

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                              |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>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).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 1.2em; font-weight: bold;">2020</div><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                                                                                                                                                                                                                                                                            |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                                                                                                                                                                                                                                                            |
| For calendar plan year 2020 or fiscal plan year beginning <u>12/01/2020</u> and ending <u>11/30/2021</u> |                                                                                                                                                                                                                                                                                                                                            |
| <b>A</b> This return/report is for:                                                                      | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____ |
| <b>B</b> This return/report is:                                                                          | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                      |
| <b>C</b> If the plan is a collectively-bargained plan, check here. . . . .                               | <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                   |
| <b>D</b> Check box if filing under:                                                                      | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                     |

|                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------------------------|-------------------------------------------------------------|--|
| <b>Part II</b>                                                                                                                                                                                                                                                                                                                                                                                             | <b>Basic Plan Information</b> —enter all requested information                                                                                                                                                                                                                                                                              |                                                                     |                                                                  |                                                             |  |
| <b>1a</b> Name of plan<br><u>SPRINT RETIREMENT PENSION PLAN</u>                                                                                                                                                                                                                                                                                                                                            | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;"><b>1b</b> Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2"><b>1c</b> Effective date of plan<br/><u>01/01/1966</u></td> </tr> </table>                             | <b>1b</b> Three-digit plan number (PN) ▶                            | <u>001</u>                                                       | <b>1c</b> Effective date of plan<br><u>01/01/1966</u>       |  |
| <b>1b</b> Three-digit plan number (PN) ▶                                                                                                                                                                                                                                                                                                                                                                   | <u>001</u>                                                                                                                                                                                                                                                                                                                                  |                                                                     |                                                                  |                                                             |  |
| <b>1c</b> Effective date of plan<br><u>01/01/1966</u>                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>SPRINT COMMUNICATIONS, INC.</u><br><br><u>MAILSTOP KSOPHE210-2B450</u><br><u>6360 SPRINT PARKWAY</u><br><u>OVERLAND PARK, KS 66251</u> | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td><b>2b</b> Employer Identification Number (EIN)<br/><u>48-0457967</u></td> </tr> <tr> <td><b>2c</b> Plan Sponsor's telephone number<br/><u>913-762-6547</u></td> </tr> <tr> <td><b>2d</b> Business code (see instructions)<br/><u>517000</u></td> </tr> </table> | <b>2b</b> Employer Identification Number (EIN)<br><u>48-0457967</u> | <b>2c</b> Plan Sponsor's telephone number<br><u>913-762-6547</u> | <b>2d</b> Business code (see instructions)<br><u>517000</u> |  |
| <b>2b</b> Employer Identification Number (EIN)<br><u>48-0457967</u>                                                                                                                                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2c</b> Plan Sponsor's telephone number<br><u>913-762-6547</u>                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2d</b> Business code (see instructions)<br><u>517000</u>                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |

**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<br>HERE | Filed with authorized/valid electronic signature. | 09/14/2022 | TINA MARSHALL                                                |
|              | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN<br>HERE |                                                   |            |                                                              |
|              | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| SIGN<br>HERE |                                                   |            |                                                              |
|              | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2020)  
v. 200204

|                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor<br><br>TINA MARSHALL KSOPHE0210-2B400<br><br>6360 SPRINT PARKWAY<br>OVERLAND PARK, KS 66251                                                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                                           | <b>3b</b> Administrator's EIN<br>38-3738794                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| <b>4</b> 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:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                           | <b>3c</b> Administrator's telephone number<br>425-383-4889                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                                           | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                           | <b>5</b> 26712                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b>a(1)</b> Total number of active participants at the beginning of the plan year.....                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                           | <b>6a(1)</b> 5962                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b>a(2)</b> Total number of active participants at the end of the plan year .....                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                           | <b>6a(2)</b> 5200                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b>b</b> Retired or separated participants receiving benefits.....                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                                           | <b>6b</b> 10373                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>c</b> Other retired or separated participants entitled to future benefits .....                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                                           | <b>6c</b> 9741                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                           | <b>6d</b> 25314                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                                           | <b>6e</b> 1104                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....                                                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                                           | <b>6f</b> 26418                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                           | <b>6g</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested .....                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                                           | <b>6h</b> 3                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....                                                                                                                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                           | <b>7</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| <b>8a</b> If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:<br>1A 3H 1I                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>b</b> If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>9a</b> Plan funding arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor                                                                                                                                  | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>10</b> Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| <b>a Pension Schedules</b><br><b>(1)</b> <input checked="" type="checkbox"/> <b>R</b> (Retirement Plan Information)<br><br><b>(2)</b> <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br><br><b>(3)</b> <input checked="" type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary |                                                                                                                                                                                                                                                                                                                           | <b>b General Schedules</b><br><b>(1)</b> <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br><b>(2)</b> <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br><b>(3)</b> <input type="checkbox"/> <u>0</u> <b>A</b> (Insurance Information)<br><b>(4)</b> <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br><b>(5)</b> <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br><b>(6)</b> <input type="checkbox"/> <b>G</b> (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 2020 Form M-1 annual report. If the plan was not required to file the 2020 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 \_\_\_\_\_

|                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2020</b><br><br><b>This Form is Open to Public Inspection</b> |
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For calendar plan year 2020 or fiscal plan year beginning 12/01/2020 and ending 11/30/2021

▶ **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.

|                                                                                                                |                                                                    |
|----------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>A</b> Name of plan<br><u>SPRINT RETIREMENT PENSION PLAN</u>                                                 | <b>B</b> Three-digit plan number (PN) ▶ <u>001</u>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><u>SPRINT COMMUNICATIONS, INC.</u> | <b>D</b> Employer Identification Number (EIN)<br><u>48-0457967</u> |

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|

|               |                          |
|---------------|--------------------------|
| <b>Part I</b> | <b>Basic Information</b> |
|---------------|--------------------------|

|                                                                                                                                                                                                                |                            |                           |                          |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month <u>12</u> Day <u>01</u> Year <u>2020</u>                                                                                                                              |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                               |                            |                           |                          |
| <b>a</b> Market value .....                                                                                                                                                                                    | <b>2a</b>                  | <u>1448943342</u>         |                          |
| <b>b</b> Actuarial value .....                                                                                                                                                                                 | <b>2b</b>                  | <u>1348637980</u>         |                          |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                            | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                     | <u>11067</u>               | <u>863438137</u>          | <u>863438137</u>         |
| <b>b</b> For terminated vested participants.....                                                                                                                                                               | <u>9683</u>                | <u>364684001</u>          | <u>364684001</u>         |
| <b>c</b> For active participants .....                                                                                                                                                                         | <u>5962</u>                | <u>238910555</u>          | <u>245089033</u>         |
| <b>d</b> Total.....                                                                                                                                                                                            | <u>26712</u>               | <u>1467032693</u>         | <u>1473211171</u>        |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                          |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                      | <b>4a</b>                  |                           |                          |
| <b>b</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..... | <b>4b</b>                  |                           |                          |
| <b>5</b> Effective interest rate .....                                                                                                                                                                         | <b>5</b>                   | <u>5.76</u> %             |                          |
| <b>6</b> Target normal cost.....                                                                                                                                                                               | <b>6</b>                   | <u>20300000</u>           |                          |

**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.

|                                                                                         |  |                                        |
|-----------------------------------------------------------------------------------------|--|----------------------------------------|
| <b>SIGN HERE</b>                                                                        |  | <u>09/08/2022</u>                      |
| Signature of actuary                                                                    |  | Date                                   |
| <u>FRED HEGER</u>                                                                       |  | <u>20-07303</u>                        |
| Type or print name of actuary                                                           |  | Most recent enrollment number          |
| <u>WILLIS TOWERS WATSON US LLC</u>                                                      |  | <u>312-288-7700</u>                    |
| Firm name                                                                               |  | Telephone number (including area code) |
| <u>233 S. WACKER DRIVE</u><br><u>WILLIS TOWER, FLOOR 19</u><br><u>CHICAGO, IL 60606</u> |  |                                        |
| 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 ☐

**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.**

**Schedule SB (Form 5500) 2020**  
**v. 200204**

| 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                                                   | 0                      |
| 8       | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                       | 0                                                   | 0                      |
| 9       | Amount remaining (line 7 minus line 8) .....                                                                                                             | 0                                                   | 0                      |
| 10      | Interest on line 9 using prior year's actual return of <u>14.70</u> % .....                                                                              | 0                                                   | 0                      |
| 11      | Prior year's excess contributions to be added to prefunding balance:                                                                                     |                                                     |                        |
| a       | Present value of excess contributions (line 38a from prior year) .....                                                                                   |                                                     | 38187134               |
| 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 <u>5.58</u> % ..... |                                                     | 2130842                |
| b(2)    | Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                                                     | 0                      |
| c       | Total available at beginning of current plan year to add to prefunding balance .....                                                                     |                                                     | 40317976               |
| d       | Portion of (c) to be added to prefunding balance .....                                                                                                   |                                                     | 40317976               |
| 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                                                   | 40317976               |

| Part III |                                                                                                                                                                  | Funding Percentages |         |
|----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|---------|
| 14       | Funding target attainment percentage .....                                                                                                                       | 14                  | 88.80 % |
| 15       | Adjusted funding target attainment percentage .....                                                                                                              | 15                  | 88.80 % |
| 16       | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | 16                  | 84.61 % |
| 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<br>(MM-DD-YYYY)                                                          | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees        |                        |
| 03/15/2021                                                                        | 16416188                          | 0                                      |                        |
| 09/15/2021                                                                        | 31052163                          | 0                                      |                        |
| 12/29/2021                                                                        | 17181330                          | 0                                      |                        |
|                                                                                   |                                   |                                        |                        |
|                                                                                   |                                   |                                        |                        |
|                                                                                   |                                   |                                        |                        |
|                                                                                   |                                   | Totals ▶                               | 18(b) 64649681 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 62037871                                                        |
| 20 Quarterly contributions and liquidity shortfalls:                                                                          |                                                                     |
| a Did the plan have a "funding shortfall" for the prior year? .....                                                           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? .....              | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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                                                             |
| 0                                                                                                                             | 0                                                                   |
| (3) 3rd                                                                                                                       | (4) 4th                                                             |
| 0                                                                                                                             | 0                                                                   |

**Part V Assumptions Used to Determine Funding Target and Target Normal Cost****21** Discount rate:**a** Segment rates:1st segment:  
4.75 %2nd segment:  
5.50 %3rd segment:  
6.27 %☐ N/A, full yield curve used**b** Applicable month (enter code) .....**21b**

4

**22** Weighted average retirement age .....**22**

65

**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** Is the plan required to provide a Schedule of Active Participants? 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 6) ..... **31a** 20300000**b** Excess assets, if applicable, but not greater than line 31a ..... **31b** 0**32** Amortization installments:**a** Net shortfall amortization installment ..... Outstanding Balance 164891167 Installment 16435787**b** Waiver amortization installment ..... 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_) and the waived amount ..... **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) ..... **34** 36735787

|                                                                        | Carryover balance | Prefunding balance | Total balance |
|------------------------------------------------------------------------|-------------------|--------------------|---------------|
| <b>35</b> Balances elected for use to offset funding requirement ..... | 0                 | 0                  | 0             |

**36** Additional cash requirement (line 34 minus line 35) ..... **36** 36735787**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) ..... **37** 62037871**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) ..... **38a** 25302084**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances ..... **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) ..... **39** 0**40** Unpaid minimum required contributions for all years ..... **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ..... ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ..... ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                       |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | 2020                                    |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | This Form is Open to Public Inspection. |

|                                                                                            |                                                      |     |
|--------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2020 or fiscal plan year beginning 12/01/2020 and ending 11/30/2021 |                                                      |     |
| A Name of plan<br>SPRINT RETIREMENT PENSION PLAN                                           | B Three-digit plan number (PN) ▶                     | 001 |
|                                                                                            |                                                      |     |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>SPRINT COMMUNICATIONS, INC.      | D Employer Identification Number (EIN)<br>48-0457967 |     |

|        |                                                 |
|--------|-------------------------------------------------|
| Part I | Service Provider Information (see instructions) |
|--------|-------------------------------------------------|

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

|                                                                                                            |  |
|------------------------------------------------------------------------------------------------------------|--|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| NORTHERN TRUST INVESTMENTS INC                                                                             |  |
| 36-3608252                                                                                                 |  |

|                                                                                                            |                                          |
|------------------------------------------------------------------------------------------------------------|------------------------------------------|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |                                          |
| AXIOM                                                                                                      | 33 BENEDICT PLACE<br>GREENWICH, CT 06830 |

|                                                                                                            |  |
|------------------------------------------------------------------------------------------------------------|--|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| PGIM                                                                                                       |  |
| 22-3468527                                                                                                 |  |

|                                                                                                            |  |
|------------------------------------------------------------------------------------------------------------|--|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| PACIFIC ALT. ASSET MGT. CO. LLC                                                                            |  |
| 03-0571020                                                                                                 |  |

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**(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

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**(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

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**(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

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**(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

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**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)

WILLIS TOWERS WATSON US LLC

53-0181291

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 13 50               | ACTUARY                                                                                           | 1990617                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

NORTHERN TRUST COMPANY

06-6275604

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 21 28 50 62            | TRUSTEE                                                                                           | 484831                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

WELLINGTON TRUST COMPANY

04-2755549

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 33 50 51 52         | NONE                                                                                              | 141598                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

**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)

VAN BERKOM AND ASSOCIATES INC.

98-0462020

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | NONE                                                                                              | 116696                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PRINCIPAL

42-1479618

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51               | NONE                                                                                              | 51364                                                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

STATE STREET GLOBAL ADVISORS

81-4017137

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 18 19 50 51            | NONE                                                                                              | 47979                                                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

**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)

PERFECT OUTPUT

43-1797565

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51                         | NONE                                                                                                     | 13613                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

GOLDMAN SACHS ASSET MANAGEMENT

13-3575636

| <b>(b)</b><br>Service Code(s) | <b>(c)</b><br>Relationship to employer, employee organization, or person known to be a party-in-interest | <b>(d)</b><br>Enter direct compensation paid by the plan. If none, enter -0-. | <b>(e)</b><br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | <b>(f)</b><br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | <b>(g)</b><br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | <b>(h)</b><br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|----------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|
| 28 51 56                      | INVESTMENT MANAGER                                                                                       | -62783                                                                        | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                         | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                              |                                                                                                                                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                            |

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

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

**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<br>(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<br>(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<br>(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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2020</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2020 or fiscal plan year beginning 12/01/2020 and ending 11/30/2021

|                                                                |                                                  |
|----------------------------------------------------------------|--------------------------------------------------|
| <b>A</b> Name of plan<br><u>SPRINT RETIREMENT PENSION PLAN</u> | <b>B</b> Three-digit plan number (PN) <u>001</u> |
|----------------------------------------------------------------|--------------------------------------------------|

|                                                                                                            |                                                                    |
|------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>SPRINT COMMUNICATIONS, INC.</u> | <b>D</b> Employer Identification Number (EIN)<br><u>48-0457967</u> |
|------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|

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

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CF AXIOM EMER MKTS TR CL 3

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

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>81-1150806-004</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23616928</u> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CF ROBECO GLB EMG MKTS EQ FUND II

**b** Name of sponsor of entity listed in (a): BOSTON PARTNERS TRUST COMPANY

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>32-0291796-001</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23620417</u> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CF S&P 500 FLAGSHIP NL FUND CM13

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

|                                       |                               |                                                                                                                      |
|---------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>04-0025081-004</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>236205078</u> |
|---------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CF SSGA MSCI EAFE 100 HEDG INDEX NL

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

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>90-0337987-455</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>93087173</u> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CF WELLINGTON CIF EMG MKT DEBT II

**b** Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>04-6913417-081</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>16934481</u> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: CF WELLINGTON EMG LOCAL DEBT

**b** Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>27-2594633-001</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>21820330</u> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: COLTV SHORT TERM INVT FD

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

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <u>45-6138589-084</u> | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>13466218</u> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: PACIFIC ASSET MGMT BANK LOAN FD LP

**b** Name of sponsor of entity listed in (a): PAM BANK LOAN GP LLC

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 46-5076716-001 | <b>d</b> Entity code E | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26262228 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: ACADIAN INTERNATIONAL SMALLCAP FUND

**b** Name of sponsor of entity listed in (a): ACADIAN ASSET MANAGEMENT LLC

|                                |                        |                                                                                                              |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN 04-2929221-001 | <b>d</b> Entity code E | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 16685592 |
|--------------------------------|------------------------|--------------------------------------------------------------------------------------------------------------|

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

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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):

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

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

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

**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
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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

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2020</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2020 or fiscal plan year beginning <b>12/01/2020</b> and ending <b>11/30/2021</b>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                           |
| <b>A</b> Name of plan<br><b>SPRINT RETIREMENT PENSION PLAN</b>                                                                                                                                                                                                           | <b>B</b> Three-digit plan number (PN) <b>►</b>                                                                                                                                                                                                                               | <b>001</b>                                                                                |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>SPRINT COMMUNICATIONS, INC.</b>                                                                                                                                                                      | <b>D</b> Employer Identification Number (EIN)<br><b>48-0457967</b>                                                                                                                                                                                                           |                                                                                           |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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 |
| <b>a</b> Total noninterest-bearing cash.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>1a</b>                     |                       |                 |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                               |                       |                 |
| <b>(1)</b> Employer contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1b(1)</b>                  | 34018367              | 17181330        |
| <b>(2)</b> Participant contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1b(2)</b>                  |                       |                 |
| <b>(3)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(3)</b>                  | 24202291              | 2035439         |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>                  | 54351698              | 58035719        |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>                  | 157910218             | 211145062       |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b>               |                       |                 |
| <b>(B)</b> All other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1c(3)(B)</b>               | 176307993             | 142279152       |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b>               | 288141                | 238800          |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b>               | 27308840              | 28542479        |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>                  | 6449452               | 17285934        |
| <b>(6)</b> Real estate (other than employer real property) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(6)</b>                  | 1724802               | 201253          |
| <b>(7)</b> Loans (other than to participants).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(7)</b>                  |                       |                 |
| <b>(8)</b> Participant loans .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(8)</b>                  |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>                  | 332608706             | 428750625       |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>                 |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(11)</b>                 |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(12)</b>                 | 24793518              | 42947820        |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(13)</b>                 | 584178642             | 555436089       |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>                 |                       |                 |
| <b>(15)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(15)</b>                 | 31508113              | 43318758        |

|                    |                                                                  | (a) Beginning of Year | (b) End of Year       |
|--------------------|------------------------------------------------------------------|-----------------------|-----------------------|
| <b>1d</b>          | Employer-related investments:                                    |                       |                       |
| (1)                | Employer securities.....                                         | <b>1d(1)</b>          |                       |
| (2)                | Employer real property.....                                      | <b>1d(2)</b>          |                       |
| <b>e</b>           | Buildings and other property used in plan operation .....        | <b>1e</b>             |                       |
| <b>f</b>           | Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>             | 1455650781 1547398460 |
| <b>Liabilities</b> |                                                                  |                       |                       |
| <b>g</b>           | Benefit claims payable .....                                     | <b>1g</b>             |                       |
| <b>h</b>           | Operating payables .....                                         | <b>1h</b>             |                       |
| <b>i</b>           | Acquisition indebtedness.....                                    | <b>1i</b>             |                       |
| <b>j</b>           | Other liabilities.....                                           | <b>1j</b>             | 7116065 2413693       |
| <b>k</b>           | Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>             | 7116065 2413693       |
| <b>Net Assets</b>  |                                                                  |                       |                       |
| <b>l</b>           | Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>             | 1448534716 1544984767 |

**Part II Income and Expense Statement**

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

|               |                                                                                                        | (a) Amount      | (b) Total |
|---------------|--------------------------------------------------------------------------------------------------------|-----------------|-----------|
| <b>Income</b> |                                                                                                        |                 |           |
| <b>a</b>      | <b>Contributions:</b>                                                                                  |                 |           |
| (1)           | Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 64649681  |
|               | <b>(B)</b> Participants .....                                                                          | <b>2a(1)(B)</b> |           |
|               | <b>(C)</b> Others (including rollovers).....                                                           | <b>2a(1)(C)</b> |           |
| (2)           | Noncash contributions .....                                                                            | <b>2a(2)</b>    |           |
| (3)           | Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    | 64649681  |
| <b>b</b>      | <b>Earnings on investments:</b>                                                                        |                 |           |
| (1)           | Interest:                                                                                              |                 |           |
|               | <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....    | <b>2b(1)(A)</b> | 3155338   |
|               | <b>(B)</b> U.S. Government securities .....                                                            | <b>2b(1)(B)</b> | 4722737   |
|               | <b>(C)</b> Corporate debt instruments .....                                                            | <b>2b(1)(C)</b> | 15637956  |
|               | <b>(D)</b> Loans (other than to participants) .....                                                    | <b>2b(1)(D)</b> |           |
|               | <b>(E)</b> Participant loans.....                                                                      | <b>2b(1)(E)</b> |           |
|               | <b>(F)</b> Other .....                                                                                 | <b>2b(1)(F)</b> |           |
|               | <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                          | <b>2b(1)(G)</b> | 23516031  |
| (2)           | Dividends: <b>(A)</b> Preferred stock.....                                                             | <b>2b(2)(A)</b> | 502       |
|               | <b>(B)</b> Common stock .....                                                                          | <b>2b(2)(B)</b> | 6683942   |
|               | <b>(C)</b> Registered investment company shares (e.g. mutual funds).....                               | <b>2b(2)(C)</b> |           |
|               | <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....              | <b>2b(2)(D)</b> | 6684444   |
| (3)           | Rents .....                                                                                            | <b>2b(3)</b>    |           |
| (4)           | Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 7902170   |
|               | <b>(B)</b> Aggregate carrying amount (see instructions).....                                           | <b>2b(4)(B)</b> |           |
|               | <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....              | <b>2b(4)(C)</b> | 7902170   |
| (5)           | Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |           |
|               | <b>(B)</b> Other .....                                                                                 | <b>2b(5)(B)</b> | 41676838  |
|               | <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....     | <b>2b(5)(C)</b> | 41676838  |

|                                                                                                 |        | (a) Amount | (b) Total |
|-------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts.....                               | 2b(6)  |            | 53418668  |
| (7) Net investment gain (loss) from pooled separate accounts.....                               | 2b(7)  |            |           |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | 2b(8)  |            |           |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | 2b(9)  |            | 1468709   |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | 2b(10) |            |           |
| c Other income .....                                                                            | 2c     |            | 1201461   |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total.....                | 2d     |            | 200518002 |

**Expenses**

|                                                                                     |       |          |           |
|-------------------------------------------------------------------------------------|-------|----------|-----------|
| e Benefit payment and payments to provide benefits:                                 |       |          |           |
| (1) Directly to participants or beneficiaries, including direct rollovers.....      | 2e(1) | 84058646 |           |
| (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) |          | 84058646  |
| f Corrective distributions (see instructions) .....                                 | 2f    |          |           |
| g Certain deemed distributions of participant loans (see instructions).....         | 2g    |          |           |
| h Interest expense.....                                                             | 2h    |          |           |
| i Administrative expenses: (1) Professional fees .....                              | 2i(1) | 1990617  |           |
| (2) Contract administrator fees .....                                               | 2i(2) | 484831   |           |
| (3) Investment advisory and management fees .....                                   | 2i(3) | 256804   |           |
| (4) Other.....                                                                      | 2i(4) | 17277053 |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4) .....                | 2i(5) |          | 20009305  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total..... | 2j    |          | 104067951 |

