TOTAL CAP INTL 3.461% DUE 07-12-2049	55,000	39,767	39,440
TOTALENERGIES CAP 5.425% 09-10-2064	1,554,000	1,549,046	1,459,543
TOTALENERGIES CAP 5.425% 09-10-2064	1,500,000	1,500,000	1,408,825
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054	1,600,000	1,600,000	1,505,965
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	99,000	98,583	95,968
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	2,600,000	2,600,000	2,520,370
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	2,600,000	2,600,000	2,525,952

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TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	97,000	93,384	94,237
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	1,122,000	1,107,696	1,090,045
TR FINANCE LLC 5.65% 11-23-2043	473,000	457,951	474,586
TRANSATLANTIC 8% DUE 11-30-2039	235,000	289,567	294,159
TRANSCANADA 6.2% DUE 10-15-2037	256,000	328,274	273,324
TRANSCANADA 7.625% DUE 01-15-2039	529,000	630,489	628,928
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077	2,100,000	2,100,000	2,099,704
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079	1,400,000	1,400,000	1,389,542
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	568,000	572,512	437,732
TRAVELERS COS INC 3.75% DUE 05-15-2046	210,000	165,142	165,652
TRAVELERS COS INC 4.1% 03-04-2049	445,000	368,044	361,960
TRAVELERS COS INC 4.3% 08-25-2045	455,000	511,032	389,057
TRAVELERS COS INC 5.45% DUE 05-25-2053	4,500,000	4,482,180	4,447,285
TRAVELERS COS INC 5.7% 07-24-2055	1,940,000	1,961,482	1,989,157
TRAVELERS COS INC 5.7% 07-24-2055	1,500,000	1,492,530	1,538,008
TRAVELERS COS INC 5.7% 07-24-2055	370,000	368,157	379,375
TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	304,000	211,395	201,863
TRAVELERS FIXED 2.55% DUE 04-27-2050	558,000	351,399	338,501
TRAVELERS FIXED 2.55% DUE 04-27-2050	635,000	398,284	385,211
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041	330,000	310,667	327,198
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056	360,000	357,887	357,482
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056	3,090,000	3,071,862	3,068,383
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056	1,335,000	1,327,164	1,325,661
TRUSTEES UNION CG 5.45% DUE 11-15-2043	1,702,000	1,692,962	1,639,223
TSY INFL IX N/B 0.125% 02-15-2052	2,000,000	1,261,412	1,239,623
TUCSON ELEC PWR CO 4% DUE 06-15-2050	225,000	173,747	172,338
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	1,270,000	1,275,823	1,295,210
TYSON FOODS INC 4.55% DUE 06-02-2047	2,200,000	2,187,152	1,895,847
TYSON FOODS INC 5.1% 09-28-2048	800,000	773,744	739,759
UBER TECHNOLOGIES INC 5.35% 09-15-2054	3,720,000	3,721,779	3,548,311
UBS AG LONDON BRH 4.5% 06-26-2048	238,000	207,303	208,274
UBS GROUP AG 4.875% 05-15-2045	1,472,000	1,323,964	1,368,870
UBS GROUP AG 4.875% 05-15-2045	300,000	326,179	278,982
UBS GROUP AG 5.528% DUE 05-06-2047	680,000	679,559	673,750
UBS GROUP AG 5.528% DUE 05-06-2047	450,000	450,000	445,864
UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030	1,800,000	1,883,178	1,880,911
UBS GROUP AG NT PERP-AUG35 144A 7% 12-31-2049	1,470,000	1,470,000	1,500,439
UBS GROUP	1,900,000	-	-
UK(GOVT OF) 3.75% BDS 22/10/53 GBP0.01	78,000	67,733	1,056,537
UK(GOVT OF) 4.375% BDS 31/07/54 GBP0.01	6,634,000	6,403,378	8,044,933
UNION ELEC CO 2.625% DUE 03-15-2051	2,301,000	2,104,827	1,392,781
UNION ELEC CO 3.25% DUE 10-01-2049	865,000	669,571	593,027
UNION ELEC CO 3.9 DUE 09-15-2042	375,000	363,094	308,895
UNION ELEC CO 4.0% DUE 04-01-2048	815,000	663,337	649,390
UNION ELECTRIC CO 3.9% DUE 04-01-2052	900,000	897,786	690,468
UNION ELECTRIC COMPANY 5.25% 01-15-2054	931,000	896,256	871,392
UNION PAC CORP 3.2% DUE 05-20-2041	515,000	388,402	404,125
UNION PAC CORP 3.25% DUE 02-05-2050	5,891,000	4,103,553	4,094,673
UNION PAC CORP 3.25% DUE 02-05-2050	971,000	685,404	674,916
UNION PAC CORP 3.5% 02-14-2053	265,000	191,441	188,318
UNION PAC CORP 3.55% DUE 05-20-2061	1,190,000	1,166,910	800,241
UNION PAC CORP 3.55% DUE 05-20-2061	252,000	179,767	169,463
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	1,607,000	1,284,128	1,163,695
UNION PAC CORP 3.839% DUE 03-20-2060 BEO	1,282,000	948,692	928,349