**Net Income and Reconciliation**

|                                                          |       |  |          |
|----------------------------------------------------------|-------|--|----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 96450051 |
| 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) ☐ Unmodified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

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

(1) ☒ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ 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: CLARK NUBER, P.S

(2) EIN: 91-1194016

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

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

**Part IV Compliance Questions**

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

During the plan year:

**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.) .....

|    | Yes | No | Amount |
|----|-----|----|--------|
| 4a |     | X  |        |

|                                                                                                                                                                                                                                                                                                                                                                                                             | Yes                 | No                 | Amount   |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|----------|
| <b>b</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.) .....                                                                                            |                     |                    |          |
| <b>4b</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>c</b> 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.) .....                                                                                                                                                                                                                        |                     |                    |          |
| <b>4c</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>d</b> 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.) .....                                                                                                                                                                                                             |                     |                    |          |
| <b>4d</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                                                                                                                    | X                   |                    | 40000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                                                                                                                     |                     | X                  |          |
| <b>4f</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>g</b> 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? .....                                                                                                                                                                                                                                  |                     |                    |          |
| <b>4g</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>h</b> 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? .....                                                                                                                                                                                                                        |                     |                    |          |
| <b>4h</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                                                                                                              | X                   |                    |          |
| <b>4i</b>                                                                                                                                                                                                                                                                                                                                                                                                   | X                   |                    |          |
| <b>j</b> 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.) .....                                                                                                                                                                                | X                   |                    |          |
| <b>4j</b>                                                                                                                                                                                                                                                                                                                                                                                                   | X                   |                    |          |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                                                                                                                         |                     | X                  |          |
| <b>4k</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                                                                                                                          |                     | X                  |          |
| <b>4l</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     | X                  |          |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                                                                                                                |                     |                    |          |
| <b>4m</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     |                    |          |
| <b>n</b> 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. ....                                                                                                                                                                                                                    |                     |                    |          |
| <b>4n</b>                                                                                                                                                                                                                                                                                                                                                                                                   |                     |                    |          |
| <b>5a</b> Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.                                                                                                                         |                     |                    |          |
| <b>5b</b> 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.)                                                                                                                                                                                                |                     |                    |          |
| <b>5b(1)</b> Name of plan(s)                                                                                                                                                                                                                                                                                                                                                                                | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> PN(s) |          |
|                                                                                                                                                                                                                                                                                                                                                                                                             |                     |                    |          |
|                                                                                                                                                                                                                                                                                                                                                                                                             |                     |                    |          |
|                                                                                                                                                                                                                                                                                                                                                                                                             |                     |                    |          |
|                                                                                                                                                                                                                                                                                                                                                                                                             |                     |                    |          |
| <b>5c</b> 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.) ..... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not determined<br>If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 427927. |                     |                    |          |

|                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div> | <div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection.</div> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|

For calendar plan year 2020 or fiscal plan year beginning 12/01/2020 and ending 11/30/2021

|                                                                                              |                                                             |
|----------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| <b>A</b> Name of plan<br>SPRINT RETIREMENT PENSION PLAN                                      | <b>B</b> Three-digit plan number (PN) ▶<br>001              |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>SPRINT COMMUNICATIONS, INC. | <b>D</b> Employer Identification Number (EIN)<br>48-0457967 |

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

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

|                                                                                                                                                                                                                                                             |          |    |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|----|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....                                                                                                                       | <b>1</b> | 0  |
| <b>2</b> 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):<br><br>EIN(s): 36-1561860 |          |    |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                            |          |    |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                            | <b>3</b> | 36 |

|                |                                                                                                                                                                               |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Funding Information</b> (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.) |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                    |                              |                                        |                                         |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|-----------------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                               | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No | <input type="checkbox"/> N/A            |
| If the plan is a defined benefit plan, go to line 8.                                                                                                                                                                                                                                                                                                               |                              |                                        |                                         |
| <b>5</b> 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. <b>Date:</b> Month _____ Day _____ Year _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule. |                              |                                        |                                         |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                                     | <b>6a</b>                    |                                        |                                         |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                         | <b>6b</b>                    |                                        |                                         |
| <b>c</b> 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).....                                                                                                                                                                                                                    | <b>6c</b>                    |                                        |                                         |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                                      |                              |                                        |                                         |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                                 | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input type="checkbox"/> N/A            |
| <b>8</b> 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? .....                                                                                        | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input checked="" type="checkbox"/> N/A |

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

|                                                                                                                                                                                                                            |                                   |                                   |                               |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|
| <b>9</b> 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..... | <input type="checkbox"/> Increase | <input type="checkbox"/> Decrease | <input type="checkbox"/> Both | <input checked="" type="checkbox"/> No |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|

|                |                                                                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part IV</b> | <b>ESOPs</b> (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. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                              |                              |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....                                                      | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</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.) ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input type="checkbox"/> No |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2020  
v. 200204

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

**13** Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (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): \_\_\_\_\_

|                                                                                                                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>14</b> 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:                                                                                                            |            |  |
| <b>a</b> The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: <input type="checkbox"/> last contributing employer <input type="checkbox"/> alternative <input type="checkbox"/> reasonable approximation (see instructions for required attachment)..... | <b>14a</b> |  |
| <b>b</b> The plan year immediately preceding the current plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....                                                                                                 | <b>14b</b> |  |
| <b>c</b> The second preceding plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....                                                                                                                            | <b>14c</b> |  |
|                                                                                                                                                                                                                                                                                                                                 |            |  |
| <b>15</b> 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:                                                                                                                                          |            |  |
| <b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....                                                                                                                                                                                                                           | <b>15a</b> |  |
| <b>b</b> The corresponding number for the second preceding plan year .....                                                                                                                                                                                                                                                      | <b>15b</b> |  |
|                                                                                                                                                                                                                                                                                                                                 |            |  |
| <b>16</b> Information with respect to any employers who withdrew from the plan during the preceding plan year:                                                                                                                                                                                                                  |            |  |
| <b>a</b> Enter the number of employers who withdrew during the preceding plan year .....                                                                                                                                                                                                                                        | <b>16a</b> |  |
| <b>b</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 .....                                                                                                                                                          | <b>16b</b> |  |
|                                                                                                                                                                                                                                                                                                                                 |            |  |
| <b>17</b> 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. .... <input type="checkbox"/>                                                                  |            |  |

|                |                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|
| <b>Part VI</b> | <b>Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans</b> |
|----------------|---------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                                                                 |  |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>18</b> 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..... <input type="checkbox"/>  |  |
|                                                                                                                                                                                                                                                                                                                                                                                                                 |  |
| <b>19</b> If the total number of participants is 1,000 or more, complete lines (a) through (c)                                                                                                                                                                                                                                                                                                                  |  |
| <b>a</b> Enter the percentage of plan assets held as:<br>Stock: <u>48.7</u> % Investment-Grade Debt: <u>24.7</u> % High-Yield Debt: <u>2.7</u> % Real Estate: <u>3.5</u> % Other: <u>20.4</u> %                                                                                                                                                                                                                 |  |
| <b>b</b> Provide the average duration of the combined investment-grade and high-yield debt:<br><input type="checkbox"/> 0-3 years <input checked="" type="checkbox"/> 3-6 years <input type="checkbox"/> 6-9 years <input type="checkbox"/> 9-12 years <input type="checkbox"/> 12-15 years <input type="checkbox"/> 15-18 years <input type="checkbox"/> 18-21 years <input type="checkbox"/> 21 years or more |  |
| <b>c</b> What duration measure was used to calculate line 19(b)?<br><input checked="" type="checkbox"/> Effective duration <input type="checkbox"/> Macaulay duration <input type="checkbox"/> Modified duration <input type="checkbox"/> Other (specify):                                                                                                                                                      |  |
|                                                                                                                                                                                                                                                                                                                                                                                                                 |  |
| <b>20 PBGC missed contribution reporting requirements.</b> If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.                                                                                                                                                                                                                                                 |  |
| <b>a</b> Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                       |  |
| <b>b</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:                                                                                                                                                                                                                                                                      |  |
| <input type="checkbox"/> Yes.                                                                                                                                                                                                                                                                                                                                                                                   |  |
| <input type="checkbox"/> 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.                                                                                                                                                                                                 |  |
| <input type="checkbox"/> 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.                                                                                                                                                          |  |
| <input type="checkbox"/> No. Other. Provide explanation _____                                                                                                                                                                                                                                                                                                                                                   |  |

# **Sprint Retirement Pension Plan**

**Financial Statements**

**As of and for the year ended November 30, 2021**

**(With Independent Auditor's Report Thereon)**

# **Sprint Retirement Pension Plan**

## **Index**

|                                                                                                                    | <b>Page</b>  |
|--------------------------------------------------------------------------------------------------------------------|--------------|
| <b>Independent Auditor's Report</b>                                                                                |              |
| <b>Financial Statements</b>                                                                                        |              |
| Statements of Net Assets Available for Benefits as of November 30, 2021 and 2020 .....                             | 1            |
| Statement of Changes in Net Assets Available for Benefits for the Year Ended November 30, 2021 .....               | 2            |
| Statements of Accumulated Plan Benefits as of November 30, 2021 and 2020 .....                                     | 3            |
| Statement of Changes in Accumulated Plan Benefits for the Year Ended November 30, 2021 .....                       | 4            |
| Notes to the Financial Statements .....                                                                            | 5            |
| <b>Supplemental Schedules</b>                                                                                      |              |
| Schedule of Assets (Held at End of Year) as of November 30, 2021 .....                                             | Schedule I   |
| Schedule of Reportable Transactions for the Year Ended November 30, 2021 .....                                     | Schedule II  |
| Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended<br>November 30, 2021 ..... | Schedule III |

## Independent Auditor's Report

To the Plan Participants and Plan Administrator  
Sprint Retirement Pension Plan  
Overland Park, Kansas

### REPORT ON THE FINANCIAL STATEMENTS

We were engaged to audit the accompanying financial statements of the Sprint Retirement Pension Plan (the Plan), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of November 30, 2021 and 2020, and the related statements of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended November 30, 2021, and the related notes to the financial statements.

### Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes 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.

### Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on conducting the audit in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

### Basis for Disclaimer of Opinion

As permitted by 29 CFR 2520.103-8 of the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note 3, which was certified by The Northern Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements. We have been informed by the plan administrator that the trustee holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the trustee as of November 30, 2021 and 2020, and of the year ended November 30, 2021, that the information provided to the plan administrator by the trustee is complete and accurate.

### Disclaimer of Opinion

Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.



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## **Other Matter - Supplemental Schedules**

We were engaged for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules, as listed in the accompanying index, are required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 (ERISA) and is presented for the purpose of additional analysis and is not a required part of the financial statements. The supplemental schedules are the responsibility of management. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on these supplemental schedules.

## **REPORT ON FORM AND CONTENT IN COMPLIANCE WITH DOL RULES AND REGULATIONS**

The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

*Clark Nuber P.S.*

Certified Public Accountants  
September 13, 2022

**Sprint Retirement Pension Plan**  
**Statements of Net Assets Available for Benefits**  
**As of November 30, 2021 and 2020**

(in thousands)

|                                                      | November 30, 2021   | November 30, 2020   |
|------------------------------------------------------|---------------------|---------------------|
| <b>Assets</b>                                        |                     |                     |
| Investments at fair value (See Notes 3 through 6)    |                     |                     |
| Common and preferred stocks .....                    | \$ 28,781           | \$ 27,597           |
| Commingled funds .....                               | 445,436             | 332,608             |
| Corporate bonds and related securities .....         | 171,198             | 205,225             |
| Government and municipal securities .....            | 217,248             | 158,150             |
| Registered investment companies .....                | 555,436             | 584,178             |
| Short term investments .....                         | 58,036              | 54,352              |
| Partnerships .....                                   | 43,548              | 31,243              |
| Other investments .....                              | 8,499               | 4,077               |
| Total investments .....                              | <u>1,528,182</u>    | <u>1,397,430</u>    |
| Receivables                                          |                     |                     |
| Employer contribution .....                          | 17,181              | 34,018              |
| Accrued investment income .....                      | 1,966               | 2,098               |
| Unsettled sales of securities .....                  | 70                  | 22,104              |
| Total receivables .....                              | <u>19,217</u>       | <u>58,220</u>       |
| Total assets .....                                   | <u>1,547,399</u>    | <u>1,455,650</u>    |
| <b>Liabilities</b>                                   |                     |                     |
| Accrued investment and administrative expenses ..... | 337                 | 983                 |
| Payable for unsettled purchases of securities .....  | 2,076               | 6,133               |
| Total liabilities .....                              | <u>2,413</u>        | <u>7,116</u>        |
| Net assets available for benefits .....              | <u>\$ 1,544,986</u> | <u>\$ 1,448,534</u> |

*The accompanying notes are an integral part of the financial statements*

**Sprint Retirement Pension Plan**  
**Statement of Changes in Net Assets Available for Benefits**  
**For the Year Ended November 30, 2021**

| <i>(in thousands)</i>                                                      |    | 2021      |
|----------------------------------------------------------------------------|----|-----------|
| Investment income                                                          |    |           |
| Net unrealized/realized gain in the fair value of investments (See Note 3) | \$ | 104,470   |
| Interest .....                                                             |    | 23,516    |
| Dividends .....                                                            |    | 6,684     |
| Other income .....                                                         |    | 1,201     |
| Total investment income .....                                              |    | 135,871   |
| Less: investment expenses .....                                            |    | 257       |
| Net investment income .....                                                |    | 135,614   |
| Employer contributions .....                                               |    | 64,650    |
| Total additions .....                                                      |    | 200,264   |
| Benefit payments .....                                                     |    | 84,059    |
| Administrative expenses .....                                              |    | 19,753    |
| Total deductions .....                                                     |    | 103,812   |
| Net increase in net assets .....                                           |    | 96,452    |
| Net assets available for benefits                                          |    |           |
| Beginning of year .....                                                    | \$ | 1,448,534 |
| End of year .....                                                          | \$ | 1,544,986 |

*The accompanying notes are an integral part of the financial statements*

**Sprint Retirement Pension Plan**  
**Statements of Accumulated Plan Benefits**  
**As of November 30, 2021 and 2020**

| (in thousands)                                             | November 30, 2021   | November 30, 2020   |
|------------------------------------------------------------|---------------------|---------------------|
| Vested benefits                                            |                     |                     |
| Participants currently receiving benefits .....            | \$ 910,553          | \$ 950,014          |
| Other participants .....                                   | 702,008             | 801,041             |
| Total vested benefits .....                                | 1,612,561           | 1,751,055           |
| Nonvested benefits .....                                   | 3,839               | 4,504               |
| Actuarial present value of accumulated plan benefits ..... | <u>\$ 1,616,400</u> | <u>\$ 1,755,559</u> |

*The accompanying notes are an integral part of the financial statements*

**Sprint Retirement Pension Plan**  
**Statement of Changes in Accumulated Plan Benefits**  
**For the Year Ended November 30, 2021**

| <i>(in thousands)</i>                                                           |    | 2021      |
|---------------------------------------------------------------------------------|----|-----------|
| Actuarial present value of accumulated plan benefits at November 30, 2020 ..... | \$ | 1,755,559 |
| Increase/(decrease) during the year attributable to                             |    |           |
| Decrease in the discount period .....                                           |    | 73,682    |
| Actual benefits paid .....                                                      |    | (84,059)  |
| Assumption changes (See Note 2) .....                                           |    | (132,353) |
| Actuarial losses .....                                                          |    | 3,571     |
| Net decrease .....                                                              |    | (139,159) |
| Actuarial present value of accumulated plan benefits at November 30, 2021 ..... | \$ | 1,616,400 |

*The accompanying notes are an integral part of the financial statements*

# **Sprint Retirement Pension Plan**

## **Notes to the Financial Statements**

### **Note 1. Description of the Plan**

The following brief description of the Sprint Retirement Pension Plan (the "Plan") is provided for general information only. For more complete information, participants should refer to the Plan document and the Summary Plan Description, which can be obtained by calling Retirement Services at 866-333-7311.

#### ***General***

The Plan is classified as a defined benefit pension plan under the Internal Revenue Code ("IRC") and is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"). It was established by Sprint Corporation ("Sprint") and adopted by substantially all of its wholly-owned subsidiaries.

On April 1, 2020, T-Mobile US, Inc. ("T-Mobile") closed on its business combination agreement with the Sprint to merge in an all-stock transaction and as a result, Sprint Communications, Inc (the "Company" or "Plan Sponsor"), which was a wholly-owned subsidiary of Sprint became wholly-owned subsidiary of T-Mobile. Upon completion of the merger, T-Mobile acquired the assets and assumed the liabilities associated with the Plan. The Plan assets acquired and obligations assumed were recognized at fair value on the merger close date.

The Plan is administered by Company's Employee Benefits Committee ("Committee" or "Plan Administrator"). The Committee has overall responsibility for the operation and administration of the Plan. The Committee has delegated day-to-day administrative responsibilities to the Vice President - Total Rewards of T-Mobile. The Plan's investments are held in a trust under the custody of The Northern Trust Company of Chicago, Illinois ("Northern Trust" or "Trustee"). The Trustee is appointed by the Employee Benefits Committee and the trust is maintained for the exclusive benefit of Plan participants. The Trustee invests the Plan's funds and pays out benefits to eligible participants. See Note 3 - Investments for additional information.

For purposes of these financial statements, the 2021 Plan year represents the year ended November 30, 2021, and the 2020 Plan year represents the year ended November 30, 2020.

Subsequent events were evaluated for disclosure through September 13, 2022, the date on which the financial statements were available to be issued.

#### ***Company Contributions***

The Company's funding policy is to make contributions to the Plan that satisfy the ERISA minimum contributions requirements plus any additional contributions to ensure that the Plan's funded target liability percentage (the ratio of the actuarial value of assets to target liability – both values determined under ERISA funding rules) remains in excess of 80% for the Plan year. This policy is set to ensure compliance with the minimum funding requirements of ERISA. As a result, the 2021 contributions met the minimum funding requirements of ERISA.

#### ***Pension Benefits***

Effective December 31, 2005, accrual of additional benefits ceased for all current Plan participants. Active Plan participants earn continuous service for vesting and retirement eligibility purposes after such date. Benefits are vested after completing five years of continuous service. New employees first hired by the Company after August 11, 2005 cannot become a participant in the Plan.

The Plan's benefit formula provides pension benefits prospectively from January 1, 1994, based upon years of service and adjusted career average salary. Annual benefits were determined by applying a two-part formula. Part One used average annual pay for the 60 months ended December 31, 1993 multiplied by credited years of service through December 31, 1993 times 1.5%. For Part Two, the amount calculated in Part One was then added to 1.5% of eligible annual pay for each subsequent year until the sooner of the date of retirement, termination, or December 31, 2005. The annual compensation of each participant taken into account in determining benefit accruals could not exceed the compensation limit per IRC Sec. 401(a)(17).

The Plan has been subject to amendments related to certain groups of employees whose rights have been preserved according to the provisions of their predecessors' company pension plans. Benefits are determined based upon the larger of the amount calculated under the most recent Plan formula compared to the preserved benefit formula.

## **Sprint Retirement Pension Plan**

### **Notes to the Financial Statements**

The Plan provides for normal, early retirement, special early retirement, death and disability retirement, and deferred vested retirement upon meeting certain conditions. Plan benefits may be paid in the form of a single life annuity or in various forms of a joint and survivor annuity. Certain participants may qualify for a lump sum withdrawal.

#### ***Administration and Plan Expenses***

Certain costs and expenses of the Plan are paid from the funds of the Plan. The payment of such costs is subject to limitations in ERISA and the Plan.

#### **Note 2. Summary of Significant Accounting Policies**

The following is a summary of the significant accounting policies of the Plan:

##### ***Basis of Accounting***

The accompanying financial statements are prepared under the accrual method of accounting in accordance with accounting principles generally accepted in the United States ("U.S. GAAP").

##### ***Reclassification of Prior Period Amounts***

Certain prior period amounts have been reclassified to conform to the current period presentation.

##### ***Use of Estimates***

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts in the financial statements. Areas in which estimates have been made include, but are not limited to, the actuarial present value of accumulated plan benefits and the fair value of certain investments as of the date of the financial statements. Actual results could differ from these estimates.

##### ***Payment of Benefits***

Benefit payments to participants are recorded upon distribution.

##### ***Investment Valuation and Income Recognition***

Investments of the Plan are stated at fair value, which is determined using quoted market prices or estimated fair values (Note 4 – Fair Value Measurements). Purchases and sales of securities are recorded on the trade dates. Dividend income is recorded on the ex-dividend date. Income from all the investments is recorded as earned on an accrual basis. Net realized gains and losses are recorded in the accompanying financial statements based on the settlement amount of investments at the time of sale or valuation, and net unrealized gains and losses are recorded based on the estimated fair value of the underlying investment at the measurement date.

##### ***Actuarial Present Value of Accumulated Plan Benefits***

Accumulated plan benefits are those future periodic payments including, where applicable, lump-sum distributions, that are attributable under the Plan's provisions to the service participants have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of participants who have died, and (c) present participants or their beneficiaries. The accumulated plan benefits are based upon a participant's compensation and the benefit formula described above. Accumulated benefits under all circumstances (retirement, death, disability and termination of employment) are included to the extent they are deemed attributable to employee service rendered through the valuation date.

The actuarial present value of accumulated plan benefits is determined by an independent actuary and is estimated through the application of actuarial assumptions to adjust the accumulated plan benefits. Adjustments typically are to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, disability, withdrawal or retirements) between the valuation date and the expected date of payment.

## **Sprint Retirement Pension Plan**

### **Notes to the Financial Statements**

Significant assumptions underlying the actuarial computations made as of November 30, 2021 and 2020 were as follows:

|                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|-----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Mortality:</b>                 | <p>For the Plan year ended November 30, 2021, separate rates for non-annuitants (based on Pri-2012 "Employees" table), healthy retirees (based on Pri-2012 "Healthy Retirees" table) and contingent survivors (based on Pri-2012 "Contingent Survivors" table), without collar or amount adjustments and projected from 2012 using Scale MP-2021.</p> <p>For the Plan year ended November 30, 2020, separate rates for non-annuitants (based on Pri-2012 "Employees" table), healthy retirees (based on Pri-2012 "Healthy Retirees" table) and contingent survivors (based on Pri-2012 "Contingent Survivors" table), without collar or amount adjustments and projected from 2012 using Scale MP-2020.</p> |
| <b>Disabled Mortality:</b>        | The disabled version of the tables described above.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| <b>Interest Rate Assumptions:</b> | For the Plan years ended November 30, 2021 and 2020, the interest rate for determining the present value of accumulated benefits was 5.00% and 4.30% per annum, respectively, including a reduction of 0.60% and 0.52%, respectively, to reflect anticipated administrative expenses associated with providing benefits. The interest rates are based on the assumed rate of return on plan assets under ASC 715.                                                                                                                                                                                                                                                                                           |
| <b>Retirement Age:</b>            | For the Plan year ended November 30, 2021, age-related rates ranging from 55-72 for participants with at least 5 years of service, based upon an experience study on the Company's population conducted in 2021. For the Plan year ended November 30, 2020, age-related rates ranging from 55-71 for participants with at least 5 years of service, based upon an experience study on the Company's population conducted in 2016.                                                                                                                                                                                                                                                                           |
| <b>Turnover:</b>                  | A moderate scale consistent with the Company's prior experience. The turnover assumption for the Plan years ended November 30, 2021 was updated based upon an experience study on the Company's population conducted in 2021.                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |

The increase in the interest rate (discount rate) was the primary reason for the \$132 million decrease to the actuarial present value of accumulated plan benefits as of November 30, 2021.

Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining actuarial present value of accumulated plan benefits.

#### ***Risks and Uncertainties***

The Plan invests in various investment securities. Investment securities are exposed to various risks, such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits. During the 2021 and 2020 Plan years, the Plan occasionally purchased futures, options and swap contracts as a substitute for direct investments in equities and U.S. Treasury securities. Investments are governed by an investment policy outlined by the Plan Sponsor for the Plan.

Plan contributions are made and the actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to 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 at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

#### ***Futures and Forward Transactions***

In order to gain exposure to or protect from changes in the market, the Plan may buy and sell financial futures and forward contracts. Risks of entering into futures and forward contracts include the possibility that there may be a change in the value of the contract that may not exactly correlate with changes in the value of the underlying securities. Upon entering into a futures contract, the Plan is required to deposit an initial margin, either in cash or securities, based on the rules of the relevant futures exchange. Subsequent payments (variation margin) are made or received by the fund each day. The variation margin payments are equal to the daily changes in the contract value and are recorded as realized gains and losses. Futures contracts are settled on a daily basis; therefore, there was no market value as of November 30, 2021 and 2020.

# **Sprint Retirement Pension Plan**

## **Notes to the Financial Statements**

### *Option Transactions*

In order to produce incremental earnings, protect gains, and facilitate buying and selling of securities for investment purposes, the Plan may buy and sell put and call options and write covered call and cash-secured put options on securities, stock and interest rate indexes and foreign currencies. The risk in writing a call option is that the Plan gives up the opportunity of profit if the market price of the security, index or currency increases. The risk in writing a put option is that the Plan may incur a loss if the market price of the security, index or currency decreases and the option is exercised. The risk of buying an option is that the Plan pays a premium whether or not the option is exercised. Option contracts are valued daily and unrealized gains (losses) are recorded. The Plan will realize a gain or loss upon expiration or closing of the option transaction. When an option is exercised, the proceeds on sale of a written call option, the purchase cost of a written put option, or the cost of security for a purchased put or call option is adjusted by the amount of premium received or paid.

### *Swap Transactions*

In order to mitigate variability in certain risks such as interest rate risk, credit risk or to speculate on changes in the underlying prices, the Plan may enter into a swap agreement to exchange future cash flows according to a prearranged formula. Usually at the time when the contract is initiated, cash flows associated with the swap are determined by a variable such as an interest rate, credit events, foreign exchange rate, equity price or commodity price. The cash flows are calculated over a notional principal amount, which is usually not exchanged between counterparties. Consequently, swaps can be used to create unfunded exposures to an underlying asset, since counterparties can earn the profit or loss from movements in price without having to post the notional amount in cash or collateral. The Plan will realize a gain or loss upon expiration or closing of the swap transaction.

### **Note 3. Investments**

The Plan's investments are held in a trust under the custody of Northern Trust. All investment information disclosed in the accompanying financial statements and supplemental schedules, including investments held, accrued investment income and receivable and payables for unsettled securities as of November 30, 2021 and 2020, and net realized and unrealized gains in the fair value of investments, interest, dividends, and other investment income for the year ended November 30, 2021, was obtained or derived from information supplied to the Plan Sponsor and certified as complete and accurate by Northern Trust. Accordingly, the Plan Sponsor instructed the Plan's independent auditor not to perform any auditing procedures with respect to the investment information certified by Northern Trust as complete and accurate, except for comparing such information certified by Northern Trust to information included in the Plan's financial statements and supplemental schedules.

### **Note 4. Fair Value Measurements**

Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. When determining the fair value for assets and liabilities, the Plan considers the principal or most advantageous market in which it would transact and considers assumptions that market participants would use when pricing the asset or liability, such as inherent risk, transfer restrictions, and risk of nonperformance. The methods used to determine the fair market value may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions, including unobservable inputs, to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Accounting Standards Codification ("ASC") 820, Fair Value Measurement, establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy requires the Plan to maximize the use of observable inputs and minimize the use of unobservable inputs when measuring fair value. A financial instrument's categorization within the fair value hierarchy is based upon the lowest level of input that is significant to the fair value measurement. The three levels of the fair value hierarchy under ASC 820 for financial assets and financial liabilities are described below:

**Level 1** - Quoted prices in active markets for identical assets or liabilities;

## Sprint Retirement Pension Plan

### Notes to the Financial Statements

**Level 2** - Inputs other than quoted prices in active markets for identical assets or liabilities that are observable, either directly or indirectly, such as quoted prices in active markets for similar assets or liabilities, quoted prices for identical or similar assets or liabilities in markets that are not active, or other inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities;

**Level 3** - Unobservable inputs that are supported by little or no market activity and that are significant to the fair value of the assets or liabilities.

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. In such instances, the transfer is reported at the beginning of the reporting period.

The Plan evaluated the significance of transfers between input types based upon the nature of the financial instrument and the size of the transfer relative to total net assets available for benefits. For the year ended November 30, 2021, there were no material transfers in or out of investments with fair values measured by quoted prices to or from observable levels of input.

#### ***Investments Measured at Fair Value on a Recurring Basis***

Investments measured at fair value on a recurring basis consisted of the following types of instruments as of November 30, 2021:

| <i>(in thousands)</i>                          | Fair Value Measurements Using Input Type |              |           |              |
|------------------------------------------------|------------------------------------------|--------------|-----------|--------------|
|                                                | Level 1                                  | Level 2      | Level 3   | Total        |
| Common and preferred stocks .....              | \$ 28,127                                | \$ 82        | \$ 572    | \$ 28,781    |
| Commingled funds .....                         | —                                        | 445,436      | —         | 445,436      |
| Corporate bonds and related securities .....   | —                                        | 171,198      | —         | 171,198      |
| Government and municipal securities .....      | —                                        | 217,248      | —         | 217,248      |
| Registered investment companies .....          | 127,036                                  | 428,400      | —         | 555,436      |
| Short-term investments .....                   | 58,036                                   | —            | —         | 58,036       |
| Partnerships .....                             | —                                        | —            | 15,550    | 15,550       |
| Other investments .....                        | —                                        | 1,789        | 6,509     | 8,298        |
| Total assets in the fair value hierarchy ..... | 213,199                                  | 1,264,153    | 22,631    | 1,499,983    |
| Investments measured at net asset value(1)     |                                          |              |           |              |
| Partnerships .....                             | —                                        | —            | —         | 27,998       |
| Other investments .....                        | —                                        | —            | —         | 201          |
| Total investments measured at fair value ..... | \$ 213,199                               | \$ 1,264,153 | \$ 22,631 | \$ 1,528,182 |

(1) In accordance with Subtopic 820-10, investments that were measured at fair value using the net asset value (or its equivalent) practical expedient have not been categorized in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Statements of Net Assets Available for Benefits.

## Sprint Retirement Pension Plan

### Notes to the Financial Statements

Investments measured at fair value on a recurring basis consisted of the following types of instruments as of November 30, 2020:

| (in thousands)                                 | Fair Value Measurements Using Input Type |              |          |              |
|------------------------------------------------|------------------------------------------|--------------|----------|--------------|
|                                                | Level 1                                  | Level 2      | Level 3  | Total        |
| Common and preferred stocks .....              | \$ 26,991                                | \$ 9         | \$ 597   | \$ 27,597    |
| Commingled funds .....                         | —                                        | 309,275      | —        | 309,275      |
| Corporate bonds and related securities .....   | —                                        | 205,023      | 202      | 205,225      |
| Government and municipal securities .....      | —                                        | 158,149      | 1        | 158,150      |
| Registered investment companies .....          | 116,884                                  | 467,294      | —        | 584,178      |
| Short-term investments .....                   | 54,352                                   | —            | —        | 54,352       |
| Partnerships .....                             | —                                        | —            | 5,388    | 5,388        |
| Other investments .....                        | —                                        | 336          | 3,533    | 3,869        |
| Total assets in the fair value hierarchy ..... | 198,227                                  | 1,140,086    | 9,721    | 1,348,034    |
| Investments measured at net asset value(1)     |                                          |              |          |              |
| Partnerships .....                             | —                                        | —            | —        | 25,855       |
| Other investments .....                        | —                                        | —            | —        | 208          |
| Commingled funds .....                         | —                                        | —            | —        | 23,333       |
| Total investments measured at fair value ..    | \$ 198,227                               | \$ 1,140,086 | \$ 9,721 | \$ 1,397,430 |

(1) In accordance with Subtopic 820-10, investments that were measured at fair value using the net asset value (or its equivalent) practical expedient have not been categorized in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the Statements of Net Assets Available for Benefits.

Following is a description of the valuation methodologies used for investments measured at fair value. Methodologies used for the Plan year ended November 30, 2021 are consistent with the prior year.

- Common and preferred stocks – The majority of equities are valued at the closing price reported on the active market on which the individual securities are traded. Remaining equities are valued based on prices currently available for comparable securities or cash flow analyses, which may be adjusted with observable or unobservable inputs, related to risk and recoverability.
- Commingled funds – Investments in commingled funds, which primarily consist of collective trust funds, are valued at the respective net asset value ("NAV") as published by the funds at the end of each day. The value of each unit is determined by subtracting total liabilities from the total value of the assets, including accrued income, and dividing the amount remaining by the number of units outstanding on the valuation date. There are limited restrictions as to the redemption of these investments and the Plan does not have any contractual obligations to further invest in any of these funds. While the underlying assets of each fund are actively traded on an exchange, the commingled funds are not. The NAV is a quoted price in a market that is not active and classified within Level 2 of the fair value hierarchy. As of November 30, 2020, the Plan invested in a fund that utilized NAV as a practical expedient and, therefore, was not classified in the fair value hierarchy.
- Corporate bonds and related securities – Certain bonds are valued based on yields currently available for comparable securities of issuers with similar credit ratings, but may be adjusted for certain risks, which may not be observable, such as issue-specific features or market sector events that may influence marketability.
- Government and municipal securities – Certain securities are valued based on corroborated indicative quotes using observable market-based data currently available for comparable securities of issuers.
- Registered investment companies – Registered investment companies are valued at the daily closing price as reported by the funds and transact daily at that price. The funds are registered as open-end funds with the Securities and Exchange Commission. Certain funds are deemed to be actively traded while others are only available to investors that meet specific criteria and are not considered to be actively traded.
- Short-term investments – Short-term investments primarily consists of interest-bearing cash which is valued at cost plus accrued interest, which approximates fair value.

## Sprint Retirement Pension Plan

### Notes to the Financial Statements

- Partnerships – The majority of investments are valued based on a reported NAV determined by calculating the value of assets owned less liabilities and divided by the number of shares issued. The calculated NAV maximizes observable inputs such as cash flow analyses and includes adjustments for certain risks, which may not be observable, such as appraisals and redemption conditions. In addition, the Plan invests in a partnership that utilizes NAV as a practical expedient and is not classified in the fair value hierarchy.
- Other investments – Remaining investments include a real estate fund, options and swaps, and hedge funds.
  - Real estate fund – The real estate fund is valued based on a reported NAV determined by calculating the value of assets owned, less liabilities and divided by the number of shares issued. The calculated NAV maximizes observable inputs such as ongoing redemption options or subscription activity, but includes adjustments for certain risks that may not be observable such as the ability to redeem the investment due to postponements or suspensions.
  - Options and swaps – Options and swaps are valued based on prices currently available for comparable investments of issuers. When quoted prices are not available for identical or similar investments, the option or swap is valued using techniques to convert future cash flows to discounted present amounts and includes adjustments for certain risks that may not be observable, such as current market expectations on the future amounts.
  - Hedge funds – Hedge funds are generally valued based on discounted cash flow analyses, which may be adjusted with observable or unobservable projected inputs, related to risk and recoverability such as fund assets-under-management and discount rates.

#### Level 3 Activity

Purchases and Transfers Between Levels – The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another.

For the Plan year ended November 30, 2021, \$11.1 million of partnership investments and \$6.7 million of other investments in hedge funds were purchased and classified as Level 3 as valuation used significant other observable inputs. In addition, \$202 thousand of corporate bonds and related securities were reclassified from Level 3 to Level 2.

For the Plan year ended November 30, 2020, \$5.3 million of partnership investments, \$3.2 million of other investments in hedge funds and real estate, and \$200 thousand of government and municipal securities were purchased and classified as Level 3 as valuation used significant other observable inputs. In addition, \$49 thousand of government and municipal securities were reclassified from Level 3 to Level 1.

The following table sets forth a summary of the Plan's alternative investments where the fair value is not readily determinable but a reported NAV is used, as a practical expedient, to estimate the fair value:

|                            | Fair Value Estimated Using Net Asset Value per Share |                      |                                  |                         |                             |
|----------------------------|------------------------------------------------------|----------------------|----------------------------------|-------------------------|-----------------------------|
|                            | November 30,<br>2021                                 | November 30,<br>2020 | As of November 30, 2021 and 2020 |                         |                             |
|                            | Fair Value                                           |                      | Unfunded<br>Commitments          | Redemption<br>Frequency | Redemption<br>Notice Period |
| <i>(in thousands)</i>      |                                                      |                      |                                  |                         |                             |
| Partnerships (a) .....     | \$ —                                                 | \$ 8                 | None                             | Quarterly               | 45 days                     |
| Partnerships (b) .....     | 265                                                  | 535                  | None                             | N/A                     | N/A                         |
| Partnerships (c) .....     | 26,262                                               | 24,794               | 9,854                            | Monthly                 | 21 days                     |
| Partnerships (d) .....     | 1,471                                                | 518                  | 2,272                            | N/A                     | N/A                         |
| Real estate fund (e) ..... | 201                                                  | 208                  | None                             | Quarterly               | 90 days                     |
| Commingled funds (f) ..... | —                                                    | 23,333               | None                             | Monthly                 | Up to 39 days               |
| Total .....                | <u>\$ 28,199</u>                                     | <u>\$ 49,396</u>     |                                  |                         |                             |

## Sprint Retirement Pension Plan

### Notes to the Financial Statements

- (a) Consists of one real estate investment trust ("REIT") that invests in professionally-managed, income-producing real estate portfolios consisting of multi-family, industrial, retail, and office properties. The portfolio targets low to moderate-risk equity investments. During the 2016 plan year, the shareholders of the REIT voted to approve a plan of liquidation and, as a result, all real estate investments of the REIT were sold. The REIT retained a certain amount of cash and short-term investments to cover remaining liabilities as well as the final distribution to shareholders, which occurred in December 2017.
- (b) Consists of a limited liability company that allocates substantially all of its assets across a variety of underlying hedge fund investment vehicles, generally fixed income and equity orientations with many different investment styles. During the 2017 plan year, the Plan Sponsor opted to redeem its holding in the fund and the majority of the investment has been liquidated as of November 30, 2017. The remaining balance as of November 30, 2021 and 2020 was maintained by the fund to hold, manage and dispose of the Plan Sponsor's pro rata share of certain investments transferred to the fund.
- (c) Consists of a closed private equity fund with the objective of outperforming the Credit Suisse Leveraged Loan Index by investing primarily in bank debt instruments of non-investment grade companies. The fund uses a selective approach focused on the larger, rated issuers within the bank loan universe to provide a margin of safety and downside risk protection relative to the smaller issuers within the bank loan universe.
- (d) Primarily consists of a limited partnership organized to operate as a private credit fund. The fund invests in U.S. middle market companies via directly-originated senior secured cash flow loans and specialty finance loans. There are no redemption provisions for this fund. There is an investment period in which investments (the principle amount) can be recycled and interest income is distributed quarterly. At the end of the investment period, capital will be returned to investors as loans in the portfolio are repaid.
- (e) The real estate fund invests primarily in existing, income-producing properties, such as office, retail, industrial, apartment and storage, with strong cash flow and the potential for capital appreciation. The fund's investment strategy provides for investing at least 90% of its gross market value in these core assets. Investments may be made through direct or indirect property ownership, with a preference for wholly-owned properties over joint ventures. Redemptions are honored to the extent cash is available.
- (f) Consists of a bank-sponsored commingled fund that seeks to generate returns in excess of the J.P. Morgan Government Bond Index through investment in a diversified portfolio of emerging markets local currency-denominated fixed income instruments. The portfolio is managed on a total return basis, and not with an objective of achieving or avoiding any particular tax consequences.

#### Note 5. Derivatives

The table below lists the fair value by derivative contract type included in "Other investments" in the Statement of Net Assets Available for Benefits as of November 30, 2021:

| <i>(in thousands)</i>                             | Option and swap<br>assets | Option and swap<br>liabilities |
|---------------------------------------------------|---------------------------|--------------------------------|
| Derivatives not designated as hedging instruments |                           |                                |
| Interest rate contracts                           | \$ —                      | \$ —                           |
| Credit contracts                                  | 1,789                     | —                              |
| Total derivatives                                 | \$ 1,789                  | \$ —                           |

The table below lists the fair value by derivative contract type included in "Other investments" in the Statement of Net Assets Available for Benefits as of November 30, 2020:

| <i>(in thousands)</i>                             | Option and swap<br>assets | Option and swap<br>liabilities |
|---------------------------------------------------|---------------------------|--------------------------------|
| Derivatives not designated as hedging instruments |                           |                                |
| Interest rate contracts                           | \$ 5                      | \$ (5)                         |
| Credit contracts                                  | 336                       | —                              |
| Total derivatives                                 | \$ 341                    | \$ (5)                         |

## Sprint Retirement Pension Plan

### Notes to the Financial Statements

The table below lists the net unrealized/realized losses on derivatives by derivative contract type, recognized in the Statement of Changes in Net Assets Available for Benefits:

|                                                     | Year Ended<br>November 30, 2021 |
|-----------------------------------------------------|---------------------------------|
| <i>(in thousands)</i>                               |                                 |
| Derivatives not designated as hedging instruments   |                                 |
| Interest rate contracts .....                       | \$ (4,917)                      |
| Credit contracts .....                              | (210)                           |
| Net unrealized/realized losses on derivatives ..... | <u>\$ (5,127)</u>               |

#### Note 6. Securities Lending

The Plan Sponsor's Committee has an agreement with Northern Trust that authorizes Northern Trust to lend securities held in the Plan to third parties. Northern Trust must obtain collateral from the borrower in the form of cash, letters of credit issued by an entity other than the borrower, or acceptable securities. Both the collateral and the securities loaned are marked-to-market on a daily basis so that all loaned securities are fully collateralized at all times. In the event the loaned securities are not returned by the borrower, Northern Trust will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the Plan in cash equal to the fair value of the loaned securities.

The Plan and Northern Trust each receive a percentage of the net income derived from securities lending activities. For the Plan year ended November 30, 2021, there were no securities lending activities with no corresponding income earned.

Although the Plan's securities lending activities are collateralized as described above, they involve both market and credit risk. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize the loan upon a sudden material change in the fair value of the loaned securities or the collateral. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of the contract.

#### Note 7. Related Party and Party-in-interest Transactions

Certain Plan investments include holdings of T-Mobile debt instruments. The Plan Sponsor is a wholly-owned subsidiary of T-Mobile. Therefore, transactions involving T-Mobile debt instruments qualify as related party and party-in-interest transactions. The total value of Plan holdings of T-Mobile debt instruments as of November 30, 2020 was \$3.6 million. As of November 30, 2021, the Plan had divested all of T-Mobile debt instruments. In addition, the Plan's assets are held in a trust under the custody of Northern Trust. In return for these services, Northern Trust is paid certain administrative fees related to the trust. Goldman Sachs serves as oversight investment manager of the Plan's assets. In return for these services, Goldman Sachs was paid oversight management fees with Plan assets offset by investment fund return credits resulting in refunds for the Plan year ended November 30, 2021. In addition to the annual actuarial valuation performed by Willis Towers Watson, Willis Towers Watson also performs and is paid for services related to the Plan's benefit payment management and administration. Payments from the Plan to these service providers are party-in-interest transactions.

#### Note 8. Plan Termination

Although the Company has not expressed any intention to terminate the Plan, it reserves the right to amend or terminate the Plan at any time.

In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- A. Annuity benefits that former participants or their beneficiaries have been receiving for at least three years, or that participants eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.

## **Sprint Retirement Pension Plan**

### **Notes to the Financial Statements**

- B. Other vested benefits insured by the Pension Benefit Guaranty Corporation ("PBGC"), a United States governmental agency, up to the applicable limitations discussed below.
- C. All other vested benefits (that is, vested benefits not insured by the PBGC).
- D. All non-vested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan were terminated. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pension benefits. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling on the amount of a participant's monthly benefit that the PBGC guarantees. Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits and may also depend on the level of benefits guaranteed by the PBGC and the financial condition of the Plan Sponsor.

#### **Note 9. Income Tax Status**

The Plan obtained its latest determination letter dated January 29, 2014, in which the Internal Revenue Service ("IRS") stated that the Plan, as then designed, is compliant with the applicable requirements of the IRC. The Plan has been amended since receiving the determination letter. However, the Plan Sponsor believes that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC and the Plan continues to be exempt. As a result, no provision for income taxes has been included in the Plan's financial statements.

U.S. GAAP requires the Plan Sponsor to evaluate tax positions taken by the Plan and recognize a tax liability or asset if the Plan has taken an uncertain position that more likely than not would not 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 November 30, 2021, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements.

The Plan is subject to audits by the IRS; however, there are currently no audits for any tax periods in progress.

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26

### Schedule of Active Participant Data as of December 1, 2020

#### Number and average annual frozen benefit distributed by attained age and attained years of credited service

| Attained Age | Attained Years of Credited Service <sup>2</sup> |       |       |        |        |        |        |       |       |           | Total  |
|--------------|-------------------------------------------------|-------|-------|--------|--------|--------|--------|-------|-------|-----------|--------|
|              | Under 1                                         | 1-4   | 5-9   | 10-14  | 15-19  | 20-24  | 25-29  | 30-34 | 35-39 | 40 & Over |        |
| Under 25     | 0                                               | 0     | 0     | 0      | 0      | 0      | 0      | 0     | 0     | 0         | 0      |
|              | -                                               | -     | -     | -      | -      | -      | -      | -     | -     | -         | -      |
| 25-29        | 0                                               | 0     | 0     | 0      | 0      | 0      | 0      | 0     | 0     | 0         | 0      |
|              | -                                               | -     | -     | -      | -      | -      | -      | -     | -     | -         | -      |
| 30-34        | 3                                               | 0     | 1     | 1      | 0      | 0      | 0      | 0     | 0     | 0         | 5      |
|              | -                                               | -     | -     | -      | -      | -      | -      | -     | -     | -         | -      |
| 35-39        | 42                                              | 113   | 16    | 17     | 0      | 0      | 0      | 0     | 0     | 0         | 188    |
|              | 381                                             | 1,026 | -     | -      | -      | -      | -      | -     | -     | -         | 946    |
| 40-44        | 68                                              | 360   | 294   | 54     | 0      | 0      | 0      | 0     | 0     | 0         | 776    |
|              | 1,642                                           | 2,244 | 3,911 | 2,158  | -      | -      | -      | -     | -     | -         | 2,817  |
| 45-49        | 59                                              | 406   | 697   | 118    | 3      | 0      | 0      | 0     | 0     | 0         | 1,283  |
|              | 3,223                                           | 3,656 | 5,474 | 5,497  | -      | -      | -      | -     | -     | -         | 4,802  |
| 50-54        | 76                                              | 322   | 624   | 259    | 88     | 2      | 0      | 0     | 0     | 0         | 1,371  |
|              | 4,558                                           | 4,122 | 6,528 | 7,953  | 11,681 | -      | -      | -     | -     | -         | 6,462  |
| 55-59        | 24                                              | 228   | 434   | 198    | 230    | 42     | 2      | 0     | 0     | 0         | 1,158  |
|              | 5,075                                           | 4,681 | 7,347 | 10,266 | 14,008 | 17,478 | -      | -     | -     | -         | 8,983  |
| 60-64        | 24                                              | 170   | 301   | 120    | 149    | 64     | 19     | 0     | 0     | 0         | 847    |
|              | 7,648                                           | 5,287 | 6,952 | 9,878  | 16,193 | 18,507 | -      | -     | -     | -         | 9,809  |
| 65-69        | 10                                              | 52    | 102   | 47     | 39     | 21     | 5      | 3     | 0     | 0         | 279    |
|              | -                                               | 5,574 | 7,676 | 10,199 | 17,566 | 18,498 | -      | -     | -     | -         | 10,016 |
| 70 & over    | 3                                               | 12    | 22    | 10     | 4      | 1      | 0      | 2     | 1     | 0         | 55     |
|              | -                                               | -     | 6,584 | -      | -      | -      | -      | -     | -     | -         | 8,405  |
| Total        | 309                                             | 1,663 | 2,491 | 824    | 513    | 130    | 26     | 5     | 1     | 0         | 5,962  |
|              | 3,327                                           | 3,645 | 6,135 | 8,039  | 14,453 | 18,059 | 17,955 | -     | -     | -         | 6,600  |

<sup>2</sup> Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Sprint Retirement Pension Plan  
 EIN / PN: 48-0457967 / 001  
 Plan Sponsor: Sprint Communications, Inc.  
 Valuation Date: December 1, 2020

# SCHEDULE SB ATTACHMENTS

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

### Economic Assumptions

#### Interest rate basis

- Applicable month August
- Interest rate basis 3-Segment Rates

#### Interest rates

|                           | Reflecting Corridors | Not Reflecting Corridors |
|---------------------------|----------------------|--------------------------|
| ■ First segment rate      | 4.75%                | 2.33%                    |
| ■ Second segment rate     | 5.50%                | 3.46%                    |
| ■ Third segment rate      | 6.27%                | 3.98%                    |
| ■ Effective interest rate | 5.76%                | 3.66%                    |

#### Annual rates of increase

- Compensation Not applicable since benefit accruals for all employees are frozen
- Future Social Security wage bases Not applicable
- Statutory limits on compensation 0.00%

#### Administrative expenses

Plan-related expenses are derived by considering the expenses paid from the trust in the previous year, adjusted to reflect anticipated PBGC premiums for the current year. For this valuation, plan-related expenses are estimated to be \$20,300,000. No investment related expenses are included in this estimate.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

# SCHEDULE SB ATTACHMENTS

## Demographic Assumptions

**Inclusion date** The valuation date coincident with or next following the date on which the employee becomes a participant

**New or rehired employees** It was assumed there will be no new or rehired employees

### Mortality

■ Healthy Separate rates for non-annuitants (based on RP-2014 "Employees" table) and annuitants (based on RP-2014 "Healthy Annuitants" table), without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2018

■ Disabled The prescribed disabled mortality assumption under IRC §430(h)(3)(A), in accordance with Revenue Ruling 96-7

**Termination** Rates varying by age. Representative termination rates are shown below:

#### Annual Rate of Withdrawal Prior to Eligibility for Early Retirement

| Attained Age | Rate of Withdrawal |
|--------------|--------------------|
| 25           | 25.00%             |
| 30           | 15.00%             |
| 35           | 10.00%             |
| 40           | 8.00%              |
| 45           | 7.50%              |
| 50           | 5.00%              |
| 55           | 5.00%              |

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## SCHEDULE SB ATTACHMENTS

### Disability

Representative rates at which participants become disabled by age and gender are shown below:

| Annual Rate of In-Service Disability |       |         |
|--------------------------------------|-------|---------|
| Age                                  | Males | Females |
| 25                                   | .03%  | .05%    |
| 30                                   | .03%  | .05%    |
| 35                                   | .03%  | .05%    |
| 40                                   | .05%  | .08%    |
| 45                                   | .10%  | .20%    |
| 50                                   | .19%  | .27%    |
| 55                                   | .33%  | .31%    |
| 60                                   | .59%  | .54%    |
| 64                                   | .80%  | .72%    |

### Retirement

The rates at which active participants are assumed to retire by age are shown below:

| Annual Rate of Early Retirement <sup>1</sup> |                    |
|----------------------------------------------|--------------------|
| Age                                          | Rate of Retirement |
| 55                                           | 5.00%              |
| 56                                           | 5.00%              |
| 57                                           | 6.00%              |
| 58                                           | 6.00%              |
| 59                                           | 6.00%              |
| 60                                           | 7.00%              |
| 61                                           | 8.00%              |
| 62                                           | 9.00%              |
| 63                                           | 10.00%             |
| 64                                           | 10.00%             |
| 65                                           | 15.00%             |
| 66                                           | 15.00%             |
| 67                                           | 20.00%             |
| 68                                           | 20.00%             |
| 69                                           | 15.00%             |
| 70                                           | 15.00%             |
| 71+                                          | 100.00%            |

Terminated vested participants are assumed to retire at age 65, except those who are eligible for Special Early Retirement benefits are assumed to retire at age 60

<sup>1</sup> We assume participants who retire early are not eligible for the Special Early Retirement Allowance.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## SCHEDULE SB ATTACHMENTS

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**Future Incidence of Unpredictable Contingent Events**

The Company has determined that there is no reasonable expectation of permanent shutdown of department or facility or future job elimination. Therefore, unless otherwise specified, the future incidence of Special Early Retirement eligibility (an Unpredictable Contingent Event) is assumed to be zero.

**Form of payment**

Participants are assumed to elect the normal form, except the GTE and US Sprint benefits are assumed to be paid as lump sums

**Percent married**

80% of eligible participants are assumed to be married. Used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement

**Spouse age**

Male spouses are assumed to be 3 years older than female spouses

**Timing of benefit payments and decrements**

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement; decrements are assumed to occur at the middle of the year

### Methods

**Valuation date**

First day of plan year

**Funding target**

Present value of accrued benefits as required by regulations under IRC §430

**Target normal cost**

Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

# SCHEDULE SB ATTACHMENTS

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## **Actuarial value of assets**

Average of the fair market value of assets on the valuation date and the dates 12 months and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for plan year preceding the valuation date.) The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

## **Benefits not valued**

All benefits described in the Plan Provisions section of this report were valued based on discussions with the Company regarding the likelihood that these benefits will be paid. Willis Towers Watson has reviewed the plan provisions with the Company and, based on that review, is not aware of any significant benefits required to be valued that were not.

## **Sources of Data and Other Information**

The plan sponsor, through its third party administrator, furnished participant data as of December 1, 2020. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Assumptions or estimates were made when data were not available. We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

# SCHEDULE SB ATTACHMENTS

## Assumptions Rationale – Significant Economic Assumptions

|                              |                                                                                                                                                                                                                                                                                   |
|------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Interest rate</b>         | The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time                                                                                                               |
| <b>Plan-related expenses</b> | As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, and administration fees to be paid from the trust) |

## Assumptions Rationale – Significant Demographic Assumptions

|                           |                                                                                                                                                                                                            |
|---------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Healthy Mortality</b>  | Assumptions used for funding purposes are as prescribed by IRC §430(h)                                                                                                                                     |
| <b>Disabled Mortality</b> | Assumptions used for funding purposes are as prescribed by IRC §430(h), in accordance with Revenue Ruling 96-7                                                                                             |
| <b>Termination</b>        | Termination rates were based on an experience study conducted in 2016, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. |
| <b>Retirement</b>         | Retirement rates were based on an experience study conducted in 2016, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future   |

## Source of Prescribed Methods

|                        |                                                                                                                                                                                                                                                                                                                                                |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Funding methods</b> | The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430. |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                 |                                |
|-----------------|--------------------------------|
| Plan Name:      | Sprint Retirement Pension Plan |
| EIN / PN:       | 48-0457967 / 001               |
| Plan Sponsor:   | Sprint Communications, Inc.    |
| Valuation Date: | December 1, 2020               |

# SCHEDULE SB ATTACHMENTS

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## Changes in Assumptions and Methods

### Change in assumptions and methods since prior valuation

- The segment interest rates used to calculate the funding target and target normal cost were updated from an applicable month of August 2019 to August 2020 as required by IRC §430
- The mortality table used to calculate the funding target and target normal cost was updated to use the MP-2018 projection scale as specified in the regulations under §1.430(h)(3)-1
- The assumed plan-related expenses added to the target normal cost were changed from \$18,800,000 for the prior valuation to \$20,300,000 for the current valuation to reflect an increase in the expected PBGC premiums and other administrative expenses

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

**Schedule II**

**Sprint Retirement Pension Plan**

**EIN: 48-0457967 Plan No. 001**

**For the Year Ended November 30, 2021**

**Schedule of Reportable Transactions for the Year Ended November 30, 2021**

**Form 5500, Schedule H, Part IV, Line 4j (see detailed summary attached)**

# 5500 Supplemental Schedules

1 DEC 20 - 30 NOV 21

Account number SPRINT  
Account Name SPRINT STYLE MIX

Page 81 of 252

## ◆ 5% Report - Part A

### Single Transaction in Excess of 5%

| Security Description / Asset ID                                           | Shares/Par Value | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------------------------------------------------|------------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Registered Investment Companies</b>               |                  |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                                                |                  |           |                   |                   |              |                   |               |                                   |               |
| * MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL<br>SHS SEDOL: BVV2CG1 | -5,608,591.890   | 22 Oct 21 |                   | 16.7600           |              | 0.00              | 64,925,242.17 | 94,000,000.00                     | 29,074,757.83 |

\* Represents a party-in-interest

NOTE: TRANSACTIONS ARE BASED ON THE 2020-11-30 VALUE (INCLUDING ACCRUALS) OF 1,415,498,930.35

## ◆ 5% Report - Part B

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

| Security Description / Asset ID | Shares/Par Value | 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 2020-11-30 VALUE (INCLUDING ACCRUALS) OF 1,415,498,930.35

## ◆ 5% Report - Part C Summary

*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID                                        |                    | Number of Transactions | Transaction Aggregate<br>Acquisition Price Disposition Price |                | Lease Rental | Expenses Incurred | Cost of Asset  | Current Value of Asset on Transaction |
|------------------------------------------------------------------------|--------------------|------------------------|--------------------------------------------------------------|----------------|--------------|-------------------|----------------|---------------------------------------|
| CF S&P 500 (R) FLAGSHIP NL FUND ( CM13 ) CUSIP: 87IU999E5              | Total acquisitions | 2                      | 50,700,000.00                                                |                |              | 0.00              | 50,700,000.00  | 50,700,000.00                         |
|                                                                        | Total dispositions | 8                      |                                                              | 24,112,671.64  |              | 0.00              | 16,388,474.71  | 24,112,671.64                         |
| COLTV SHORT TERM INVT FD CUSIP: 195998AD1                              | Total acquisitions | 91                     | 145,178,741.60                                               |                |              | 0.00              | 145,178,741.60 | 145,178,741.60                        |
|                                                                        | Total dispositions | 92                     |                                                              | 137,693,450.68 |              | 0.00              | 137,693,450.68 | 137,693,450.68                        |
| * MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS SEDOL: BVV2CG1 | Total acquisitions | 4                      | 17,760,533.66                                                |                |              | 0.00              | 17,760,533.66  | 17,760,533.66                         |
| * Represents a party-in-interest                                       | Total dispositions | 4                      |                                                              | 121,000,000.00 |              | 0.00              | 85,565,749.59  | 121,000,000.00                        |

NOTE: TRANSACTIONS ARE BASED ON THE 2020-11-30 VALUE (INCLUDING ACCRUALS) OF 1,415,498,930.35

## ◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

| Security Description / Asset ID | Shares/Par Value | 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 2020-11-30 VALUE (INCLUDING ACCRUALS) OF 1,415,498,930.35

|                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                    |                                                                                                          |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500 or 5500-SF.</b> | <small>OMB No. 1210-0110</small><br><br><b>2020</b><br><br><b>This Form is Open to Public Inspection</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|

For calendar plan year 2020 or fiscal plan year beginning 12/01/2020 and ending 11/30/2021

► **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.

|                                                                                                                                                         |                                                                            |     |
|---------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|-----|
| <b>A</b> Name of plan<br>SPRINT RETIREMENT PENSION PLAN                                                                                                 | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span> | 001 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br><br>SPRINT COMMUNICATIONS, INC.                                             | <b>D</b> Employer Identification Number (EIN)<br><br>48-0457967            |     |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B               |                                                                            |     |
| <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |                                                                            |     |

|               |                                                                                                                                                                                                                |                            |                           |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|
| <b>Part I</b> | <b>Basic Information</b>                                                                                                                                                                                       |                            |                           |
| <b>1</b>      | Enter the valuation date:      Month <u>12</u> Day <u>01</u> Year <u>2020</u>                                                                                                                                  |                            |                           |
| <b>2</b>      | Assets:                                                                                                                                                                                                        |                            |                           |
|               | <b>a</b> Market value.....                                                                                                                                                                                     | <b>2a</b>                  | 1,448,943,342             |
|               | <b>b</b> Actuarial value.....                                                                                                                                                                                  | <b>2b</b>                  | 1,348,637,980             |
| <b>3</b>      | Funding target/participant count breakdown                                                                                                                                                                     | (1) Number of participants | (2) Vested Funding Target |
|               | <b>a</b> For retired participants and beneficiaries receiving payment.....                                                                                                                                     | 11,067                     | 863,438,137               |
|               | <b>b</b> For terminated vested participants .....                                                                                                                                                              | 9,683                      | 364,684,001               |
|               | <b>c</b> For active participants.....                                                                                                                                                                          | 5,962                      | 238,910,555               |
|               | <b>d</b> Total.....                                                                                                                                                                                            | 26,712                     | 1,467,032,693             |
| <b>4</b>      | If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                                   |                            |                           |
|               | <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                      | <b>4a</b>                  |                           |
|               | <b>b</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..... | <b>4b</b>                  |                           |
| <b>5</b>      | Effective interest rate.....                                                                                                                                                                                   | <b>5</b>                   | 5.76%                     |
| <b>6</b>      | Target normal cost.....                                                                                                                                                                                        | <b>6</b>                   | 20,300,000                |

**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.

|                      |                                                                                                                                    |                                                                                                  |
|----------------------|------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------|
| <b>SIGN<br/>HERE</b> | Fred Heger FH<br><br><div style="text-align: right;">Signature of actuary</div>                                                    | 09/08/2022<br><br><div style="text-align: right;">Date</div>                                     |
|                      | Fred Heger<br><br><div style="text-align: right;">Type or print name of actuary</div>                                              | 2007303<br><br><div style="text-align: right;">Most recent enrollment number</div>               |
|                      | Willis Towers Watson US LLC<br><br><div style="text-align: right;">Firm name</div>                                                 | 312-288-7700<br><br><div style="text-align: right;">Telephone number (including area code)</div> |
|                      | 233 S. Wacker Drive<br>Willis Tower, Floor 19<br>Chicago IL 60606<br><br><div style="text-align: right;">Address of the firm</div> |                                                                                                  |

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 |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 0                     | 0                      |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 0                     | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                | 0                     | 0                      |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>14.70</u> % .....                                                                                | 0                     | 0                      |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 38,187,134             |
| <b>b(1)</b> 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 <u>5.58</u> % ..... |                       | 2,130,842              |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 40,317,976             |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       | 40,317,976             |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    | 0                     | 0                      |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                         | 0                     | 40,317,976             |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 88.80% |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 88.80% |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 84.61% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | <b>17</b> | %      |

**Part IV Contributions and Liquidity Shortfalls****18** Contributions made to the plan for the plan year by employer(s) and employees:

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
| 03/15/2021               | 16,416,188                        | 0                               |                          |                                   |                                 |
| 09/15/2021               | 31,052,163                        | 0                               |                          |                                   |                                 |
| 12/29/2021               | 17,181,330                        | 0                               |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
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|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>18(b)</b>             | 64,649,681                        | <b>18(c)</b>                    |
|                          |                                   |                                 |                          |                                   | 0                               |

**19** Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

|                                                                                                                         |            |            |
|-------------------------------------------------------------------------------------------------------------------------|------------|------------|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                    | <b>19a</b> | 0          |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> | 0          |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> | 62,037,871 |

**20** Quarterly contributions and liquidity shortfalls:

|                                                                                                                         |                                         |                             |
|-------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|-----------------------------|
| <b>a</b> Did the plan have a "funding shortfall" for the prior year? .....                                              | <input checked="" type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</b> If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ..... | <input checked="" type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>c</b> 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       |

|               |                                                                            |
|---------------|----------------------------------------------------------------------------|
| <b>Part V</b> | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b> |
|---------------|----------------------------------------------------------------------------|

|                                                                                                                                                                                              |                                                     |                        |                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|------------------------|------------------------|
| <b>21</b> Discount rate:                                                                                                                                                                     |                                                     |                        |                        |
| <b>a</b> Segment rates:                                                                                                                                                                      | 1st segment:<br>4.75 %                              | 2nd segment:<br>5.50 % | 3rd segment:<br>6.27 % |
|                                                                                                                                                                                              | <input type="checkbox"/> N/A, full yield curve used |                        |                        |
| <b>b</b> Applicable month (enter code).....                                                                                                                                                  | <b>21b</b>                                          | 4                      |                        |
| <b>22</b> Weighted average retirement age .....                                                                                                                                              | <b>22</b>                                           | 65                     |                        |
| <b>23</b> Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute |                                                     |                        |                        |

|                |                            |
|----------------|----------------------------|
| <b>Part VI</b> | <b>Miscellaneous Items</b> |
|----------------|----------------------------|

|                                                                                                                                                                       |                                                                     |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| <b>24</b> Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment..... | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>25</b> Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ....                                     | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| <b>26</b> Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ....                           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>27</b> If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....                                   | <b>27</b>                                                           |

|                 |                                                                                |
|-----------------|--------------------------------------------------------------------------------|
| <b>Part VII</b> | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b> |
|-----------------|--------------------------------------------------------------------------------|

|                                                                                                                                     |           |   |
|-------------------------------------------------------------------------------------------------------------------------------------|-----------|---|
| <b>28</b> Unpaid minimum required contributions for all prior years .....                                                           | <b>28</b> | 0 |
| <b>29</b> Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)..... | <b>29</b> | 0 |
| <b>30</b> Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                   | <b>30</b> | 0 |

|                  |                                                       |
|------------------|-------------------------------------------------------|
| <b>Part VIII</b> | <b>Minimum Required Contribution For Current Year</b> |
|------------------|-------------------------------------------------------|

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 20,300,000         |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          | 0                  |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance | Installment        |               |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                | 164,891,167         | 16,435,787         |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       | 0                   | 0                  |               |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....                                                          | <b>34</b>           | 36,735,787         |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 0                   | 0                  | 0             |
| <b>36</b> Additional cash requirement (line 34 minus line 35).....                                                                                                                   | <b>36</b>           | 36,735,787         |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....                                                   | <b>37</b>           | 62,037,871         |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 25,302,084         |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          | 0                  |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....                                                                       | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

|                |                                                                                   |
|----------------|-----------------------------------------------------------------------------------|
| <b>Part IX</b> | <b>Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)</b> |
|----------------|-----------------------------------------------------------------------------------|

|                                                                                  |                                                                                                                         |
|----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use PRA 2010 funding relief for this plan:  |                                                                                                                         |
| <b>a</b> Schedule elected .....                                                  | <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                               |
| <b>b</b> Eligible plan year(s) for which the election in line 41a was made ..... | <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011 |

**Schedule III**

**Sprint Retirement Pension Plan**

**EIN: 48-0457967 Plan No. 001**

**For the Year Ended November 30, 2021**

**Schedule of Investment Assets (Acquired and Disposed of within Year) for the Year Ended November 30, 2021 (see detailed summary attached)**