UNION PAC CORP 3.95% DUE 08-15-2059	565,000	535,960	421,097
UNION PAC CORP 3.95% DUE 08-15-2059	2,400,000	2,380,872	1,788,732
UNION PAC CORP 4.05% DUE 03-01-2046	365,000	422,944	298,300
UNION PAC CORP 4.05% DUE 11-15-2045	145,000	119,595	119,202
UNION PAC CORP 4.1% DUE 09-15-2067	312,000	241,822	231,856
UNION PAC CORP 4.1% DUE 09-15-2067	500,000	506,610	371,565
UNION PAC CORP 4.3% 03-01-2049	365,000	307,224	303,040
UNION PAC CORP 4.375% DUE 11-15-2065	773,000	580,229	584,252
UNION PAC CORP 4.5% 09-10-2048	335,000	310,260	288,361
UNION PAC CORP 5.6% 12-01-2054	400,000	413,160	400,291
UNION PAC CORP FIXED 2.95% 03-10-2052	1,215,000	824,795	778,255
UNION PAC CORP FIXED 2.95% 03-10-2052	339,000	224,410	217,143
UNION PAC CORP FIXED 2.95% 03-10-2052	2,896,000	1,916,631	1,855,000

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	2,300,000	1,720,370	1,352,423
UNION PAC CORP FIXED 2.973% DUE 09-16-2062	594,000	349,628	349,278
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	631,000	439,107	434,606
UNION PAC CORP FIXED 3.79% DUE 04-06-2071	1,500,000	1,349,844	1,033,136
UNION PACIFIC CORP 3.375% 02-14-2042	210,000	158,437	165,616
UNION PACIFIC CORP 3.375% 02-14-2042	99,000	76,172	78,076
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	8,300,000	5,695,679	820,103
UNITED MEXICAN STATES 6.4% 05-07-2054	1,016,000	1,016,000	646,417
UNITED MEXICAN STATES 6.4% 05-07-2054	438,000	443,037	1,344,700
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052	200,000	209,362	662,935
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023	2,430,000	2,430,000	1,467,200
UNITED PARCEL SERVICE 5.3% 04-01-2050	1,700,000	1,690,106	1,632,383
UNITED PARCEL SERVICE 5.95% 05-14-2055	2,456,000	2,550,881	2,546,278
UNITED PARCEL SERVICE 5.95% 05-14-2055	1,006,000	1,003,854	1,042,979
UNITED PARCEL SERVICE 6.05% 05-14-2065	2,259,000	2,270,014	2,344,063
UNITED PARCEL SERVICE 6.05% 05-14-2065	1,042,000	1,058,374	1,081,237
UNITED PARCEL SVC INC 5.5% 05-22-2054	36,000	34,641	35,138
UNITED PARCEL SVC INC 5.6% 05-22-2064	284,000	279,323	275,262
United States dollar - Cash (externally held)	753,000	753,000	753,000
United States dollar - Cash Collateral Due to/from CCP Broker	(13,169,053)	(13,169,053)	(13,169,053)
United States dollar - Cash Collateral Due to/from CCP Broker	2,732,476	2,732,476	2,732,476
United States dollar - Futures initial margin	22,600,000	22,692,068	2,802,000
United States dollar - Invested cash	(259,189)	(259,189)	(259,189)
United States dollar - Invested cash	(55,024)	(55,024)	(55,024)
United States dollar - Invested cash	(133,082)	(133,082)	(133,082)
United States dollar - Invested cash	(32,402)	(32,402)	(32,402)
United States dollar - Variation Margin	56,934	56,934	56,934
United States dollar - Variation Margin	(2,908)	(2,908)	(2,908)
United States dollar - Variation Margin	128,858	128,858	128,858
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	2,100,000	2,067,731	2,045,968
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044	1,346,000	1,346,000	5,528,874
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	78,000	67,733	66,751
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	1,430,000	1,430,000	3,339,078
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045	1,630,000	1,630,000	256,008
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	1,470,000	1,470,000	1,754,980
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044	600,000	824,712	497,086
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	200,000	276,638	2,544,375
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	530,000	657,664	612,642
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054	265,000	264,573	2,542,531
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	834,615	842,618	639,408
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044	2,055,000	2,057,840	2,393,361
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054	2,900,000	2,900,000	47,082,984
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055	315,000	373,291	790,000
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055	850,000	850,000	54,371,750