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                                      | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------------------------------------|---------------|-------------|----------------------|--------------------------|
| SBN7S9K0   | #REORG/NUTRITION & BIOSCIENCES NAME CHANGE INT FLAV & FRAG 4512A2M 6-1-21 | Acquisitions  | 300,000.00  | -296,592.00          |                          |
|            |                                                                           | Free Delivery | -300,000.00 |                      |                          |
| SBN7S9L1   | #REORG/NUTRITION NAME CHANGE INTRNL FLAVORS 0004119AJM 05-14-2021         | Acquisitions  | 575,000.00  | -576,920.50          |                          |
|            |                                                                           | Free Delivery | -575,000.00 |                      |                          |
| SBF2FPV3   | AAK AB NPV                                                                | Acquisitions  | 30.00       | -692.09              |                          |
|            |                                                                           | Dispositions  | -3,290.00   |                      | 72,246.24                |
| SB1W8P14   | AALBERTS NV EUR0.25                                                       | Acquisitions  | 15.00       | -923.93              |                          |
|            |                                                                           | Dispositions  | -1,664.00   |                      | 92,943.20                |
| SBMCF750   | ABBVIE INC FIXED 2.95% DUE 11-21-2026                                     | Acquisitions  | 850,000.00  | -911,853.00          |                          |
|            |                                                                           | Dispositions  | -250,000.00 |                      | 270,925.00               |
| C00287YBX6 | ABBVIE INC 3.2% 11-21-2029                                                | Acquisitions  | 475,000.00  | -509,033.75          |                          |
|            |                                                                           | Dispositions  | -475,000.00 |                      | 507,624.75               |
| S6292102   | ABC-MART INC NPV                                                          | Acquisitions  | 100.00      | -5,399.85            |                          |
|            |                                                                           | Dispositions  | -900.00     |                      | 43,246.72                |
| SBD3WG50   | ACUSHNET HLDGS CORP COM                                                   | Acquisitions  | 4,428.00    | -214,046.08          |                          |
|            |                                                                           | Dispositions  | -2,163.00   |                      | 112,537.10               |
| S6054904   | ADEKA CORPORATION NPV                                                     | Acquisitions  | 1,200.00    | -26,006.07           |                          |
|            |                                                                           | Dispositions  | -1,200.00   |                      | 26,768.00                |
| SBWFKZT2   | ADR CELLECTIS S A ADS EACH REPR 1 ORD SPON                                | Acquisitions  | 1,806.00    | -35,434.69           |                          |
|            |                                                                           | Dispositions  | -1,806.00   |                      | 19,414.40                |
| SBNDRMJ1   | ALPHAWAVE IP GROUP ORD GBP0.01                                            | Acquisitions  | 12,133.00   | -56,814.51           |                          |
|            |                                                                           | Dispositions  | -12,133.00  |                      | 33,372.80                |
| SB1VP947   | ALSTRIA OFFICE REI NPV (BR)                                               | Acquisitions  | 34.00       | -641.54              |                          |
|            |                                                                           | Dispositions  | -3,707.00   |                      | 69,927.23                |
| S6022105   | AMADA CO LTD                                                              | Acquisitions  | 8,000.00    | -89,568.13           |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                         | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|----------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBF5ZVL2 | AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024 | Dispositions | -8,000.00     |                      | 79,140.17                |
|          |                                              | Acquisitions | 1,050,000.00  | -1,149,466.50        |                          |
| SBK21TM5 | AMERN TOWER CORP 3.7% DUE 10-15-2049         | Dispositions | -500,000.00   |                      | 541,012.00               |
|          |                                              | Acquisitions | 575,000.00    | -594,802.25          |                          |
| SBM8GDL5 | ANHEUSER-BUSCH 3.5% DUE 06-01-2030           | Dispositions | -125,000.00   |                      | 132,660.00               |
|          |                                              | Acquisitions | 625,000.00    | -684,362.50          |                          |
| S6044109 | ANRITSU CORP NPV                             | Dispositions | -2,775,000.00 |                      | 3,048,007.50             |
|          |                                              | Acquisitions | 300.00        | -5,569.70            |                          |
| SBNZJDK3 | ANTIN INFRASTRUCTU EUR0.01                   | Dispositions | -3,400.00     |                      | 56,507.28                |
|          |                                              | Acquisitions | 124.00        | -4,409.18            |                          |
| SB58C6H1 | APERAM S.A.                                  | Dispositions | -124.00       |                      | 4,417.82                 |
|          |                                              | Acquisitions | 1,148.00      | -64,981.24           |                          |
| SBTC2NF2 | APHRIA INC COM NPV                           | Dispositions | -1,148.00     |                      | 68,301.14                |
|          |                                              | Acquisitions | 900.00        | -17,868.82           |                          |
| SBLR5N72 | APTIV PLC SR NT 3.1% 12-01-2051              | Dispositions | -900.00       |                      | 12,820.43                |
|          |                                              | Acquisitions | 225,000.00    | -220,081.50          |                          |
| SB6463M8 | ARC RESOURCES LTD COM NPV                    | Dispositions | -225,000.00   |                      | 213,488.50               |
|          |                                              | Acquisitions | 7,500.00      | -61,451.19           |                          |
| S5769209 | ARCADIS NV COMSTK                            | Dispositions | -7,500.00     |                      | 72,114.80                |
|          |                                              | Acquisitions | 886.00        | -45,809.70           |                          |
| SB50H726 | ARGONAUT GOLD INC COM                        | Dispositions | -886.00       |                      | 43,644.40                |
|          |                                              | Acquisitions | 8,500.00      | -20,905.94           |                          |
| SBD9PNF2 | ASR NEDERLAND NV EUR0.16                     | Dispositions | -8,500.00     |                      | 21,604.04                |
|          |                                              | Acquisitions | 20.00         | -922.63              |                          |
| SBMHWTS3 | AT&T INC 2.75% DUE 06-01-2031                | Dispositions | -2,210.00     |                      | 104,375.98               |
|          |                                              | Acquisitions |               |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|--------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SBGKCWK1 | AT&T INC 4.85% DUE 03-01-2039              | Acquisitions | 1,325,000.00  | -1,418,439.00        |                          |
|          |                                            | Dispositions | -1,150,000.00 |                      | 1,151,152.50             |
| SBN0S2T7 | ATHENE GLOBAL FDG 1.2% DUE 10-13-2023      | Acquisitions | 370,000.00    | -447,563.10          |                          |
|          |                                            | Dispositions | -1,000,000.00 |                      | 1,158,190.00             |
| S2002587 | ATS AUTO TOOLING COM NPV                   | Acquisitions | 825,000.00    | -833,027.25          |                          |
|          |                                            | Dispositions | -750,000.00   |                      | 759,532.50               |
| SBL5C4C7 | AUTO1 GRP NPV                              | Acquisitions | 100.00        | -2,104.40            |                          |
|          |                                            | Dispositions | -3,150.00     |                      | 106,101.71               |
| SBMHYFQ9 | AVIATION CAP GROUP 1.95% DUE 01-30-2026    | Acquisitions | 868.00        | -33,397.72           |                          |
|          |                                            | Dispositions | -868.00       |                      | 34,449.35                |
| SBMTRW10 | B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1  | Acquisitions | 275,000.00    | -272,371.00          |                          |
|          |                                            | Dispositions | -175,000.00   |                      | 174,476.75               |
| S0096162 | BALFOUR BEATTY GBP0.50                     | Acquisitions | 107.00        | -878.92              |                          |
|          |                                            | Dispositions | -13,445.00    |                      | 114,936.94               |
| SBYWP840 | BANCA MEDIOLANUM BANCA MEDIOLANUM SPA      | Acquisitions | 1,471.00      | -6,354.93            |                          |
|          |                                            | Dispositions | -15,527.00    |                      | 54,403.60                |
| SBN4J4R8 | BANK AMER CORP 2.482% 09-21-2036           | Acquisitions | 439.00        | -4,081.55            |                          |
|          |                                            | Dispositions | -7,084.00     |                      | 71,991.23                |
| SBNTG8M7 | BANK AMER CORP 2.572% DUE 10-20-2032 BEO   | Acquisitions | 325,000.00    | -325,000.00          |                          |
|          |                                            | Dispositions | -175,000.00   |                      | 169,925.00               |
| SBZ013F3 | BANK AMER CORP 4.183% DUE 11-25-2027       | Acquisitions | 825,000.00    | -823,670.00          |                          |
|          |                                            | Dispositions | -325,000.00   |                      | 324,894.00               |
| SBLR95F6 | BANK OF AMERICA CORP MTN 1.197% 10-24-2026 | Acquisitions | 625,000.00    | -698,512.50          |                          |
|          |                                            | Dispositions | -200,000.00   |                      | 223,090.00               |
|          |                                            | Acquisitions | 750,000.00    | -743,400.00          |                          |
|          |                                            | Dispositions | -600,000.00   |                      | 598,740.00               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                     | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------|---------------|-------------|----------------------|--------------------------|
| SBD1RP61 | BANK OF IRELAND GR ORD EUR1.00           | Acquisitions  | 14,158.00   | -86,528.53           |                          |
|          |                                          | Dispositions  | -14,158.00  |                      | 85,310.46                |
| SBZ56Q65 | BANK OZK COM                             | Acquisitions  | 5,150.00    | -231,744.34          |                          |
|          |                                          | Dispositions  | -957.00     |                      | 42,289.48                |
| SBZ1GZ06 | BAWAG GROUP AG COMMON STOCK              | Acquisitions  | 53.00       | -2,804.84            |                          |
|          |                                          | Dispositions  | -1,512.00   |                      | 96,101.92                |
| SBF2MY95 | BECTON DICKINSON & 2.894% DUE 06-06-2022 | Acquisitions  | 700,000.00  | -718,497.00          |                          |
|          |                                          | Dispositions  | -700,000.00 |                      | 714,539.00               |
| SBF2MPF8 | BECTON DICKINSON & 3.363% DUE 06-06-2024 | Acquisitions  | 525,000.00  | -564,396.00          |                          |
|          |                                          | Dispositions  | -287,000.00 |                      | 307,603.73               |
| SBL9YN44 | BETSSON AB SER'B'NPV                     | Acquisitions  | 74.00       | -712.21              |                          |
|          |                                          | Dispositions  | -7,972.00   |                      | 59,418.78                |
|          |                                          | Free Receipt  | 7,898.00    | 58,430.18            |                          |
| SBMVT214 | BETSSON AB SER'B'NPV                     | Acquisitions  | 1,306.00    | -12,164.78           |                          |
|          |                                          | Free Delivery | -7,898.00   |                      |                          |
| S6098032 | BEZEQ ISRAEL TELCM ILS1                  | Acquisitions  | 494.00      | -589.06              |                          |
|          |                                          | Dispositions  | -52,874.00  |                      | 65,633.57                |
| SB76D410 | BKW AG CHF2.50                           | Acquisitions  | 362.00      | -40,571.20           |                          |
|          |                                          | Dispositions  | -362.00     |                      | 48,006.61                |
| S2458878 | BLACKBAUD INC COM                        | Acquisitions  | 4,243.00    | -296,589.84          |                          |
|          |                                          | Dispositions  | -740.00     |                      | 60,057.76                |
| S6533232 | BLUESCOPE STEEL NPV                      | Acquisitions  | 3,653.00    | -64,134.86           |                          |
|          |                                          | Dispositions  | -3,653.00   |                      | 55,316.04                |
| SBKPHQK7 | BOEING CO 2.7% DUE 02-01-2027            | Acquisitions  | 800,000.00  | -824,688.00          |                          |
|          |                                          | Dispositions  | -375,000.00 |                      | 389,065.00               |
| SBG6L729 | BOOHOO GROUP PLC ORD GBP0.01             |               |             |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                                  | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------------|--------------|-------------|----------------------|--------------------------|
| S2099084 | BORALEX INC CL'A'COM NPV                              | Acquisitions | 4,255.00    | -17,864.18           |                          |
|          |                                                       | Dispositions | -21,595.00  |                      | 54,141.96                |
| S4116099 | BPER BANCA NPV                                        | Acquisitions | 1,870.00    | -76,531.72           |                          |
|          |                                                       | Dispositions | -1,870.00   |                      | 58,050.43                |
| SBDRTBT6 | BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027             | Acquisitions | 35,095.00   | -71,940.71           |                          |
|          |                                                       | Dispositions | -35,095.00  |                      | 77,610.81                |
| SBKXB913 | BROADCOM INC 3.459% 09-15-2026                        | Acquisitions | 950,000.00  | -1,068,750.00        |                          |
|          |                                                       | Dispositions | -950,000.00 |                      | 96,576.00                |
| S2149309 | BRUNSWICK CORP COM                                    | Acquisitions | 775,000.00  | -839,658.25          |                          |
|          |                                                       | Dispositions | -775,000.00 |                      | 67,029.75                |
| S5782206 | BUZZI UNICEM SPA NPV                                  | Acquisitions | 1,941.00    | -184,616.86          |                          |
|          |                                                       | Dispositions | -1,582.00   |                      | 164,564.76               |
| S2162760 | CAE INC COM NPV                                       | Acquisitions | 777.00      | -20,898.95           |                          |
|          |                                                       | Dispositions | -3,528.00   |                      | 83,928.19                |
| SBLFG1W8 | CALIFORNIA ST 1.7% 02-01-2028 BEO TAXABLE             | Acquisitions | 1,100.00    | -27,175.05           |                          |
|          |                                                       | Dispositions | -2,100.00   |                      | 64,285.87                |
| S6172453 | CANON MARKETING JAPAN INC NPV                         | Acquisitions | 100,000.00  | -100,889.00          |                          |
|          |                                                       | Dispositions | -100,000.00 |                      | 101,807.00               |
| SBMCQHF3 | CAPITAL ONE FINL CORP PERP PFD SER M 3.95% 12-31-2049 | Acquisitions | 100.00      | -2,381.43            |                          |
|          |                                                       | Dispositions | -2,400.00   |                      | 47,653.38                |
| SB61KF83 | CAPITAL PWR CORP COM                                  | Acquisitions | 15,000.00   | -15,000.00           |                          |
|          |                                                       | Dispositions | -15,000.00  |                      | 15,067.50                |
| S2759162 | CAPSTONE MNG CORP COM NPV                             | Acquisitions | 400.00      | -13,024.37           |                          |
|          |                                                       | Dispositions | -2,800.00   |                      | 92,812.96                |
|          |                                                       | Acquisitions | 2,400.00    | -10,383.36           |                          |
|          |                                                       | Dispositions | -2,400.00   |                      | 10,079.05                |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                        | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---------------------------------------------|--------------|---------------|----------------------|--------------------------|
| S6178967 | CASIO COMPUTER CO NPV                       | Acquisitions | 2,900.00      | -49,146.93           |                          |
|          |                                             | Dispositions | -2,900.00     |                      | 41,063.66                |
| S2117599 | CDN APARTMENT PROP TRUST UNITS              | Acquisitions | 100.00        | -4,821.13            |                          |
|          |                                             | Dispositions | -1,060.00     |                      | 51,923.63                |
| SBG5KQW0 | CERES POWER HLDGS ORD GBP0.10               | Acquisitions | 1,299.00      | -23,074.05           |                          |
|          |                                             | Dispositions | -1,299.00     |                      | 18,718.59                |
| S2604336 | CHARLES RIV LABORATORIES INTL INC COM       | Acquisitions | 575.00        | -241,501.50          |                          |
|          |                                             | Dispositions | -873.00       |                      | 329,313.33               |
| SBNGHGM9 | CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO | Acquisitions | 760,000.00    | -760,000.00          |                          |
|          |                                             | Dispositions | -760,000.00   |                      | 764,292.80               |
| SB15F6S6 | CHARTER HALL GROUP NPV (STAPLED)            | Acquisitions | 74.00         | -971.85              |                          |
|          |                                             | Dispositions | -7,975.00     |                      | 104,307.89               |
| S6190563 | CHIBA BANK NPV                              | Acquisitions | 800.00        | -5,315.40            |                          |
|          |                                             | Dispositions | -9,800.00     |                      | 59,928.42                |
| SBM98X98 | CINT GROUP AB NPV                           | Acquisitions | 2,739.00      | -31,755.50           |                          |
|          |                                             | Dispositions | -2,739.00     |                      | 41,018.80                |
| SBDGKYT1 | CITIGROUP INC 3.4% DUE 05-01-2026           | Acquisitions | 1,775,000.00  | -2,004,898.00        |                          |
|          |                                             | Dispositions | -5,375,000.00 |                      | 5,877,055.00             |
| SBMC9RY1 | CITIGROUP INC 3.875% 12-29-2049             | Acquisitions | 425,000.00    | -425,000.00          |                          |
|          |                                             | Dispositions | -425,000.00   |                      | 430,843.75               |
| SBM9GMM8 | CITIGROUP INC 4.0% DUE 12-31-2049 BEO       | Acquisitions | 400,000.00    | -400,000.00          |                          |
|          |                                             | Dispositions | -400,000.00   |                      | 402,687.50               |
| S6160050 | CKD CORP NPV                                | Acquisitions | 2,600.00      | -57,557.25           |                          |
|          |                                             | Dispositions | -2,600.00     |                      | 51,555.73                |
| S6603737 | COMFORTDELGRO CORP LTD                      | Acquisitions | 16,700.00     | -20,617.26           |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                    | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------|--------------|-------------|----------------------|--------------------------|
| SBKMD3V8   | COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 | Dispositions | -52,900.00  |                      | 61,347.39                |
|            |                                         | Acquisitions | 10,000.00   | -10,897.80           |                          |
| SBV9FP30   | COMPUTACENTER ORD GBP0.075555           | Dispositions | -250,000.00 |                      | 274,550.00               |
|            |                                         | Acquisitions | 18.00       | -708.18              |                          |
| SBYQHP41   | COMWLTH EDISON CO 2.55% DUE 06-15-2026  | Dispositions | -1,954.00   |                      | 72,508.00                |
|            |                                         | Acquisitions | 550,000.00  | -584,765.50          |                          |
| SBN133N2   | CONDUIT HLDGS LTD COM SHS USD0.01 (DI)  | Dispositions | -300,000.00 |                      | 320,985.00               |
|            |                                         | Acquisitions | 4,673.00    | -33,126.79           |                          |
| C21036PAZ1 | CONSTELLATION 4.1% 02-15-2048           | Dispositions | -4,673.00   |                      | 28,450.83                |
|            |                                         | Acquisitions | 275,000.00  | -307,166.75          |                          |
| SBKPR6S5   | CONSTELLIUM SE (FRANCE) EUR0.02 CLASS A | Dispositions | -50,000.00  |                      | 56,160.50                |
|            |                                         | Acquisitions | 3,986.00    | -76,250.71           |                          |
| SBD3VFW7   | CONVATEC GROUP PLC ORD GBP0.1 (WI)      | Dispositions | -3,986.00   |                      | 73,342.02                |
|            |                                         | Acquisitions | 173.00      | -534.42              |                          |
| S0231888   | CRANSWICK ORD GBP0.10                   | Dispositions | -18,433.00  |                      | 51,351.62                |
|            |                                         | Acquisitions | 946.00      | -53,888.32           |                          |
| SBD9NGW4   | CSX CORP 2.6% DUE 11-01-2026            | Dispositions | -946.00     |                      | 45,151.41                |
|            |                                         | Acquisitions | 575,000.00  | -612,214.00          |                          |
| SB286382   | CVS GROUP PLC COMM STK                  | Dispositions | -250,000.00 |                      | 267,167.50               |
|            |                                         | Acquisitions | 2,180.00    | -44,895.27           |                          |
| SBD72463   | CVS HEALTH CORP 2.875% DUE 06-01-2026   | Dispositions | -2,180.00   |                      | 75,030.25                |
|            |                                         | Acquisitions | 775,000.00  | -828,196.00          |                          |
| S6309820   | DENKA COMPANY LTD NPV                   | Dispositions | -175,000.00 |                      | 186,492.25               |
|            |                                         | Acquisitions | 300.00      | -11,967.16           |                          |
| S0265274   | DERWENT LONDON ORD GBP0.05              | Dispositions | -2,400.00   |                      | 79,375.15                |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                                     | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|----------|----------------------------------------------------------|---------------|------------|----------------------|--------------------------|
| S6465573 | DOWNER EDI LTD NPV                                       | Acquisitions  | 1,133.00   | -58,286.22           |                          |
|          |                                                          | Dispositions  | -1,133.00  |                      | 52,857.85                |
| SBFMHVQ6 | DWS GROUP SE NPV                                         | Acquisitions  | 1,503.00   | -6,377.40            |                          |
|          |                                                          | Dispositions  | -16,101.00 |                      | 74,805.45                |
| S2788650 | EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 | Acquisitions  | 179.00     | -7,931.31            |                          |
|          |                                                          | Dispositions  | -1,349.00  |                      | 57,359.69                |
| S2314000 | EMPIRE CO CLASS'A/N/VTG COM NPV                          | Acquisitions  | 20,000.00  | -28,154.20           |                          |
|          |                                                          | Dispositions  | -20,000.00 |                      | 28,877.60                |
| SBMHBC36 | ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053             | Acquisitions  | 200.00     | -5,959.16            |                          |
|          |                                                          | Dispositions  | -2,000.00  |                      | 60,784.81                |
| SB474ZK7 | ENVESTNET INC COM STK                                    | Acquisitions  | 50,000.00  | -49,585.00           |                          |
|          |                                                          | Dispositions  | -50,000.00 |                      | 50,039.00                |
| SBKLN13  | EQUINOX GOLD CORP COM NPV(POST REV SPLIT)                | Acquisitions  | 5,849.00   | -466,794.36          |                          |
|          |                                                          | Dispositions  | -1,639.00  |                      | 133,329.77               |
| S5337093 | ERG SPA EUR0.10                                          | Acquisitions  | 1,600.00   | -13,957.02           |                          |
|          |                                                          | Dispositions  | -5,200.00  |                      | 31,802.82                |
| S2320148 | EURONET WORLDWIDE INC COM                                | Acquisitions  | 1,746.00   | -53,440.78           |                          |
|          |                                                          | Dispositions  | -1,746.00  |                      | 63,629.65                |
| SBNBNSG0 | EURONEXT EUR1.60                                         | Acquisitions  | 1,454.00   | -179,426.94          |                          |
|          |                                                          | Dispositions  | -136.00    |                      | 18,525.80                |
| SBMWPNS5 | EURONEXT RIGHT 10/05/2021                                | Acquisitions  | 435.00     | -40,463.82           |                          |
|          |                                                          | Dispositions  | -898.00    |                      | 102,177.21               |
| SB0M7KJ7 | EUTELSAT COMMUNICA EUR1                                  | Dispositions  | -2.00      |                      | 0.00                     |
|          |                                                          | Free Delivery | -640.00    |                      |                          |
|          |                                                          | Free Receipt  | 642.00     | 4,456.14             |                          |
|          |                                                          | Acquisitions  | 45.00      | -538.41              |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                 | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------|---------------|-------------|----------------------|--------------------------|
| S5811917   | EVOTEC SE NPV                        | Dispositions  | -4,846.00   |                      | 69,464.70                |
|            |                                      | Acquisitions  | 17.00       | -916.08              |                          |
| S6499420   | EXEO GROUP INC NPV                   | Dispositions  | -1,911.00   |                      | 93,508.81                |
|            |                                      | Acquisitions  | 300.00      | -7,805.24            |                          |
| SBQ1RGH0   | EXPEDIA INC DEL 4.5% DUE 08-15-2024  | Dispositions  | -2,900.00   |                      | 67,195.08                |
|            |                                      | Acquisitions  | 550,000.00  | -601,502.00          |                          |
| S4400446   | FAURECIA S.E. EUR7                   | Dispositions  | -500,000.00 |                      | 548,025.00               |
|            |                                      | Acquisitions  | 244.00      | -11,025.01           |                          |
| S2333986   | FEDERAL SIGNAL CORP COM              | Dispositions  | -1,355.00   |                      | 71,255.19                |
|            |                                      | Acquisitions  | 11,053.00   | -446,275.75          |                          |
| SBKSLS55   | FIRST CAP REAL EST UNIT              | Dispositions  | -1,641.00   |                      | 72,500.28                |
|            |                                      | Acquisitions  | 4,500.00    | -58,280.54           |                          |
| SBYVQYG8   | FLATEXDEGIRO AG                      | Dispositions  | -4,500.00   |                      | 64,465.52                |
|            |                                      | Acquisitions  | 855.00      | -78,990.16           |                          |
| SBCRY5K3   | FOX FACTORY HLDG CORP COM            | Dispositions  | -2,625.00   |                      | 60,241.42                |
|            |                                      | Free Receipt  | 1,770.00    |                      |                          |
| SBYYFHZ2   | FRASERS LOGISTICS & COMMERCIAL TRUST | Acquisitions  | 1,066.00    | -163,459.69          |                          |
|            |                                      | Dispositions  | -965.00     |                      | 155,247.12               |
| SB1TK1Y8   | FUKUOKA FINANCIAL NPV                | Acquisitions  | 18,100.00   | -19,971.80           |                          |
|            |                                      | Dispositions  | -72,700.00  |                      | 80,527.24                |
| C999599GH0 | FUT DEC 21 CBT 5Y T-NOTE             | Acquisitions  | 2,500.00    | -47,770.39           |                          |
|            |                                      | Dispositions  | -2,500.00   |                      | 45,120.30                |
| C999599GH0 | FUT DEC 21 CBT 5Y T-NOTE             | Free Delivery | -15.00      |                      |                          |
|            |                                      | Free Receipt  | 298.00      | -36,706,177.12       |                          |
| C999599GH0 | FUT DEC 21 CBT 5Y T-NOTE             | Free Delivery | -298.00     |                      |                          |
|            |                                      | Free Receipt  | 15.00       | -1,851,682.90        |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description     | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------|---------------|------------|----------------------|--------------------------|
| C999599GH0 | FUT DEC 21 U.S. T-BONDS  | Free Delivery | -323.00    |                      |                          |
|            |                          | Free Receipt  | 32.00      | -5,153,177.48        |                          |
| C999599GH0 | FUT DEC 21 U.S. T-BONDS  | Free Delivery | -32.00     |                      |                          |
|            |                          | Free Receipt  | 323.00     | -52,562,193.99       |                          |
| C999599GH0 | FUT DEC 21 10 YR T-NOTES | Free Delivery | -162.00    |                      |                          |
|            |                          | Free Receipt  | 69.00      | -9,016,286.90        |                          |
| C999599GH0 | FUT DEC 21 10 YR T-NOTES | Free Delivery | -69.00     |                      |                          |
|            |                          | Free Receipt  | 162.00     | -21,444,192.37       |                          |
| C999599GH0 | FUT DEC 23 EURO DOLLARS  | Free Delivery | -11.00     |                      |                          |
|            |                          | Free Receipt  | 10.00      | -2,473,478.94        |                          |
| C999599GH0 | FUT DEC 23 EURO DOLLARS  | Free Delivery | -10.00     |                      |                          |
|            |                          | Free Receipt  | 11.00      | -2,726,491.81        |                          |
| C999599GH0 | FUT JUN 21 CBT 5Y T-NOTE | Free Delivery | -28.00     |                      |                          |
|            |                          | Free Receipt  | 294.00     | -36,577,266.35       |                          |
| C999599GH0 | FUT JUN 21 CBT 5Y T-NOTE | Free Delivery | -294.00    |                      |                          |
|            |                          | Free Receipt  | 28.00      | -3,484,988.08        |                          |
| C999599GH0 | FUT JUN 21 U.S. T-BONDS  | Free Delivery | -410.00    |                      |                          |
|            |                          | Free Receipt  | 26.00      | -4,158,089.42        |                          |
| C999599GH0 | FUT JUN 21 U.S. T-BONDS  | Free Delivery | -26.00     |                      |                          |
|            |                          | Free Receipt  | 410.00     | -65,841,943.00       |                          |
| C999599GH0 | FUT JUN 21 10 YR T-NOTES | Free Delivery | -64.00     |                      |                          |
|            |                          | Free Receipt  | 258.00     | -34,119,784.42       |                          |
| C999599GH0 | FUT JUN 21 10 YR T-NOTES | Free Delivery | -258.00    |                      |                          |
|            |                          | Free Receipt  | 64.00      | -8,476,810.49        |                          |
| C999599GH0 | FUT MAR 21 U.S. T-BONDS  | Free Delivery | -7.00      |                      |                          |