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055	350,000	350,000	848,263
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	140,000	140,000	5,862,736
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	130,000	153,816	1,249,568
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG	200,000	200,000	11,525,406
UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	600,000	670,152	11,120,908
UNITED STATES TREAS BD STRIPPED PRIN PMT02-15-2044 REG	315,000	245,467	16,346,236
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP DUE 02-15-2043	1,270,000	1,275,823	38,471,717
UNITED STATES TREAS BDS 2.125% 02-15-2054	6,634,000	6,403,378	6,335,826
UNITED STATES TREAS BDS 0.125% 02-15-2051	8,300,000	5,695,679	5,619,183
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	1,000,000	1,023,560	5,295,903
UNITED STATES TREAS BDS 1.875% 11-15-2051	785,000	693,414	680,497
UNITED STATES TREAS BDS 2% 11-15-2041	133,250	134,089	1,243,679
UNITED STATES TREAS BDS 2.0% 02-15-2052	786,158	790,784	9,487,957
UNITED STATES TREAS BDS 2.25% 08-15-2049	422,774	426,872	2,397,173
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	(710,000)	(710,000)	6,954,786
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	(290,000)	(290,000)	3,603,980
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	(330,000)	(330,000)	148,719
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	(1,300,000)	(3,039)	224,180
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	(1,300,000)	(2,779)	2,304,367
UNITED STATES TREAS BDS 4.625% 11-15-2045	(600,000)	(1,530)	48,674,212
UNITED STATES TREAS BDS 4.625% 11-15-2045	(1,200,000)	(2,928)	4,904,887
UNITED STATES TREAS BDS 4.625% 05-15-2044	(1,300,000)	(2,860)	5,887,476
UNITED STATES TREAS BDS 4.625% 11-15-2044	(1,300,000)	(3,513)	6,127,302

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UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	(1,300,000)	(3,315)	381,348
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	(1,400,000)	(3,308)	1,245,253
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	(1,700,000)	(3,910)	29,655
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	(1,700,000)	(4,016)	1,213,609
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043	(1,400,000)	(3,238)	1,229,546
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	(1,300,000)	(3,039)	3,676,987
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	(1,300,000)	(2,779)	143,492
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	(600,000)	(1,530)	(1,071,237)
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	(1,200,000)	(2,928)	6,749,560
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	(1,300,000)	(2,860)	931,401
UNITED STATES TREAS NTS 4.25% 08-15-2035	(1,300,000)	(3,513)	22,811,875
UNITED STATES TREAS NTS 4.25% 08-15-2035	(1,400,000)	(3,308)	218,025
UNITED STATES TREAS SEC STRIPPED INT PMTNT 194 08-15-2040 (UNDDATE) REG	(1,300,000)	(3,315)	149,206
UNITED TECHNOLOGIES CORP 2.15% 05-18-2030 EUR	1,900,000	1,983,485	2,152,868
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,265,485	788,702
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	316,000	181,912	191,715
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	506,000	501,575	422,512
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	218,000	171,552	182,031
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	2,930,000	2,136,491	2,181,796
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	535,000	405,350	398,383
UNITEDHEALTH GROUP 3.75% 10-15-2047	1,635,000	1,306,757	1,252,922
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	357,000	270,356	257,412
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,073,000	1,550,013	1,494,717
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	2,600,000	2,576,912	1,874,706
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	4,000,000	3,964,480	2,884,162
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	99,000	96,753	82,205
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	1,102,000	899,201	915,054
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	642,000	512,770	528,340