# 5500 Supplemental Schedules

01 DEC 20 - 30 NOV 21

Account number SPRINT  
Account Name SPRINT STYLE MIX

Page 95 of 252

## ◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description     | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------|---------------|------------|----------------------|--------------------------|
| C999599GH0 | FUT MAR 21 U.S. T-BONDS  | Free Receipt  | 1.00       | -174,693.31          |                          |
|            |                          | Free Delivery | -1.00      |                      |                          |
| C999599GH0 | FUT MAR 21 US 2YR T-NOTE | Free Receipt  | 7.00       | -1,181,399.92        |                          |
|            |                          | Free Delivery | -29.00     |                      |                          |
| C999599GH0 | FUT MAR 21 US 2YR T-NOTE | Free Receipt  | 2.00       | -441,775.78          |                          |
|            |                          | Free Delivery | -2.00      |                      |                          |
| C999599GH0 | FUT MAR 21 10 YR T-NOTES | Free Receipt  | 29.00      | -6,406,702.76        |                          |
|            |                          | Free Delivery | -24.00     |                      |                          |
| C999599GH0 | FUT MAR 21 10 YR T-NOTES | Free Receipt  | 89.00      | -12,210,679.84       |                          |
|            |                          | Free Delivery | -89.00     |                      |                          |
| C999599GH0 | FUT MAR 21 5 YR T NOTE   | Free Receipt  | 24.00      | -3,283,662.80        |                          |
|            |                          | Free Delivery | -158.00    |                      |                          |
| C999599GH0 | FUT MAR 21 5 YR T NOTE   | Free Receipt  | 33.00      | -4,155,853.82        |                          |
|            |                          | Free Delivery | -33.00     |                      |                          |
| C999599GH0 | FUT MAR 22 U.S. T-BONDS  | Free Receipt  | 158.00     | -19,891,897.38       |                          |
|            |                          | Free Delivery | -317.00    |                      |                          |
| C999599GH0 | FUT MAR 22 U.S. T-BONDS  | Free Receipt  | 19.00      | -3,002,481.34        |                          |
|            |                          | Free Delivery | -19.00     |                      |                          |
| C999599GH0 | FUT MAR 22 10 YR T-NOTES | Free Receipt  | 317.00     | -50,100,358.23       |                          |
|            |                          | Free Delivery | -62.00     |                      |                          |
| C999599GH0 | FUT MAR 22 10 YR T-NOTES | Free Receipt  | 49.00      | -6,316,937.41        |                          |
|            |                          | Free Delivery | -49.00     |                      |                          |
| C999599GH0 | FUT SEP 21 CBT ULT TNOTE | Free Receipt  | 62.00      | -7,998,155.00        |                          |
|            |                          | Free Delivery | -999.00    |                      |                          |
| C999599GH0 | FUT SEP 21 CBT ULT TNOTE | Free Receipt  | 11.00      | -1,585,385.67        |                          |
|            |                          | Free Delivery |            |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                           | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------|---------------|---------------|----------------------|--------------------------|
| C999599GH0 | FUT SEP 21 CBT 5Y T-NOTE                       | Free Delivery | -11.00        |                      |                          |
|            |                                                | Free Receipt  | 999.00        | -145,330,792.30      |                          |
| C999599GH0 | FUT SEP 21 CBT 5Y T-NOTE                       | Free Delivery | -10.00        |                      |                          |
|            |                                                | Free Receipt  | 534.00        | -66,228,735.65       |                          |
| C999599GH0 | FUT SEP 21 U.S. T-BONDS                        | Free Delivery | -534.00       |                      |                          |
|            |                                                | Free Receipt  | 10.00         | -1,239,235.64        |                          |
| C999599GH0 | FUT SEP 21 U.S. T-BONDS                        | Free Delivery | -32.00        |                      |                          |
|            |                                                | Free Receipt  | 640.00        | -101,231,801.35      |                          |
| C999599GH0 | FUT SEP 21 10 YR T-NOTES                       | Free Delivery | -640.00       |                      |                          |
|            |                                                | Free Receipt  | 32.00         | -5,124,613.70        |                          |
| C999599GH0 | FUT SEP 21 10 YR T-NOTES                       | Free Delivery | -234.00       |                      |                          |
|            |                                                | Free Receipt  | 35.00         | -4,619,927.82        |                          |
| SBYZN904   | FUTURE PLC PLC                                 | Free Delivery | -35.00        |                      |                          |
|            |                                                | Free Receipt  | 234.00        | -31,107,172.11       |                          |
| S2A9UGVU   | GALAXY PIPELN 2.625% 31/03/2036                | Acquisitions  | 124.00        | -3,981.36            |                          |
|            |                                                | Dispositions  | -2,220.00     |                      | 108,627.91               |
| SBMFFN04   | GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG | Acquisitions  | 1,940,000.00  | -1,978,400.00        |                          |
|            |                                                | Dispositions  | -1,530,000.00 |                      | 1,490,985.00             |
| SBMWWS92   | GENERAL ELEC CO FIXED 3.45% DUE 05-01-2027     | Acquisitions  | 125,000.00    | -153,690.00          |                          |
|            |                                                | Dispositions  | -125,000.00   |                      | 158,966.25               |
| SBJ2L597   | GENERAL MOTORS FIN CO 5.65% DUE 01-17-2029 BEO | Acquisitions  | 850,000.00    | -960,083.50          |                          |
|            |                                                | Dispositions  | -650,000.00   |                      | 714,285.50               |
| SB8JFD24   | GENTHERM INC COM NPV                           | Acquisitions  | 525,000.00    | -650,464.00          |                          |
|            |                                                | Dispositions  | -250,000.00   |                      | 302,324.00               |
|            |                                                | Acquisitions  | 3,804.00      | -310,839.38          |                          |
|            |                                                | Dispositions  | -1,963.00     |                      | 163,518.80               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                        | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------------------------|--------------|-------------|----------------------|--------------------------|
| S0207458   | GENUS ORD GBP0.10                           | Acquisitions | 11.00       | -847.21              |                          |
|            |                                             | Dispositions | -1,181.00   |                      | 90,091.90                |
| S4341783   | GEORG FISCHER AG CHF1.00 (REGD)             | Acquisitions | 41.00       | -52,335.49           |                          |
|            |                                             | Dispositions | -41.00      |                      | 62,133.16                |
| SB7D65M0   | GLOBUS MED INC CL A NEW COM STK             | Acquisitions | 2,398.00    | -190,188.02          |                          |
|            |                                             | Dispositions | -666.00     |                      | 54,621.58                |
| S6408824   | HANWA CO LTD NPV                            | Acquisitions | 1,100.00    | -33,502.34           |                          |
|            |                                             | Dispositions | -1,100.00   |                      | 33,023.57                |
| S0416102   | HAYS PLC ORD GBP0.01                        | Acquisitions | 20,346.00   | -46,105.92           |                          |
|            |                                             | Dispositions | -20,346.00  |                      | 46,589.89                |
| S2417619   | HEALTHCARE SVCS GROUP INC COM               | Acquisitions | 5,078.00    | -106,513.37          |                          |
|            |                                             | Dispositions | -2,136.00   |                      | 69,513.86                |
| S7598003   | HERA EUR1                                   | Acquisitions | 140.00      | -598.44              |                          |
|            |                                             | Dispositions | -14,984.00  |                      | 61,865.03                |
| SB0LCW08   | HIKMA PHARMACEUTIC ORD GBP0.10              | Acquisitions | 16.00       | -545.42              |                          |
|            |                                             | Dispositions | -1,811.00   |                      | 60,131.48                |
| SBYQ3PM7   | HOULIHAN LOKEY INC CL A CL A                | Acquisitions | 3,877.00    | -363,620.66          |                          |
|            |                                             | Dispositions | -1,725.00   |                      | 160,994.53               |
| S6440503   | HOUSE FOODS GROUP INC                       | Acquisitions | 1,100.00    | -36,948.10           |                          |
|            |                                             | Dispositions | -1,100.00   |                      | 31,665.77                |
| C404280CN7 | HSBC HLDGS PLC FIXED 4.6% DUE 12-29-2049    | Acquisitions | 375,000.00  | -375,000.00          |                          |
|            |                                             | Dispositions | -375,000.00 |                      | 375,937.50               |
| SBFFY9P9   | HUARONG FIN 2017 4.25% GTD SNR 07/11/27 USD | Acquisitions | 200,000.00  | -185,952.00          |                          |
|            |                                             | Dispositions | -200,000.00 |                      | 153,000.00               |
| SBL3D8V9   | HUARONG FIN. 19 3.375% GTD SNR 24/02/30 USD | Acquisitions | 460,000.00  | -452,173.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                                          | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------------------------------------------|--------------|-------------|----------------------|--------------------------|
| SB018V76   | HURON CONSULTING GROUP INC COM STK                                            | Dispositions | -460,000.00 |                      | 334,500.00               |
|            |                                                                               | Acquisitions | 6,015.00    | -303,077.77          |                          |
| SB12PJ24   | HUSQVARNA AB SER'B'NPV                                                        | Dispositions | -393.00     |                      | 22,005.48                |
|            |                                                                               | Acquisitions | 630.00      | -8,507.43            |                          |
| S6449629   | HYSAN DEVELOPMENT NPV                                                         | Dispositions | -5,384.00   |                      | 76,940.25                |
|            |                                                                               | Acquisitions | 6,000.00    | -24,108.05           |                          |
| SB94G471   | ICON PLC COM                                                                  | Dispositions | -19,000.00  |                      | 68,526.52                |
|            |                                                                               | Acquisitions | 76.00       | -13,155.52           |                          |
| SB06QFB7   | IG GROUP HLDGS ORD GBP0.00005                                                 | Dispositions | -367.00     |                      | 92,773.18                |
|            |                                                                               | Acquisitions | 1,207.00    | -14,516.02           |                          |
| S6439567   | IGO LTD                                                                       | Dispositions | -6,941.00   |                      | 75,976.37                |
|            |                                                                               | Acquisitions | 2,220.00    | -16,400.44           |                          |
| C452151LF8 | IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C | Dispositions | -6,154.00   |                      | 30,483.24                |
|            |                                                                               | Acquisitions | 110,000.00  | -125,236.80          |                          |
| SBGLP8L2   | IMI ORD GBP0.28571428                                                         | Dispositions | -400,000.00 |                      | 454,336.00               |
|            |                                                                               | Acquisitions | 3,505.00    | -62,424.73           |                          |
| SBD0PJ08   | INM COLONIAL SOCIM EUR2.5                                                     | Dispositions | -3,505.00   |                      | 79,004.14                |
|            |                                                                               | Acquisitions | 572.00      | -5,782.63            |                          |
| SBK5Z9R9   | INMODE LTD COM ILS0.01                                                        | Dispositions | -5,818.00   |                      | 60,323.44                |
|            |                                                                               | Acquisitions | 5,883.00    | -403,761.41          |                          |
| SBMTQL43   | INTERCONTINENTAL EXCHANGE INC 1.85% DUE 09-15-2032 REG                        | Dispositions | -8,065.00   |                      | 794,672.95               |
|            |                                                                               | Free Receipt | 2,182.00    |                      |                          |
| SBMJ71W4   | INTERFOR CORP COM NPV                                                         | Acquisitions | 550,000.00  | -512,523.00          |                          |
|            |                                                                               | Dispositions | -550,000.00 |                      | 519,688.50               |
|            |                                                                               | Acquisitions | 1,800.00    | -41,055.72           |                          |
|            |                                                                               | Dispositions | -1,800.00   |                      | 41,342.58                |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| SB05H328 | INTERNET COMM STK                                       | Acquisitions | 2,000.00      | -65,530.92           |                          |
|          |                                                         | Dispositions | -2,000.00     |                      | 69,917.72                |
| SB2QH310 | IRIDIUM COMMUNICATIONS INC COM STK                      | Acquisitions | 6,595.00      | -264,912.13          |                          |
|          |                                                         | Dispositions | -6,105.00     |                      | 304,817.58               |
| S6451271 | ISRAEL DISCOUNT BK ILS0.10                              | Acquisitions | 1,328.00      | -5,588.97            |                          |
|          |                                                         | Dispositions | -15,161.00    |                      | 76,690.07                |
| S3398649 | ITV ORD GBP0.10                                         | Acquisitions | 48,606.00     | -88,994.22           |                          |
|          |                                                         | Dispositions | -48,606.00    |                      | 72,179.35                |
| S6471439 | JAFCO GROUP CO LTD                                      | Acquisitions | 100.00        | -6,529.96            |                          |
|          |                                                         | Dispositions | -900.00       |                      | 57,053.92                |
| SB1530B1 | JAPAN HOTEL REIT I REIT                                 | Acquisitions | 9.00          | -5,734.98            |                          |
|          |                                                         | Dispositions | -94.00        |                      | 57,020.42                |
| S6513342 | JAPAN METROPOLITAN FUND INVEST                          | Dispositions | -51.00        |                      | 50,705.44                |
|          |                                                         | Free Receipt | 51.00         | 43,343.17            |                          |
| S6543792 | JFE HOLDINGS INC NPV                                    | Acquisitions | 7,200.00      | -73,113.01           |                          |
|          |                                                         | Dispositions | -7,200.00     |                      | 86,139.99                |
| S6473468 | JGC HLDGS CORP NPV                                      | Acquisitions | 1,800.00      | -17,857.53           |                          |
|          |                                                         | Dispositions | -5,300.00     |                      | 45,153.30                |
| SBMHLCV4 | JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 2.0% 09-16-2031 | Acquisitions | 75,000.00     | -74,387.25           |                          |
|          |                                                         | Dispositions | -75,000.00    |                      | 73,570.50                |
| SBFNJ8R1 | JPMORGAN CHASE & CO 3.509% DUE 01-23-2029               | Acquisitions | 1,500,000.00  | -1,714,200.00        |                          |
|          |                                                         | Dispositions | -1,450,000.00 |                      | 1,580,072.50             |
| SBD97KY6 | JPMORGAN CHASE & 3.22% DUE 03-01-2025                   | Acquisitions | 725,000.00    | -772,618.00          |                          |
|          |                                                         | Dispositions | -475,000.00   |                      | 501,984.75               |
| SBYQJ8W6 | JSC KAZMUNAYGAS 5.75% SNR MTN 19/04/47 USD              | Acquisitions | 1,100,000.00  | -1,417,350.00        |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                                 | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------|---------------|-------------|----------------------|--------------------------|
| S5545670 | JUNGHEINRICH NON-VTG PRF NPV                         | Dispositions  | -810,000.00 |                      | 972,348.30               |
|          |                                                      | Acquisitions  | 85.00       | -4,534.59            |                          |
| S6482668 | KAMIGUMI CO LTD NPV                                  | Dispositions  | -1,212.00   |                      | 61,995.11                |
|          |                                                      | Acquisitions  | 400.00      | -8,032.70            |                          |
| SB76BZX3 | KENEDIX RESIDENTIAL NEXT INVESTMENT CORPORATION REIT | Dispositions  | -3,300.00   |                      | 66,541.75                |
|          |                                                      | Acquisitions  | 23.00       | -47,308.14           |                          |
| SBT9Q186 | KEPPEL DC REIT                                       | Dispositions  | -23.00      |                      | 44,451.10                |
|          |                                                      | Acquisitions  | 5,900.00    | -11,137.38           |                          |
| SB3SGMV5 | KEYERA CORP COM                                      | Dispositions  | -25,400.00  |                      | 45,128.15                |
|          |                                                      | Acquisitions  | 200.00      | -3,554.87            |                          |
| SBBQ3850 | KEYWORDS STUDIOS P ORD GBP0.01                       | Dispositions  | -2,700.00   |                      | 70,108.03                |
|          |                                                      | Acquisitions  | 17.00       | -731.36              |                          |
| SBB22L96 | KION GROUP AG NPV                                    | Dispositions  | -1,901.00   |                      | 74,369.98                |
|          |                                                      | Acquisitions  | 224.00      | -17,508.13           |                          |
| SBMC7422 | KION GRP RIGHTS 31/12/2022                           | Dispositions  | -963.00     |                      | 102,341.98               |
|          |                                                      | Free Delivery | -738.00     |                      |                          |
| SBMD26X1 | KOHLS CORP NT 3.375% 05-01-2031                      | Free Receipt  | 0.00        | 236.64               |                          |
|          |                                                      | Acquisitions  | 250,000.00  | -249,505.00          |                          |
| SBFYR8L8 | KOJAMO OYJ NPV                                       | Dispositions  | -250,000.00 |                      | 250,205.00               |
|          |                                                      | Acquisitions  | 22.00       | -500.69              |                          |
| S6497565 | KUMAGAI GUMI CO NPV                                  | Dispositions  | -2,401.00   |                      | 54,175.94                |
|          |                                                      | Acquisitions  | 900.00      | -24,711.04           |                          |
| S6499969 | KYUDENKO CORP NPV                                    | Dispositions  | -900.00     |                      | 22,345.46                |
|          |                                                      | Acquisitions  | 900.00      | -30,856.03           |                          |
| S2503994 | LANDSTAR SYS INC COM                                 | Dispositions  | -900.00     |                      | 28,645.99                |
|          |                                                      | Acquisitions  |             |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                 | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|------------------------------------------------------|---------------|-------------|----------------------|--------------------------|
| SBYMYT66   | LAUREATE ED INC COM CL A                             | Acquisitions  | 951.00      | -165,595.45          |                          |
|            |                                                      | Dispositions  | -582.00     |                      | 101,929.05               |
| SBMVB566   | LOOMIS AK                                            | Acquisitions  | 31,556.00   | -483,221.51          |                          |
|            |                                                      | Dispositions  | -8,579.00   |                      | 124,069.76               |
| SBK95146   | LUKOIL SECS B V 3.875% GTD SNR 06/05/30 USD          | Acquisitions  | 480.00      | -13,560.25           |                          |
|            |                                                      | Dispositions  | -2,399.00   |                      | 66,288.82                |
| S7187627   | LUNDIN ENERGY AB                                     | Acquisitions  | 780,000.00  | -831,335.00          |                          |
|            |                                                      | Dispositions  | -580,000.00 |                      | 609,174.00               |
| S2866857   | LUNDIN MINING CORP COM NPV                           | Acquisitions  | 1,848.00    | -62,629.18           |                          |
|            |                                                      | Dispositions  | -1,848.00   |                      | 73,335.27                |
| SBPCKX47   | M & T BK CORP 3.5% DUE 12-31-2049 BEO                | Acquisitions  | 100.00      | -1,025.72            |                          |
|            |                                                      | Dispositions  | -9,800.00   |                      | 99,961.74                |
| SBFTRL69   | M&A CAPITAL PARTNE NPV                               | Acquisitions  | 125,000.00  | -125,000.00          |                          |
|            |                                                      | Dispositions  | -125,000.00 |                      | 125,812.50               |
| C556079AD3 | MACQUARIE BK LTD SUB NT SER C 144A 3.052% 03-03-2036 | Acquisitions  | 600.00      | -27,624.34           |                          |
|            |                                                      | Dispositions  | -600.00     |                      | 33,909.66                |
| C55608JAR9 | MACQUARIE GROUP LTD SR MEDIUM TERM 1.34%01-12-2027   | Acquisitions  | 475,000.00  | -475,000.00          |                          |
|            |                                                      | Dispositions  | -475,000.00 |                      | 458,166.00               |
| SBJ1DLW9   | MAN GROUP PLC (N) ORD USD0.0342857142                | Acquisitions  | 350,000.00  | -350,000.00          |                          |
|            |                                                      | Dispositions  | -175,000.00 |                      | 173,540.50               |
| SB4LR5Q8   | MAPLETREE IND TST NPV (REIT)                         | Acquisitions  | 28,443.00   | -73,792.42           |                          |
|            |                                                      | Dispositions  | -28,443.00  |                      | 91,302.48                |
| SBMZ5R57   | MAPLETREE INDUSTRIAL TRUST RIGHTS 11/06/2021         | Acquisitions  | 5,120.00    | -11,091.68           |                          |
|            |                                                      | Dispositions  | -32,020.00  |                      | 65,431.97                |
|            |                                                      | Free Delivery | -1,020.00   |                      |                          |
|            |                                                      | Free Receipt  | 1,020.00    | 115.15               |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                      | Transaction   | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-----------------------------------------------------------|---------------|--------------|----------------------|--------------------------|
| SB03Q9D0   | MARKETAXESS HLDGS INC COM STK                             | Acquisitions  | 436.00       | -180,206.43          |                          |
|            |                                                           | Dispositions  | -96.00       |                      | 47,594.03                |
| SB45K9N8   | MARRIOTT VACATIONS WORLDWIDE CORP COM                     | Acquisitions  | 1,292.00     | -201,718.54          |                          |
|            |                                                           | Dispositions  | -584.00      |                      | 89,692.54                |
| SB249GC0   | MATSUKIYOCOCOKARA & CO                                    | Dispositions  | -1,020.00    |                      | 45,235.80                |
|            |                                                           | Free Receipt  | 1,020.00     | 29,424.01            |                          |
| S2018669   | MAXIMUS INC COM                                           | Acquisitions  | 3,879.00     | -317,629.97          |                          |
|            |                                                           | Dispositions  | -1,326.00    |                      | 122,178.80               |
| SB19PR78   | MCUBS MIDCITY INC                                         | Acquisitions  | 4.00         | -3,466.59            |                          |
|            |                                                           | Dispositions  | -6.00        |                      | 6,055.20                 |
|            |                                                           | Free Delivery | -51.00       |                      |                          |
| S5262849   | MICRONIC MYDATA AB NPV                                    | Acquisitions  | 23.00        | -666.36              |                          |
|            |                                                           | Dispositions  | -2,790.00    |                      | 66,878.38                |
| SB17ZL56   | MINERAL RES LTD NPV                                       | Acquisitions  | 1,556.00     | -64,535.84           |                          |
|            |                                                           | Dispositions  | -1,556.00    |                      | 60,594.26                |
| SB64KR62   | MIRAIT HLDG CORP NPV                                      | Acquisitions  | 1,300.00     | -25,565.39           |                          |
|            |                                                           | Dispositions  | -3,300.00    |                      | 62,580.03                |
| S6161978   | MIRVAC GROUP STAPLED SECURITIES                           | Acquisitions  | 26,391.00    | -59,797.11           |                          |
|            |                                                           | Dispositions  | -26,391.00   |                      | 56,168.50                |
| C606822BG8 | MITSUBISHI UFJ FINL GROUP INC FIXED 3.218% 03-07-2022 BEO | Acquisitions  | 1,000,000.00 | -1,025,671.00        |                          |
|            |                                                           | Dispositions  | -750,000.00  |                      | 760,455.00               |
| SB02QLW4   | MIZUHO LEASING CO NPV                                     | Acquisitions  | 500.00       | -16,519.28           |                          |
|            |                                                           | Dispositions  | -500.00      |                      | 15,495.64                |
| SBMT9K01   | MOONPIG GROUP PLC ORD GBP0.1                              | Acquisitions  | 4,953.00     | -29,444.58           |                          |
|            |                                                           | Dispositions  | -4,953.00    |                      | 31,546.25                |
| SBKLRH64   | MORGAN STANLEY FLTG RT 2.72% DUE 07-22-2025               |               |              |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                            | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------------|--------------|-------------|----------------------|--------------------------|
| S6135229 | MUSASHI SEIMITSU NPV                            | Acquisitions | 700,000.00  | -739,137.00          |                          |
|          |                                                 | Dispositions | -625,000.00 |                      | 655,962.75               |
| S6619422 | NEC NETWORKS AND SYSTEM INTEGRATION CORPORATION | Acquisitions | 1,600.00    | -32,125.11           |                          |
|          |                                                 | Dispositions | -1,600.00   |                      | 30,104.30                |
| S6036548 | NET ONE SYSTEMS CO NPV                          | Acquisitions | 100.00      | -1,738.88            |                          |
|          |                                                 | Dispositions | -3,200.00   |                      | 50,643.32                |
| S7130836 | NEXANS SA EUR1                                  | Acquisitions | 500.00      | -17,522.03           |                          |
|          |                                                 | Dispositions | -1,900.00   |                      | 62,401.35                |
| S6640767 | NH FOODS LTD NPV                                | Acquisitions | 469.00      | -38,414.14           |                          |
|          |                                                 | Dispositions | -469.00     |                      | 47,437.72                |
| S6642688 | NIHON UNISYS NPV                                | Acquisitions | 100.00      | -4,523.25            |                          |
|          |                                                 | Dispositions | -1,500.00   |                      | 56,852.39                |
| SBGQV183 | NINE ENTERTAINMENT NPV                          | Acquisitions | 1,400.00    | -42,864.07           |                          |
|          |                                                 | Dispositions | -1,400.00   |                      | 39,376.12                |
| S6642127 | NIPPON EXPRESS CO NPV                           | Acquisitions | 367.00      | -710.06              |                          |
|          |                                                 | Dispositions | -42,106.00  |                      | 88,168.63                |
| SBLC7414 | NIPPON REIT INVEST NPV REIT                     | Acquisitions | 100.00      | -7,508.71            |                          |
|          |                                                 | Dispositions | -900.00     |                      | 56,498.46                |
| S6640563 | NIPPON SHINYAKU CO NPV                          | Acquisitions | 9.00        | -36,908.06           |                          |
|          |                                                 | Dispositions | -9.00       |                      | 34,756.08                |
| SBKWHK75 | NISOURCE INC .95% DUE 08-15-2025 REG            | Acquisitions | 100.00      | -8,794.36            |                          |
|          |                                                 | Dispositions | -700.00     |                      | 56,225.14                |
| S6717456 | NORTHERN STAR RESOURCES LTD                     | Acquisitions | 700,000.00  | -693,679.00          |                          |
|          |                                                 | Dispositions | -325,000.00 |                      | 323,488.75               |
|          |                                                 | Dispositions | -3,426.00   |                      | 30,628.71                |
|          |                                                 | Free Receipt | 3,426.00    | 20,066.85            |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                      | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|-------------------------------------------|--------------|-------------|----------------------|--------------------------|
| SBF15KG4   | NORTHROP GRUMMAN 2.93% DUE 01-15-2025     | Acquisitions | 825,000.00  | -884,664.00          |                          |
|            |                                           | Dispositions | -250,000.00 |                      | 264,832.50               |
| SB23XW70   | NRW HOLDINGS LTD NPV                      | Acquisitions | 3,393.00    | -5,988.21            |                          |
|            |                                           | Dispositions | -26,155.00  |                      | 36,025.13                |
| C62954WAE5 | NTT FIN CORP 2.065% 04-03-2031            | Acquisitions | 375,000.00  | -375,000.00          |                          |
|            |                                           | Dispositions | -375,000.00 |                      | 375,123.75               |