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	2,000,000	2,154,500	1,645,920
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	940,000	783,340	773,583
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	150,000	129,903	128,950
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	760,000	639,136	629,120
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	231,000	180,660	191,219
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	2,000,000	1,996,200	1,655,579
UNITEDHEALTH GROUP 4.625% DUE 07-15-2035	554,000	553,934	547,057
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	502,000	460,431	461,080
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	998,000	914,302	916,650
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	1,126,000	983,899	1,015,978
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	900,000	760,609	812,060
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	125,000	151,768	129,879
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	280,000	284,966	274,560
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	482,000	467,538	487,546
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	742,000	746,396	782,474
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	356,000	373,288	375,419
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	2,000,000	1,976,400	2,051,343
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037	170,000	203,426	190,770
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,371,000	1,941,373	1,947,702
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	2,100,000	2,085,552	1,725,084
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	590,000	454,369	484,667
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	790,000	617,539	592,616
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	1,675,000	1,065,224	1,074,085
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	2,102,000	1,282,322	1,347,897
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	1,921,000	1,586,146	1,460,679
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	4,021,000	2,817,418	2,725,446
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,557,000	1,007,728	1,055,339
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	454,000	384,847	400,187
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	5,300,000	5,523,046	4,671,786
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,730,000	1,722,907	1,459,425
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,749,000	1,414,032	1,475,454
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	1,535,000	1,290,432	1,294,924
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	335,000	300,321	290,052
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	2,500,000	2,477,500	2,164,570
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	3,146,000	2,814,835	2,723,895
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	1,000,000	990,200	869,009
UNITEDHEALTH GROUP INC 4.95% 05-15-2062	135,000	118,666	117,316
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	311,000	291,903	281,633
UNITEDHEALTH GROUP INC 5.05% 04-15-2053	337,000	295,799	305,178

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UNITEDHEALTH GROUP INC 5.2% 04-15-2063	107,000	103,974	96,246
UNITEDHEALTH GROUP INC 5.375% 04-15-2054	157,000	148,619	148,621
UNITEDHEALTH GROUP INC 5.375% 04-15-2054	201,000	198,975	190,273
UNITEDHEALTH GROUP INC 5.375% 04-15-2054	2,800,000	2,791,992	2,650,571
UNITEDHEALTH GROUP INC 5.5% 04-15-2064	2,800,000	2,793,532	2,640,195
UNITEDHEALTH GROUP INC 5.5% 04-15-2064	1,150,000	1,138,168	1,084,366
UNITEDHEALTH GROUP INC 5.625% 07-15-2054	3,532,000	3,378,647	3,476,753
UNITEDHEALTH GROUP INC 5.625% 07-15-2054	2,300,000	2,295,423	2,264,023
UNITEDHEALTH GROUP INC 5.625% 07-15-2054	53,000	51,004	52,171
UNITEDHEALTH GROUP INC 5.95% 06-15-2055	1,128,000	1,116,652	1,162,748
UNIV SOUTHN CAL 3.028% DUE 10-01-2039	3,000,000	2,912,040	2,504,668
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	1,000,000	1,023,560	829,848
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050	1,010,000	1,010,002	659,991
UNIVERSITY CHICAGO TAXABLE BD SER 2021B 3% 10-01-2052	120,000	79,012	82,834