| SBMFNHJ5   | NUVEI CORPORATION SUB VOTING SHARES (CAD) | Dispositions | -350.00     |                      | 42,921.84                |
|            |                                           | Free Receipt | 350.00      | 13,259.08            |                          |
| SBM5J9Z3   | ORACLE CORP FIXED 2.8% DUE 04-01-2027     | Acquisitions | 525,000.00  | -555,717.75          |                          |
|            |                                           | Dispositions | -75,000.00  |                      | 80,164.50                |
| SBMYLX70   | ORACLE CORP FIXED 2.875% DUE 03-25-2031   | Acquisitions | 575,000.00  | -574,108.75          |                          |
|            |                                           | Dispositions | -275,000.00 |                      | 280,461.50               |
| SBM5JB35   | ORACLE CORP 2.5% DUE 04-01-2025 REG       | Acquisitions | 750,000.00  | -788,535.00          |                          |
|            |                                           | Dispositions | -300,000.00 |                      | 313,908.00               |
| SB03L311   | ORMAT TECHNOLOGIES INC COM                | Acquisitions | 3,908.00    | -274,348.25          |                          |
|            |                                           | Dispositions | -1,844.00   |                      | 199,841.67               |
| SB293GJ4   | OROCOBRE LTD NPV                          | Acquisitions | 8,790.00    | -59,195.00           |                          |
|            |                                           | Dispositions | -8,790.00   |                      | 59,042.78                |
| SBLDRH36   | OSB GROUP PLC ORD GBP 0.0100              | Acquisitions | 6,264.00    | -41,832.93           |                          |
|            |                                           | Dispositions | -6,264.00   |                      | 43,636.18                |
| S6397825   | OZ MINERALS LTD COMSTK                    | Acquisitions | 864.00      | -16,271.96           |                          |
|            |                                           | Dispositions | -8,621.00   |                      | 147,228.63               |
| SB575D14   | PAREX RESOURCES IN COM NPV                | Acquisitions | 100.00      | -1,780.09            |                          |
|            |                                           | Dispositions | -4,000.00   |                      | 77,717.42                |
| C713448ES3 | PEPSICO INC FIXED 2.75% 03-19-2030        | Acquisitions | 250,000.00  | -265,237.50          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                                           | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--------------------------------------------------------------------------------|--------------|---------------|----------------------|--------------------------|
| C713448FG8 | PEPSICO INC SR NT 2.75% 10-21-2051                                             | Dispositions | -250,000.00   |                      | 268,420.00               |
|            |                                                                                | Acquisitions | 225,000.00    | -223,542.00          |                          |
| SBKRKNV4   | PERENTI GLOBAL LTD                                                             | Dispositions | -225,000.00   |                      | 224,951.75               |
|            |                                                                                | Acquisitions | 32,290.00     | -20,927.49           |                          |
| SB3CY709   | PERSOL HOLDINGS CO NPV                                                         | Dispositions | -32,290.00    |                      | 24,857.42                |
|            |                                                                                | Acquisitions | 2,900.00      | -57,176.62           |                          |
| SBKSG5R1   | PFIZER INC 2.625% DUE 04-01-2030                                               | Dispositions | -2,900.00     |                      | 77,985.16                |
|            |                                                                                | Acquisitions | 200,000.00    | -210,590.00          |                          |
| S5481558   | POSTNL NV EUR0.48                                                              | Dispositions | -1,275,000.00 |                      | 1,345,689.50             |
|            |                                                                                | Acquisitions | 164.00        | -850.02              |                          |
| SB1GC200   | PRIMORIS SVCS CORP COM                                                         | Dispositions | -17,624.00    |                      | 77,208.56                |
|            |                                                                                | Acquisitions | 14,375.00     | -407,263.88          |                          |
| S6292782   | PRO MEDICUS NPV                                                                | Dispositions | -2,483.00     |                      | 82,977.56                |
|            |                                                                                | Acquisitions | 1,698.00      | -61,242.45           |                          |
| SBFNNX45   | PRUDENTIAL FINL INC 3.878% 03-27-2028                                          | Dispositions | -1,698.00     |                      | 68,279.42                |
|            |                                                                                | Acquisitions | 700,000.00    | -797,307.00          |                          |
| C08860HAC8 | PVTPL BHARTI AIRTEL LTD 3.25% DUE 06-03-2031/03-05-2031 BEO                    | Dispositions | -75,000.00    |                      | 86,622.75                |
|            |                                                                                | Acquisitions | 200,000.00    | -199,816.00          |                          |
| C05583JAJ1 | PVTPL BPCE SR NON PFD MED TERM NTS BOOK ENTRY TRANCHE # TR 9 VAR RT 01-20-2032 | Dispositions | -200,000.00   |                      | 198,707.00               |
|            |                                                                                | Acquisitions | 375,000.00    | -375,000.00          |                          |
| C111021AN1 | PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049                              | Dispositions | -375,000.00   |                      | 363,105.00               |
|            |                                                                                | Acquisitions | 200,000.00    | -220,958.00          |                          |
| SBMCP6P3   | PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO                                   | Dispositions | -200,000.00   |                      | 224,188.00               |
|            |                                                                                | Dispositions | -300,000.00   |                      | 293,568.00               |
| SBKMQWT8   | PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO                                    | Free Receipt | 1,225,000.00  | 1,230,140.69         |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                                 | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|----------------------------------------------------------------------|--------------|--------------|----------------------|--------------------------|
| SBKMQWR6   | PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO                          | Dispositions | -825,000.00  |                      | 838,316.00               |
|            |                                                                      | Free Receipt | 1,375,000.00 | 1,207,265.25         |                          |
| SBPBJLG3   | PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031                         | Dispositions | -500,000.00  |                      | 507,341.00               |
|            |                                                                      | Free Receipt | 500,000.00   | 512,591.74           |                          |
| SBNNFQD7   | PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 | Acquisitions | 225,000.00   | -224,489.25          |                          |
|            |                                                                      | Dispositions | -100,000.00  |                      | 97,893.00                |
| SBN2D5P7   | PVTPL NORDSTROM INC 4.25% DUE 08-01-2031BEO                          | Dispositions | -200,000.00  |                      | 202,416.00               |
|            |                                                                      | Free Receipt | 500,000.00   | 499,995.00           |                          |
| C98417EAK6 | PVTPL XSTRATA FIN CDA LTD NT 144A 4.95% DUE 11-15-2021 BEO           | Acquisitions | 100,000.00   | -99,922.00           |                          |
|            |                                                                      | Dispositions | -100,000.00  |                      | 99,734.00                |
| SBMG20G9   | PVTPL 7-ELEVEN INC 1.3% DUE 02-10-2028 BEO                           | Acquisitions | 500,000.00   | -512,860.00          |                          |
|            |                                                                      | Dispositions | -500,000.00  |                      | 500,000.00               |
| SBYZQH2    | QT GROUP OYJ NPV                                                     | Acquisitions | 500,000.00   | -498,435.00          |                          |
|            |                                                                      | Dispositions | -300,000.00  |                      | 291,190.25               |
| SB7XJTN8   | QUALYS INC COM USD0.001                                              | Acquisitions | 198.00       | -39,779.38           |                          |
|            |                                                                      | Dispositions | -198.00      |                      | 32,265.10                |
| SBG11K36   | REDROW PLC ORD GBP0.105                                              | Acquisitions | 2,772.00     | -303,779.88          |                          |
|            |                                                                      | Dispositions | -420.00      |                      | 55,538.09                |
| SBD1DM79   | RELIANCE WORLDWIDE NPV                                               | Acquisitions | 500.00       | -4,436.83            |                          |
|            |                                                                      | Dispositions | -9,325.00    |                      | 82,537.37                |
| SBMX50G1   | REPUBLIC SVCS INC 1.75% DUE 02-15-2032                               | Acquisitions | 3,381.00     | -12,471.63           |                          |
|            |                                                                      | Dispositions | -19,263.00   |                      | 83,885.64                |
| S5334588   | RHEINMETALL AG NPV                                                   | Acquisitions | 450,000.00   | -424,372.50          |                          |
|            |                                                                      | Dispositions | -925,000.00  |                      | 877,124.50               |
|            |                                                                      | Acquisitions | 62.00        | -5,791.28            |                          |
|            |                                                                      | Dispositions | -751.00      |                      | 73,497.67                |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                          | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-----------------------------------------------|--------------|-------------|----------------------|--------------------------|
| S2719070 | RLI CORP COM                                  | Acquisitions | 2,500.00    | -268,722.21          |                          |
|          |                                               | Dispositions | -261.00     |                      | 29,084.61                |
| SBX8ZX20 | ROYAL UNIBREW A/S DKK2 (POST SPLIT)           | Acquisitions | 56.00       | -7,067.84            |                          |
|          |                                               | Dispositions | -810.00     |                      | 101,887.11               |
| S6758455 | RYOHIN KEIKAKU CO NPV                         | Acquisitions | 300.00      | -7,175.22            |                          |
|          |                                               | Dispositions | -3,900.00   |                      | 78,944.18                |
| S4665933 | S&T AG NPV                                    | Acquisitions | 21.00       | -558.61              |                          |
|          |                                               | Dispositions | -2,252.00   |                      | 54,625.61                |
| SBZ4FB57 | SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027  | Acquisitions | 75,000.00   | -86,110.50           |                          |
|          |                                               | Dispositions | -500,000.00 |                      | 578,137.50               |
| SB1N7Z09 | SAFESTORE HLDGS ORD GBP0.01                   | Acquisitions | 3,257.00    | -45,988.41           |                          |
|          |                                               | Dispositions | -3,257.00   |                      | 54,004.33                |
| SB019KW7 | SAINSBURY(J) ORD GBP0.28571428                | Acquisitions | 143.00      | -569.96              |                          |
|          |                                               | Dispositions | -20,701.00  |                      | 83,205.55                |
| SBD7Y737 | SAMHALLSBYGGNADSBOLAGET I NORDEN AB SER'B'NPV | Acquisitions | 8,493.00    | -50,796.96           |                          |
|          |                                               | Dispositions | -8,493.00   |                      | 57,231.97                |
| SB1LB9P6 | SCOR SE EUR7.876972                           | Acquisitions | 1,161.00    | -39,084.40           |                          |
|          |                                               | Dispositions | -1,805.00   |                      | 61,313.00                |
| SBNG4824 | SCOUT24 AG RTS 31 DEC 2049 EUR                | Dispositions | -542.00     |                      | 95.95                    |
|          |                                               | Free Receipt | 542.00      |                      |                          |
| SB02RK08 | SEGA SAMMY HLDGS I NPV                        | Acquisitions | 4,700.00    | -64,895.19           |                          |
|          |                                               | Dispositions | -4,700.00   |                      | 66,882.97                |
| S6680718 | SERIA CO LTD NPV                              | Acquisitions | 300.00      | -10,509.70           |                          |
|          |                                               | Dispositions | -1,800.00   |                      | 59,672.53                |
| SB432QW4 | SEVEN GROUP HLDGS NPV                         | Acquisitions | 36.00       | -540.86              |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                      | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------|--------------|-------------|----------------------|--------------------------|
| S6730936 | SHINSEI BANK NPV                          | Dispositions | -3,895.00   |                      | 63,290.62                |
|          |                                           | Acquisitions | 300.00      | -4,837.85            |                          |
| SB05MTR0 | SHIP HEALTHCARE HOLDINGS INC NPV          | Dispositions | -4,500.00   |                      | 73,097.14                |
|          |                                           | Dispositions | -2,000.00   |                      | 52,671.94                |
| SBYYH7G9 | SHOP APOTHEKE EURO NPV 144A               | Free Receipt | 1,000.00    |                      |                          |
|          |                                           | Acquisitions | 67.00       | -12,540.95           |                          |
| SBYY7VY5 | SIGNIFY NV EUR0.01                        | Dispositions | -417.00     |                      | 69,109.84                |
|          |                                           | Acquisitions | 11.00       | -575.08              |                          |
| S2568131 | SILICON LABORATORIES INC COM              | Dispositions | -1,561.00   |                      | 77,829.15                |
|          |                                           | Acquisitions | 1,321.00    | -201,237.45          |                          |
| S5260768 | SIXT SE ORD NPV                           | Dispositions | -949.00     |                      | 168,846.98               |
|          |                                           | Acquisitions | 85.00       | -10,722.95           |                          |
| S0822011 | SMITH(DS) ORD GBP0.10                     | Dispositions | -278.00     |                      | 48,319.44                |
|          |                                           | Acquisitions | 5,698.00    | -30,744.59           |                          |
| SBLGBMH4 | SMUCKER J M CO FIXED 3.55% DUE 03-15-2050 | Dispositions | -18,653.00  |                      | 99,523.70                |
|          |                                           | Acquisitions | 175,000.00  | -180,370.75          |                          |
| S6818832 | SODICK CO LTD NPV                         | Dispositions | -175,000.00 |                      | 187,024.25               |
|          |                                           | Acquisitions | 2,000.00    | -19,775.50           |                          |
| S5973992 | SONAE SGPS SA EUR1                        | Dispositions | -2,000.00   |                      | 15,429.51                |
|          |                                           | Acquisitions | 437.00      | -462.15              |                          |
| SBP0TMK5 | SOPHIA GENETICS SA COM CHF0.05            | Dispositions | -46,625.00  |                      | 51,785.72                |
|          |                                           | Acquisitions | 967.00      | -17,889.50           |                          |
| SBYZFYS3 | SPIE SA EUR0.47                           | Dispositions | -967.00     |                      | 13,711.99                |
|          |                                           | Acquisitions | 30.00       | -722.15              |                          |
| SBGBN7C0 | SSP GROUP PLC ORD GBP0.01085              | Dispositions | -3,272.00   |                      | 80,207.50                |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                      | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|-------------------------------------------|---------------|-------------|----------------------|--------------------------|
| SBNKBD93 | SSP GROUP PLC ORD GBP0.01085 NPD (21/04/2 | Acquisitions  | 8,860.00    | -41,130.74           |                          |
|          |                                           | Dispositions  | -8,860.00   |                      | 31,470.91                |
| SBF7MPL9 | SSR MNG INC COM                           | Free Delivery | -2,873.00   |                      |                          |
|          |                                           | Free Receipt  | 2,873.00    | 4,960.04             |                          |
| S0766937 | ST JAMES'S PLACE ORD GBP0.15              | Acquisitions  | 2,800.00    | -48,256.99           |                          |
|          |                                           | Dispositions  | -4,304.00   |                      | 68,078.19                |
| SBN486G8 | STERIS PLC 2.7% DUE 03-15-2031 BEO        | Acquisitions  | 3,706.00    | -60,808.30           |                          |
|          |                                           | Dispositions  | -3,706.00   |                      | 81,203.01                |
| SBMQ8XV3 | STONEX GROUP INC COM                      | Acquisitions  | 425,000.00  | -424,562.25          |                          |
|          |                                           | Dispositions  | -425,000.00 |                      | 425,756.50               |
| S6858504 | SUMITOMO BAKELITE NPV                     | Acquisitions  | 6,745.00    | -459,254.12          |                          |
|          |                                           | Dispositions  | -21.00      |                      | 1,315.33                 |
| S6858861 | SUMITOMO FORESTRY NPV                     | Acquisitions  | 300.00      | -11,020.40           |                          |
|          |                                           | Dispositions  | -1,600.00   |                      | 72,086.68                |
| S6858731 | SUMITOMO HEAVY IND NPV                    | Acquisitions  | 600.00      | -11,707.46           |                          |
|          |                                           | Dispositions  | -3,900.00   |                      | 74,617.12                |
| SB928VJ0 | SUMMIT INDL INCOME TRUST UNITS            | Acquisitions  | 2,600.00    | -73,988.33           |                          |
|          |                                           | Dispositions  | -2,600.00   |                      | 67,166.87                |
| SB01C7R0 | SUPER RETAIL GROUP LTD G NPV              | Acquisitions  | 500.00      | -6,017.50            |                          |
|          |                                           | Dispositions  | -4,900.00   |                      | 91,571.27                |
| S6867748 | SWIRE PACIFIC 'A' NPV                     | Acquisitions  | 76.00       | -701.80              |                          |
|          |                                           | Dispositions  | -8,860.00   |                      | 86,013.86                |
| SBMYXQG6 | SYNNEX CORP 09/08/2031 2.65% 08-09-2031   | Acquisitions  | 8,500.00    | -60,825.53           |                          |
|          |                                           | Dispositions  | -8,500.00   |                      | 53,442.56                |
|          |                                           | Acquisitions  | 150,000.00  | -149,112.00          |                          |
|          |                                           | Dispositions  | -150,000.00 |                      | 145,435.50               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                                 | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------------------|--------------|-------------|----------------------|--------------------------|
| SBNBWPR7 | SYNNEX CORP 2.375% 08-09-2028                        | Acquisitions | 150,000.00  | -150,000.00          |                          |
|          |                                                      | Dispositions | -150,000.00 |                      | 148,289.00               |
| S5735631 | TAG IMMOBILIEN AG NPV                                | Acquisitions | 246.00      | -7,417.22            |                          |
|          |                                                      | Dispositions | -1,577.00   |                      | 48,377.06                |
| S0878230 | TAYLOR WIMPEY ORD GBP0.01                            | Acquisitions | 17,217.00   | -37,808.37           |                          |
|          |                                                      | Dispositions | -26,969.00  |                      | 62,273.52                |
| S7110902 | TECAN GROUP AG CHF0.10 (REGD)                        | Acquisitions | 147.00      | -92,222.66           |                          |
|          |                                                      | Dispositions | -147.00     |                      | 90,073.11                |
| S2216991 | TEMPUR SEALY INTL INC COM                            | Acquisitions | 3,325.00    | -159,976.40          |                          |
|          |                                                      | Dispositions | -6,767.00   |                      | 283,003.40               |
| SBPCHD04 | THERMO FISHER SCIENTIFIC INC 2.0% DUE 10-15-2031 BEO | Acquisitions | 100,000.00  | -98,827.00           |                          |
|          |                                                      | Dispositions | -100,000.00 |                      | 98,880.00                |
| SBKTRRQ6 | THERMO FISHER 2.6% DUE 10-01-2029                    | Acquisitions | 425,000.00  | -441,090.50          |                          |
|          |                                                      | Dispositions | -150,000.00 |                      | 159,645.00               |
| S6894003 | TOKAI CARBON CO NPV                                  | Acquisitions | 4,800.00    | -76,224.42           |                          |
|          |                                                      | Dispositions | -4,800.00   |                      | 62,558.32                |
| S6894898 | TOKYO OHKA KOGYO NPV                                 | Acquisitions | 1,200.00    | -81,583.18           |                          |
|          |                                                      | Dispositions | -1,200.00   |                      | 76,283.50                |
| SBDC6LT2 | TOKYU FUDOSAN HOLDINGS CORPORATION NPV               | Acquisitions | 11,900.00   | -72,335.63           |                          |
|          |                                                      | Dispositions | -11,900.00  |                      | 69,142.73                |
| SB3QJ0H8 | TOURMALINE OIL CP COM NPV                            | Acquisitions | 1,000.00    | -17,263.22           |                          |
|          |                                                      | Dispositions | -3,300.00   |                      | 118,693.49               |
| S2898173 | TOWER SEMICONDUCTOR LTD                              | Acquisitions | 2,486.00    | -71,957.06           |                          |
|          |                                                      | Dispositions | -2,486.00   |                      | 79,203.55                |
| S6899967 | TOYO SUISAN KAISHA NPV                               | Acquisitions | 800.00      | -34,796.94           |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                     | Transaction   | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------------|---------------|--------------|----------------------|--------------------------|
| S6900557 | TOYODA GOSEI NPV                         | Dispositions  | -800.00      |                      | 34,632.64                |
|          |                                          | Acquisitions  | 200.00       | -5,418.47            |                          |
| SBMDZN39 | TP ICAP GROUP PLC ORD GBP0.25            | Dispositions  | -2,600.00    |                      | 56,844.30                |
|          |                                          | Acquisitions  | 637.00       | -2,122.34            |                          |
| SB1H0DZ5 | TP ICAP PLC ORD GBP0.25                  | Dispositions  | -14,400.00   |                      | 43,128.46                |
|          |                                          | Free Receipt  | 13,763.00    | 57,018.43            |                          |
| SBMCFLY7 | TP ICAP PLC ORD GBP0.25 (NPD 16/02/2021) | Acquisitions  | 3,932.00     | -13,024.61           |                          |
|          |                                          | Free Delivery | -13,763.00   |                      |                          |
| S4902384 | TRELLEBORG AB SER'B'NPV                  | Free Delivery | -3,932.00    |                      |                          |
|          |                                          | Free Receipt  | 3,932.00     | 5,366.61             |                          |
| SB1P1JR4 | TS TECH CO.LTD. NPV                      | Acquisitions  | 35.00        | -819.07              |                          |
|          |                                          | Dispositions  | -4,010.00    |                      | 92,617.44                |
| S6599483 | ULVAC INC NPV                            | Acquisitions  | 200.00       | -6,126.37            |                          |
|          |                                          | Dispositions  | -3,800.00    |                      | 53,577.60                |
| SBMGJVN4 | UNITED PARCEL SERVICE 5.3% 04-01-2050    | Free Receipt  | 1,900.00     |                      |                          |
|          |                                          | Acquisitions  | 1,600.00     | -69,757.64           |                          |
| SBF2NLX1 | VA ELEC & PWR CO 3.5% DUE 03-15-2027     | Dispositions  | -1,600.00    |                      | 89,720.40                |
|          |                                          | Acquisitions  | 175,000.00   | -240,177.00          |                          |
| SBYZWMR9 | VAT GROUP AG CHF0.10 (REGD)              | Dispositions  | -175,000.00  |                      | 253,655.50               |
|          |                                          | Acquisitions  | 625,000.00   | -690,825.00          |                          |
| SBKY5H54 | VERIZON FIXED 2.1% DUE 03-22-2028        | Dispositions  | -125,000.00  |                      | 137,743.75               |
|          |                                          | Acquisitions  | 322.00       | -93,901.83           |                          |
| SBKY5H43 | VERIZON FIXED 2.55% DUE 03-21-2031       | Dispositions  | -322.00      |                      | 151,859.42               |
|          |                                          | Acquisitions  | 1,410,000.00 | -1,409,365.50        |                          |
|          |                                          | Dispositions  | -625,000.00  |                      | 631,381.25               |
|          |                                          | Acquisitions  | 600,000.00   | -597,534.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description                         | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|----------|----------------------------------------------|--------------|-------------|----------------------|--------------------------|
| SBNVVHD4 | VICTORIAN PLUMBING ORD GBP0.001              | Dispositions | -125,000.00 |                      | 125,436.25               |
|          |                                              | Acquisitions | 9,123.00    | -41,943.01           |                          |
| SBWTVWD4 | VIRTU FINL INC CL A CL A                     | Dispositions | -9,123.00   |                      | 23,034.97                |
|          |                                              | Acquisitions | 11,991.00   | -314,017.60          |                          |
| SBM6KKH4 | VISA INC 2.05% DUE 04-15-2030                | Dispositions | -3,453.00   |                      | 98,132.14                |
|          |                                              | Acquisitions | 275,000.00  | -278,374.25          |                          |
| SBM8BNR6 | VMWARE INC FIXED 2.2% 08-15-2031             | Dispositions | -575,000.00 |                      | 585,519.50               |
|          |                                              | Acquisitions | 525,000.00  | -523,965.75          |                          |
| SBK8VQD9 | WAREHOUSES DE PAUW NPV                       | Dispositions | -200,000.00 |                      | 195,150.00               |
|          |                                              | Acquisitions | 1,566.00    | -56,294.91           |                          |
| SBMWPC0  | WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 | Dispositions | -1,566.00   |                      | 72,022.86                |
|          |                                              | Acquisitions | 175,000.00  | -172,376.75          |                          |
| SBK0Y5Y0 | WASTE MGMT INC DEL FIXED 4.15% 07-15-2049    | Dispositions | -175,000.00 |                      | 168,735.00               |
|          |                                              | Acquisitions | 250,000.00  | -292,225.00          |                          |
| SBYQ74R7 | WELLS FARGO & CO 3% DUE 10-23-2026           | Dispositions | -250,000.00 |                      | 296,915.00               |
|          |                                              | Acquisitions | 575,000.00  | -617,187.75          |                          |
| SB0Y90N5 | WESDOME GOLD MIN L COM NPV                   | Dispositions | -150,000.00 |                      | 160,717.50               |
|          |                                              | Acquisitions | 1,800.00    | -15,714.32           |                          |
| S2951098 | WEST FRASER TIMBER COM NPV                   | Dispositions | -6,150.00   |                      | 55,444.48                |
|          |                                              | Acquisitions | 200.00      | -15,825.07           |                          |
| SBKP53W2 | WESTLAKE CHEM CORP 3.125% DUE 08-15-2051BEO  | Dispositions | -200.00     |                      | 16,065.51                |
|          |                                              | Acquisitions | 125,000.00  | -121,576.25          |                          |
| SB2PDGW1 | WH SMITH PLC ORD GBP0.220895                 | Dispositions | -125,000.00 |                      | 120,508.75               |
|          |                                              | Acquisitions | 1,511.00    | -41,101.58           |                          |
| SB1KJJ40 | WHITBREAD ORD GBP0.76797385                  | Dispositions | -1,511.00   |                      | 32,557.01                |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description               | Transaction  | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|----------|------------------------------------|--------------|------------|----------------------|--------------------------|
| S5699373 | WIENERBERGER AG NPV                | Acquisitions | 556.00     | -26,629.41           |                          |
|          |                                    | Dispositions | -556.00    |                      | 25,079.34                |
| SB5N0P84 | WOOD GROUP (JOHN) ORD GBP0.0428571 | Acquisitions | 182.00     | -6,654.86            |                          |
|          |                                    | Dispositions | -2,524.00  |                      | 90,214.61                |
| SB1VT035 | YANGZIJIANG SHIPBU NPV (SGD)       | Acquisitions | 12,531.00  | -57,264.45           |                          |
|          |                                    | Dispositions | -12,531.00 |                      | 37,722.65                |
| S6986461 | YOKOHAMA RUBBER CO NPV             | Acquisitions | 60,800.00  | -63,067.24           |                          |
|          |                                    | Dispositions | -60,800.00 |                      | 64,181.19                |
| S6586537 | YUE YUEN INDL HLDG HKD0.25         | Acquisitions | 3,600.00   | -75,066.66           |                          |
|          |                                    | Dispositions | -3,600.00  |                      | 61,005.64                |
| SB92MT10 | ZENKOKU HOSHO CO L NPV             | Acquisitions | 18,000.00  | -42,696.63           |                          |
|          |                                    | Dispositions | -18,000.00 |                      | 38,308.86                |
| S6644015 | ZEON CORPORATION NPV               | Acquisitions | 300.00     | -14,983.28           |                          |
|          |                                    | Dispositions | -1,400.00  |                      | 66,747.50                |
| SB92M6T7 | ZUR ROSE GP AG CHF30.00            | Acquisitions | 600.00     | -9,934.50            |                          |
|          |                                    | Dispositions | -4,800.00  |                      | 60,058.21                |
|          |                                    | Acquisitions | 56.00      | -20,278.24           |                          |
|          |                                    | Dispositions | -251.00    |                      | 99,340.07                |