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047	785,000	693,414	657,663
UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051	245,000	165,257	160,119
UNUM GROUP SR NT 144A 4.046% 08-15-2041	3,733,000	2,967,963	3,029,046
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	(1,700,000)	(3,910)	1,038,271
US TREASURY N/B 2% DUE 02-15-2050 REG	(1,700,000)	(4,016)	2,002,547
US TREASURY N/B 4.125% 11-30-2029	(1,400,000)	(3,238)	4,275,305
US TREASURY N/B 4.25% 08-15-2054	3,000,000	2,768,229	2,724,375
US TREASURY N/B 5.0% T-BOND 05-15-2045	6,025,000	6,239,643	6,207,633
UTD PARCEL SVC INC 3.4% DUE 09-01-2049	263,000	181,018	187,229
UTD PARCEL SVC INC 3.4% DUE 09-01-2049	245,000	171,966	174,415
UTD PARCEL SVC INC 4.25% DUE 03-15-2049	861,000	726,889	711,441
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052	50,880,000	14,095,167	13,740,626
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2049	3,700,000	1,195,794	1,173,214
VA ELEC & PWR CO 4.45 02-15-2044	545,000	456,301	472,407
VA ELEC & PWR CO 2.45% DUE 12-15-2050	640,000	378,314	369,070
VA ELEC & PWR CO 2.45% DUE 12-15-2050	499,000	291,845	287,759
VA ELEC & PWR CO 3.3% DUE 12-01-2049	796,000	537,615	550,144
VA ELEC & PWR CO 3.3% DUE 12-01-2049	1,750,000	1,746,693	1,209,488
VA ELEC & PWR CO 3.8% DUE 09-15-2047	339,000	247,860	260,396
VA ELEC & PWR CO 4% DUE 11-15-2046	1,147,000	1,244,495	914,913
VA ELEC & PWR CO 4.2% DUE 05-15-2045	4,500,000	4,662,320	3,739,164
VA ELEC & PWR CO 4.6% DUE 12-01-2048	209,000	183,933	179,988
VA ELEC & PWR CO 4.6% DUE 12-01-2048	556,000	458,786	478,819
VA ELEC & PWR CO 4.6% DUE 12-01-2048	1,505,000	1,496,497	1,296,085
VA ELEC & PWR CO 4.6% DUE 12-01-2048	540,000	536,949	465,040
VA ELEC & PWR CO 6% DUE 01-15-2036	430,000	450,470	462,061
VALE OVERSEAS LTD 6.4% 06-28-2054	348,000	345,894	355,134
VALE OVERSEAS LTD 6.4% 06-28-2054	2,574,000	2,542,538	2,626,767
VALE OVERSEAS LTD 6.4% 06-28-2054	1,800,000	1,786,230	1,836,900
VALE S A 5.625% DUE 09-11-2042	190,000	188,032	192,296
VALERO ENERGY CORP NEW 3.65% 12-01-2051	870,000	657,356	604,069
VENTAS RLTY LTD 3.85% DUE 04-01-2027	2,100,000	2,083,116	2,094,748
VENTAS RLTY LTD 4.875% DUE 04-15-2049	620,000	618,574	543,634
VENTAS RLTY LTD 5.0% 02-15-2036	1,245,000	1,238,900	1,240,208
VERIZON 2.65% DUE 11-20-2040	1,627,000	1,132,153	1,164,460
VERIZON 3.85% DUE 11-01-2042	305,000	252,198	245,275
VERIZON 4% DUE 03-22-2050	900,000	900,000	687,866
VERIZON 4% DUE 03-22-2050	239,000	178,672	182,667
VERIZON 4.125% DUE 08-15-2046	1,418,000	1,348,247	1,140,724
VERIZON 4.125% DUE 08-15-2046	1,501,000	1,199,712	1,207,494
VERIZON 4.272% DUE 01-15-2036	250,000	230,076	234,692
VERIZON 4.672% DUE 03-15-2055	465,000	388,123	386,232
VERIZON 4.812% DUE 03-15-2039	172,000	157,633	163,686
VERIZON 4.812% DUE 03-15-2039	524,000	482,360	498,670
VERIZON 4.812% DUE 03-15-2039	112,000	89,951	106,586
VERIZON 4.862% DUE 08-21-2046	285,000	257,393	253,932
VERIZON 5.012% DUE 04-15-2049	618,000	559,452	556,351
VERIZON 5.012% DUE 04-15-2049	108,000	109,523	97,226
VERIZON 5.012% DUE 08-21-2054	204,000	174,067	179,473
VERIZON 5.401% DUE 07-02-2037	4,863,000	4,913,719	4,924,668
VERIZON 5.875% DUE 11-30-2055	185,000	186,435	183,311
VERIZON 5.875% DUE 11-30-2055	1,000,000	996,070	990,868
VERIZON 5.875% DUE 11-30-2055	600,000	597,642	594,521

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VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	2,000	1,510	1,571
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	792,000	616,060	622,288
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	1,500,000	1,484,835	1,016,680
VERIZON COMMUNICATIONS 4.522% 09-15-2048	59,000	48,281	49,559
VERIZON COMMUNICATIONS 5.5% 02-23-2054	724,000	686,511	697,332
VERIZON COMMUNICATIONS 6.0% 11-30-2065	321,000	320,849	318,052
VERIZON COMMUNICATIONS 6.0% 11-30-2065	700,000	699,671	693,572
VERIZON COMMUNICATIONS 6.0% 11-30-2065	2,856,000	2,868,355	2,829,775
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	795,000	617,240	574,904
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	574,000	395,478	415,088
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	240,000	150,706	149,411
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	3,704,000	2,709,739	2,214,159
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	1,145,000	812,836	684,452
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	2,617,000	1,702,124	1,564,377
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	1,200,000	1,189,488	702,023
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	731,000	587,424	543,813
VERIZON COMMUNICATIONS INC 5.75% 11-30-2045	2,650,000	2,648,751	2,639,751
VERIZON COMMUNICATIONS INC 5.75% 11-30-2045	700,000	697,109	697,293
VERIZON COMMUNICATIONS INC 5.75% 11-30-2045	5,640,000	5,649,960	5,618,187
VERIZON COMMUNICATIONS INC NT 5% 01-15-2036	2,150,000	2,132,369	2,137,308
VIACOM INC 6.875% DUE 04-30-2036	1,300,000	1,198,977	1,281,192
VIACOM INC NEW 5.25% DUE 04-01-2044	885,000	846,607	670,072
VIACOM INC NEW 5.85% DUE 09-01-2043	1,798,000	1,574,391	1,484,450
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	311,000	233,054	217,938
VIATRIS INC 4.0% 06-22-2050	922,000	698,136	616,680
VIATRIS INC SR NT 3.85% 06-22-2040	621,000	511,088	477,457
VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	1,000,000	997,710	1,012,815
VICI PPTYS LP 5.625% 04-01-2035	1,900,000	1,885,161	1,944,540
VICI PPTYS LP SR NT 5.625% 05-15-2052	527,000	492,345	493,864
VICI PROPERTIES LP 6.125% 04-01-2054	808,000	793,391	808,041
VIPER ENERGY PARTNETS LL 5.7% 08-01-2035	1,815,000	1,811,991	1,852,262
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	3,000,000	2,993,490	1,893,506
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	685,000	457,373	432,350
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	630,000	578,079	531,635
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	437,000	363,653	368,769
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	193,000	177,886	184,500
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	189,000	196,627	184,064
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	818,000	814,442	796,637
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	2,000,000	1,991,300	1,947,769
VIRGINIA ELEC & PWR CO 5.6% 09-15-2055	2,000,000	1,995,360	1,948,895
VIRGINIA ELEC & PWR CO 5.6% 09-15-2055	1,660,000	1,656,149	1,617,583
VIRGINIA ELEC & PWR CO 5.65% 03-15-2055	195,000	191,800	191,602
VISA INC 2.7% DUE 04-15-2040	1,270,000	1,054,939	981,925
VISA INC 4.3% DUE 12-14-2045	2,390,000	2,299,168	2,092,271
VISA INC 4.3% DUE 12-14-2045	2,000,000	1,996,660	1,750,854
VODAFONE GROUP PLC 5.625% DUE 02-10-2053	510,000	480,395	489,951
VODAFONE GROUP PLC 5.75% 02-10-2063	166,000	156,750	158,412
VODAFONE GROUP PLC 5.875% 06-28-2064	2,125,000	2,086,728	2,064,219
VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	1,741,000	1,723,733	1,732,450
W P CAREY INC 3.85% DUE 07-15-2029	500,000	494,380	493,309
WA GAS LT CO FIXED 3.65% DUE 09-15-2049	18,000	12,880	13,130
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	548,000	580,738	580,736
WALMART INC 2.5% DUE 09-22-2041 BEO	1,365,000	969,417	991,839
WALMART INC 2.95% DUE 09-24-2049	105,000	69,359	71,275
WAL-MART STORES NT 4.875 DUE 07-08-2040	368,000	362,362	369,427
WARNERMEDIA HLDGS INC 5.141% 03-15-2052	266,000	266,000	175,254
WASHINGTON UNIV 4.349% DUE 04-15-2122	295,000	255,420	224,358
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	162,000	133,684	105,264
WASTE MANAGEMENT INC 5.35% 10-15-2054	542,000	534,472	529,709
WCORE COML MTG TR 2024-CORE COML MTG PASS THRU CTF CL A 5.17244% 11-15-2041	1,230,000	1,226,925	1,231,522
WELLPOINT INC 4.85% DUE 08-15-2054	460,000	495,563	392,199
WELLPOINT INC 5.1% DUE 01-15-2044	819,000	816,459	773,468
WELLPOINT INC 5.1% DUE 01-15-2044	2,500,000	2,745,950	2,361,014
WELLPOINT INC 6.375% DUE 06-15-2037	145,000	152,153	157,948
WELLS FARGO & CO 3.068% 04-30-2041	4,000,000	4,000,000	3,110,883
WELLS FARGO & CO 3.068% 04-30-2041	6,446,000	5,287,401	5,013,188
WELLS FARGO & CO 3.9% DUE 05-01-2045	2,765,000	2,229,366	2,250,708

Identity of Issue, Borrower, Lessor, or Similar Party and Description of Investments, including Maturity Dates, Rate of Ineterest, Collateral. or Maturity Value	Shares/Par value	Cost	Current Value
WELLS FARGO & CO 4.4% DUE 06-14-2046	320,000	244,995	268,119
WELLS FARGO & CO 4.4% DUE 06-14-2046	2,000,000	1,997,680	1,675,746
WELLS FARGO & CO 4.4% DUE 06-14-2046	657,000	520,815	550,483
WELLS FARGO & CO 4.611% 04-25-2053	1,920,000	1,674,484	1,661,269
WELLS FARGO & CO 4.611% 04-25-2053	5,065,000	4,614,358	4,382,462
WELLS FARGO & CO 4.75% DUE 12-07-2046	225,000	183,507	198,413
WELLS FARGO & CO 4.9% DUE 11-17-2045	218,000	186,576	196,799
WELLS FARGO & CO 4.9% DUE 11-17-2045	2,000,000	1,984,760	1,805,497
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,532,000	1,371,706	1,383,010
WELLS FARGO & CO 4.9% DUE 11-17-2045	1,500,000	1,488,570	1,354,122
WELLS FARGO & CO 5.375% DUE 11-02-2043	10,500,000	10,886,760	10,210,858
WELLS FARGO & CO 5.375% DUE 11-02-2043	225,000	210,926	218,804
WELLS FARGO & CO 5.606% DUE 01-15-2044	225,000	213,143	223,644
WELLS FARGO & CO FLTG RT 5.013% 04-04-2051	379,000	343,156	347,675
WELLS FARGO & CO FLTG RT 5.013% 04-04-2051	3,908,000	4,852,167	3,584,995
WELLS FARGO & CO FLTG RT 5.013% 04-04-2051	2,479,000	2,441,296	2,274,105
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	3,144,000	3,097,759	2,762,925
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	1,250,000	1,241,400	1,098,491
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	225,000	184,838	197,728
WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027	1,000,000	996,200	1,004,029
WELLS FARGO & COMPANY 5.707% 04-22-2028	1,800,000	1,800,000	1,837,540
WELLS FARGO BK 5.95% DUE 08-26-2036	180,000	183,978	192,430
WELLS FARGO CO 3.9% 12-31-2049	801,000	794,280	798,508
WELLTOWER INC 4.95% DUE 09-01-2048	1,200,000	1,194,948	1,117,933
WESTAR ENERGY INC 4.1% DUE 04-01-2043	850,000	841,636	706,635
WESTAR ENERGY INC FIXED 3.25% 09-01-2049	802,000	634,109	548,078
WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050	380,000	326,815	326,140
WESTLAKE CHEM CORP 3.125% 08-15-2051	215,000	133,386	130,200
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041	215,000	144,721	147,661
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061	440,000	350,709	259,488
WESTN GAS PARTNERS 5.3% 03-01-2048	1,447,000	1,257,421	1,252,587
WESTN GAS PARTNERS 5.3% 03-01-2048	160,000	138,483	138,503
WESTN GAS PARTNERS 5.45% DUE 04-01-2044	3,300,000	3,387,325	3,012,628
WESTN MIDSTREAM 5.5% DUE 12-15-2035	1,690,000	1,682,818	1,685,668
WI PUB SVC CORP 3.3% DUE 09-01-2049	641,000	430,228	446,961
WI TREASURY SEC 3.375% DUE 11-15-2048 REG	2,400,000	1,934,998	1,906,875
WI TREASURY SEC 3.875% 05-15-2043	2,300,000	2,077,426	2,070,898
WI TREASURY SEC 4.0% 11-15-2035	300,000	1,578	197,563
WI TREASURY SEC 4.0% 11-15-2035	5,000	4,936	4,939
WI TREASURY SEC 4.625% 11-15-2055	700,000	163,574	9,860,417
WI TREASURY SEC 4.625% 11-15-2055	200,000	46,875	3,096,500
WILLIAMS COS INC 5.3% 09-30-2035	997,000	1,002,233	1,015,216
WILLIAMS COS INC 5.3% DUE 08-15-2052	190,000	189,913	175,836
WILLIAMS COS INC 5.75% DUE 06-24-2044	568,000	643,815	566,089
WILLIAMS COS INC 5.8% 11-15-2054	1,900,000	1,895,896	1,884,747
WILLIAMS PARTNERS 5.8 DUE 11-15-2043	679,000	689,687	676,502
WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048	220,000	183,055	193,471
WILLIS N AMER INC 3.875% DUE 09-15-2049	57,000	63,601	42,413
WILLIS N AMER INC 3.875% DUE 09-15-2049	575,000	572,671	427,845
WISCONSIN ELEC PWR CO 5.05% 10-01-2054	725,000	720,976	669,677
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051	418,000	395,548	264,712
WOODSIDE FIN LTD 5.1% 09-12-2034	700,000	698,208	693,445
WOODSIDE FIN LTD 5.7% 09-12-2054	900,000	896,796	848,006
WOODSIDE FIN LTD 6% DUE 05-19-2035	630,000	623,669	657,293
WRKCO INC FIXED 4.2% DUE 06-01-2032	700,000	699,783	680,888
WYETH 6% DUE 02-15-2036	425,000	496,013	460,597
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,325,000	1,562,650	1,428,527
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG	2,200,000	2,195,050	2,233,263
XCEL ENERGY INC 4.8% DUE 09-15-2041	550,000	546,582	506,685
YALE NEW HAVEN 2.496% DUE 07-01-2050	140,000	84,465	82,090
YALE UNIV 2.402% DUE 04-15-2050	1,730,000	1,207,245	1,042,235
ZOETIS INC 4.7 02-01-2043	900,000	898,794	828,560
		5,914,455,915	5,923,038,582

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
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Schedule SB, line 22 — Description of Weighted Average Retirement Age

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

Retirement Income Plan (RIP)			
(a)	**(b)**	**(c)**	**(d)**
Age	**Rate**	**Weight**	**Product (a) × (b) × (c)**
46.5	7.50%	1.0000	3.49
47.5	7.50%	0.9250	3.30
48.5	7.50%	0.8556	3.11
49.5	7.50%	0.7915	2.94
50.5	7.50%	0.7321	2.77
51.5	7.50%	0.6772	2.62
52.5	7.50%	0.6264	2.47
53.5	7.50%	0.5794	2.32
54.5	7.50%	0.5360	2.19
55.5	7.50%	0.4958	2.06
56.5	7.50%	0.4586	1.94
57.5	10.00%	0.4242	2.44
58.5	10.00%	0.3818	2.23
59.5	15.00%	0.3436	3.07
60.5	15.00%	0.2921	2.65
61.5	15.00%	0.2482	2.29
62.5	25.00%	0.2110	3.30
63.5	25.00%	0.1583	2.51
64.5	25.00%	0.1187	1.91
65.5	25.00%	0.0890	1.46
66.5	25.00%	0.0668	1.11
67.5	25.00%	0.0501	0.84
68.5	25.00%	0.0376	0.64
69.5	25.00%	0.0282	0.49
70	100.00%	0.0211	1.48
		Weighted Average	55.63

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
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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
2025	11,301,423	0	374,603,503	385,904,926
2026	28,165,536	847,446	367,292,979	396,305,961
2027	43,120,147	1,444,360	359,602,829	404,167,336
2028	56,087,218	2,096,224	351,521,486	409,704,928
2029	67,693,973	2,824,375	343,038,051	413,556,399
2030	78,013,630	3,570,789	334,142,962	415,727,381
2031	87,011,052	4,306,519	324,828,977	416,146,548
2032	94,520,494	5,181,054	315,092,414	414,793,962
2033	101,405,762	5,956,350	304,934,346	412,296,458
2034	107,403,904	6,699,895	294,361,132	408,464,931
2035	112,544,369	7,101,617	283,384,514	403,030,500
2036	117,074,281	7,878,653	272,021,002	396,973,936
2037	120,848,008	8,497,518	260,291,885	389,637,411
2038	124,219,631	9,098,012	248,223,096	381,540,739
2039	127,150,560	9,844,492	235,845,709	372,840,761
2040	129,596,172	10,391,061	223,197,250	363,184,483
2041	131,571,969	11,254,184	210,321,714	353,147,867
2042	132,818,570	12,002,877	197,270,035	342,091,482
2043	133,657,009	12,526,432	184,100,692	330,284,133
2044	134,114,057	13,024,248	170,880,323	318,018,628
2045	133,971,385	13,470,734	157,683,913	305,126,032
2046	133,164,022	13,878,547	144,594,517	291,637,086
2047	131,713,811	14,148,984	131,702,285	277,565,080
2048	129,684,902	14,207,170	119,102,450	262,994,522
2049	127,174,245	14,075,589	106,892,776	248,142,610
2050	124,079,167	13,857,963	95,170,436	233,107,566
2051	120,499,697	13,680,624	84,028,237	218,208,558
2052	116,515,353	13,359,847	73,550,412	203,425,612
2053	112,138,200	13,007,963	63,808,863	188,955,026
2054	107,479,878	12,626,186	54,859,292	174,965,356
2055	102,563,918	12,197,384	46,738,738	161,500,040
2056	97,426,479	11,729,487	39,463,871	148,619,837
2057	92,145,707	11,235,830	33,030,566	136,412,103
2058	86,778,689	10,719,761	27,415,335	124,913,785
2059	81,379,390	10,185,033	22,577,722	114,142,145

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
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Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2060	75,992,587	9,635,638	18,463,692	104,091,917
2061	70,659,038	9,075,686	15,009,264	94,743,988
2062	65,417,946	8,509,222	12,144,382	86,071,550
2063	60,301,354	7,940,115	9,796,388	78,037,857
2064	55,334,950	7,371,922	7,893,362	70,600,234
2065	50,539,788	6,807,934	6,366,788	63,714,510
2066	45,932,111	6,251,225	5,153,354	57,336,690
2067	41,524,401	5,704,728	4,196,212	51,425,341
2068	37,326,129	5,171,402	3,445,649	45,943,180
2069	33,344,539	4,654,125	2,859,236	40,857,900
2070	29,586,283	4,155,845	2,401,507	36,143,635
2071	26,057,722	3,679,626	2,043,485	31,780,833
2072	22,765,292	3,228,442	1,761,921	27,755,655
2073	19,715,362	2,805,157	1,538,420	24,058,939
2074	16,913,396	2,412,290	1,358,693	20,684,379

Schedule SB Attachment (Form 5500) —2025 Plan Year
NTESS Retirement Income Plan
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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	$ 635,687,327	January 1, 2023	13	$ 65,333,177
Shortfall	$ (182,430,807)	January 1, 2024	14	$ (17,814,964)
Shortfall	$ 446,523,182	January 1, 2025	15	$ 41,634,019