# SCHEDULE SB ATTACHMENTS

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## Schedule SB – Statement by Enrolled Actuary

|                          |                                |
|--------------------------|--------------------------------|
| <b>Plan Sponsor</b>      | Sprint Communications, Inc.    |
| <b>EIN/PN</b>            | 48-0457967 / 001               |
| <b>Plan Name</b>         | Sprint Retirement Pension Plan |
| <b>Valuation Date</b>    | December 1, 2020               |
| <b>Enrolled Actuary</b>  | Fred Heger                     |
| <b>Enrollment Number</b> | 20-07303                       |

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

## **SCHEDULE SB ATTACHMENTS**

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**Schedule SB, Line 22**  
**Description of Weighted Average Retirement Age**  
**as of December 1, 2020**

See Schedule SB, Part V - Statement of Actuarial Assumptions/Methods for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

|                 |                                |
|-----------------|--------------------------------|
| Plan Name:      | Sprint Retirement Pension Plan |
| EIN / PN:       | 48-0457967 / 001               |
| Plan Sponsor:   | Sprint Communications, Inc.    |
| Valuation Date: | December 1, 2020               |

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Part V Summary of Plan Provisions

### Plan Provisions

The plan was originally effective January 1, 1966. All amendments included in the January 1, 2013 plan restatement are reflected in this valuation. The most recent amendment effective July 1, 2019 allowed for a voluntary distribution window for certain former employees to receive a one-time cash out of their benefit in 2019.

### Eligibility

#### Covered Employees

All regular employees of participating companies are covered by the Plan upon meeting the membership eligibility requirements below.

Membership continues in this Plan if an employee was a member of the United System Employee Retirement Plan or US Sprint Communications Company Pension Plan on December 31, 1989. Former Centel employees became participants on December 31, 1993. Otherwise, effective January 1, 1990, an employee becomes a member on the first day of the calendar month coincident with or next following the date he completes one year of continuous service. Part-time employees must work 1,000 hours and 12 consecutive months to become members.

"Former Centel Union Employees" become participants in the plan on the date on which they become employees.

Membership is closed to employees hired on or after August 12, 2005 (including legacy Nextel employees).

### Definitions

#### Definitions

"Continuous service" means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Continuous service is measured in nearest full years for non-union employees, and measured in hours of service for union employees.

"Credited service" means all service rendered as an employee prior to the later of his normal retirement date or date of termination of employment. Credited service is measured in years and months for non-union employees and measured in hours of service for union employees.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## SCHEDULE SB ATTACHMENTS

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“Compensation” means regular remuneration plus commissions and, effective December 31, 1993, incentive pay payable under defined incentive pay programs including any pre-tax elective deferrals under the savings plans. No compensation is recognized after December 31, 2005.

“Average pre-1990 compensation” means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1990, with compensation defined as of that date.

“Average pre-1994 compensation” means the average annual compensation of an employee during the last sixty consecutive months before January 1, 1994.

“Average final compensation” means the average annual compensation of an employee, during the 60 consecutive months out of the last 120 months in which he was actually working, but no later than December 31, 1999, affording the highest such average.

“Normal retirement date” means the later of (a) the first of the month coinciding with or following the member attaining age 65, (b) his completion of five years of continuous service or, if earlier, the fifth anniversary of the time he became a member, provided he is employed by the company at that time.

“Commencement date” means the date at which a provision of the Plan becomes effective with respect to a specific group of employees.

“New Covered Compensation” means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act for each year during the 35-year period ending with the year the employee attains Social Security Retirement Age (or the year before Social Security Retirement Age if before 1995), assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

“Covered Compensation” means the average of the taxable wage bases in effect under Title II of the Federal Social Security Act prior to the 1977 amendments for each year with respect to which benefits would be calculated for a male employee attaining age 65 assuming no increase in the taxable wage base after the calendar year of his termination of employment or retirement date.

|                 |                                |
|-----------------|--------------------------------|
| Plan Name:      | Sprint Retirement Pension Plan |
| EIN / PN:       | 48-0457967 / 001               |
| Plan Sponsor:   | Sprint Communications, Inc.    |
| Valuation Date: | December 1, 2020               |

## SCHEDULE SB ATTACHMENTS

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“Social security integration level” means, based on the calendar year of retirement or termination, the average of the taxable wage bases under Title II of the Federal Social Security Act for an employee attaining Social Security Retirement Age in that calendar year.

“United transferred employee” means an employee who transferred from United Telecom to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

“GTE transferred employee” means an employee who transferred from GTE Corporation to US Sprint Communications Company after June 30, 1986 and prior to January 1, 1990.

“Former Centel Non-Union Employee” means an employee who was a member of the Centel Retirement Pension Plan prior to January 1, 1994 who was not covered by a collective bargaining agreement.

“Former Centel Union Employee” means an employee who was a member of a collective bargaining unit as described in the Centel Union Plan.

“Centel Career Average Compensation” means average monthly compensation for the period beginning January 1, 1985 and ending on December 31, 1993.

“Centel Average Final Compensation” means average monthly compensation during the 60 consecutive months in which the employee received the greatest amount of Compensation during the 180-month period ending December 31, 1989.

|                 |                                |
|-----------------|--------------------------------|
| Plan Name:      | Sprint Retirement Pension Plan |
| EIN / PN:       | 48-0457967 / 001               |
| Plan Sponsor:   | Sprint Communications, Inc.    |
| Valuation Date: | December 1, 2020               |

# SCHEDULE SB ATTACHMENTS

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## Eligibility for Benefits

|                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|-----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Normal Retirement</b>          | The normal retirement age is 65 with five years of service. Service may be extended beyond age 65.                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| <b>Early Retirement</b>           | Any member who has reached age 55 may retire on an early retirement allowance provided he has completed ten years of continuous service.                                                                                                                                                                                                                                                                                                                                                                                                |
| <b>Special Early Retirement</b>   | <p>Any member whose age last birthday and credited service total 75 may retire on a special early retirement allowance provided:</p> <ul style="list-style-type: none"><li>a. his continuous service is broken by reason of a permanent shutdown of a plant, site, installation or department thereof, or</li><li>b. he is unfit mentally or physically to perform his duties in a satisfactory manner, or</li><li>c. his job no longer exists due to any cause and he is not offered other employment by the Company.</li></ul>        |
| <b>Deferred Vested Retirement</b> | Any member whose service is terminated other than by death or retirement and who has completed five years of continuous service is eligible for a deferred vested retirement allowance.                                                                                                                                                                                                                                                                                                                                                 |
| <b>Disability Retirement</b>      | A member who has completed ten years of continuous service, who qualifies for a Social Security disability benefit and who is found to be totally and permanently disabled may be retired on a disability retirement allowance.                                                                                                                                                                                                                                                                                                         |
| <b>Preretirement Death</b>        | <p>The surviving spouse or Domestic Partner of a member who dies after January 1, 1985 will be entitled to a benefit under the following conditions:</p> <ul style="list-style-type: none"><li>a. The member and his spouse had been married for at least a year at the date of death or the Domestic Partner meets the Plan's eligibility conditions; and</li><li>b. The member was an active employee and had at least five years of continuous service at his date of death, or the member was a terminated vested member.</li></ul> |

|                 |                                |
|-----------------|--------------------------------|
| Plan Name:      | Sprint Retirement Pension Plan |
| EIN / PN:       | 48-0457967 / 001               |
| Plan Sponsor:   | Sprint Communications, Inc.    |
| Valuation Date: | December 1, 2020               |

# SCHEDULE SB ATTACHMENTS

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## Benefits Paid Upon the Following Events

**Normal Retirement**      A member's annual normal retirement allowance is equal to the greater of (a) or (b) as follows:

- (a)    (i)    the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus
- (ii)   the product of:
  - (1)    1.5% of the member's average pre-1990 compensation, and
  - (2)    credited service through December 31, 1989.
- (b)    (i)    the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus
- (ii)   the product of:
  - (1)    1.5% of the member's average pre-1994 compensation, and
  - (2)    credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

Plan Name:            Sprint Retirement Pension Plan  
EIN / PN:            48-0457967 / 001  
Plan Sponsor:        Sprint Communications, Inc.  
Valuation Date:      December 1, 2020

## SCHEDULE SB ATTACHMENTS

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### Early Retirement

A member's annual early retirement allowance is equal to the greater of (a) or (b) as follows:

- (a)
  - (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus
  - (ii) the product of
    - (1) 1.5% of the member's average pre-1990 compensation, and
    - (2) credited service through December 31, 1989.
- (b)
  - (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus
  - (ii) the product of
    - (1) 1.5% of the member's average pre-1994 compensation, and
    - (2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

Such benefit is reduced by 5/12 of 1% for each month by which his retirement date precedes his normal retirement date. For calendar years from 1986 to 2000, a table of enhanced early retirement reduction factors applies to employees retiring at or after age 60.

### Special Early Retirement

The annual special early retirement allowance is equal to the early retirement non-union allowance prior to reduction for early payment reduced by 5/24 of 1% for each month by which the retirement date precedes the normal retirement date. The minimum special early retirement allowance is equal to the minimum early retirement allowance.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## SCHEDULE SB ATTACHMENTS

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### **Vested Termination**

A member's deferred vested retirement allowance equals the greater of (a) or (b) as follows:

- (a) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1989, plus
- (ii) the product of
  - (1) 1.5% of the member's average pre-1990 compensation as of December 31, 1989, and
  - (2) credited service through December 31, 1989.
- (b) (i) the sum of 1.5% times compensation for each year of credited service after December 31, 1993, plus
- (ii) the product of
  - (1) 1.5% of the member's average pre-1994 compensation, and
  - (2) credited service through December 31, 1993.

Effective December 31, 2005, the benefit amount is frozen for each participant in the plan.

A member who terminates before his 55th birthday with ten years of continuous service may elect to receive a deferred vested retirement allowance upon attaining age 55 of equivalent actuarial value to the benefit described above.

### **Disability Retirement**

The annual disability retirement allowance payable upon retirement at the disability retirement date is equal to the annual early retirement non-union allowance prior to reduction for early payment.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

# SCHEDULE SB ATTACHMENTS

## Preretirement Death

Amount of Benefit: In the event of an active member's death before retirement, the survivor's allowance is equal to the benefit which the spouse or Domestic Partner would have been paid had the member retired on an early retirement non-union allowance with the 50% joint and survivor form of benefit on the first day of the month preceding his date of death. If the active member had not yet attained age 55, the reductions for early commencement and joint and survivor form of payment shall be those which would have applied at age 55.

In the event of a terminated vested employee's death before commencement of benefits, the survivor's allowance, payable at the date the employee would have been age 55 or the date of death if later, is equal to 50% of the 50% joint and survivor deferred vested benefit with actuarial reduction for early commencement and the joint and survivor form of payment based on the date payments commence.

## Other Plan Provisions

### Minimum Benefits From Predecessor Plans (United, US Sprint, GTE, and Centel) for Certain Active Members

#### United Plan Member or United Transferred Employee on December 31, 1989

The minimum benefit for a non-union member equals:

- (i) 1.2% of his average final compensation multiplied by his credited service prior to January 1, 2000, plus
- (ii) 35% of his average final compensation in excess of new covered compensation, multiplied by credited service prior to January 1, 2000, or if a member prior to January 1, 1987, and if greater, .25% of his average final compensation in excess of covered compensation multiplied by the lesser of the number of years of credited service he would have had at normal retirement (if he terminated prior to normal retirement) or 15, further multiplied by the ratio of his credited service prior to January 1, 2000 to the number of years of credited service he would have had at normal retirement.

Reductions for early commencement and forms of benefits other than life only are the same as indicated above. An additional minimum applies if a member is age 60 or over, and eligible for early or special early retirement. This minimum benefit is equal to 1% of the member's average final compensation multiplied by his credited service prior to January 1, 2000.

This benefit calculation is frozen as of December 31, 1999.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## SCHEDULE SB ATTACHMENTS

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**US Sprint  
Communications  
Company Pension  
Plan Member on  
December 31, 1989**

The minimum benefit equals the accrued benefit under the US Sprint Plan as of December 31, 1989. Reductions for early commencement and forms of benefit other than life are based on the factors in the US Sprint Plan and the age at benefit commencement.

**GTE Transferred  
Employee on  
December 31, 1989**

The GTE minimum benefit equals the greater of (i) or (ii) as follows:

- (i) 1.35% times average final compensation prior to July 1, 1996 times credited service prior to July 1, 1996, or
- (ii) credited service prior to July 1, 1996 multiplied by the sum of (1) and (2):
  - (1) 1.15% times average final compensation prior to July 1, 1996 and below the Social Security Integration Level plus,
  - (2) 1.45% times such average final compensation above the Social Security Integration Level.

Reductions for early commencement are based on the following schedule if the member's age and service equal at least 76 (provided the member has at least 15 years of credited service):

| Age           | Reduction                  |
|---------------|----------------------------|
| 49 or younger | 18%                        |
| 50 – 54       | 1/4% per month from age 55 |
| 55 or older   | 0%                         |

Reductions for alternate forms of benefits are based on the factors in the US Sprint Communications Company Pension Plan.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## SCHEDULE SB ATTACHMENTS

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### **Former Centel Non-Union Employee**

The Centel minimum benefit equals the sum of (i) and (ii) as follows:

- (i) 1.7% times Centel Career Average Compensation times credited service on or after January 1, 1985 and prior to January 1, 1994.
- (ii) the sum of (1) and (2) as follows:
  - (1) 1.125% times the portion of Centel Average Final Compensation that is not in excess of \$750, all multiplied by credited service as of December 31, 1984.
  - (2) 1.5% times the portion of Centel Average Final Compensation that exceeds \$750, all multiplied by credited service as of December 31, 1984.

Certain employees will be eligible for additional minimum benefits due to service as an IBEW Business Manager, service with the Centel Telephone Company of Ohio, or participation in prior Centel plans.

For employees retiring at age 55 or later, these benefits are unreduced for commencement at ages 60 and later and reduced by .3% for each month by which benefit commencement precedes age 60.

|                 |                                |
|-----------------|--------------------------------|
| Plan Name:      | Sprint Retirement Pension Plan |
| EIN / PN:       | 48-0457967 / 001               |
| Plan Sponsor:   | Sprint Communications, Inc.    |
| Valuation Date: | December 1, 2020               |

## SCHEDULE SB ATTACHMENTS

---

### Former Centel Union Employee

The Centel minimum benefit equals credited service times the dollar amount for the applicable pension band under the Centel Union Plan.

Certain employees will be eligible for additional minimum benefits due to service as an IBEW Business Manager or participation in prior Centel plans.

Benefits commencing before age 65 will be reduced by 5/12% for each month by which benefit commencement precedes age 65. However, for employees with 30 or more years of service, benefits are unreduced for commencement at ages 60 and later.

Effective January 1, 2000, certain Centel unions have frozen the benefits, which are payable unreduced upon retirement for employees with 30 or more years of service and age 60 and older. Shown below are the affected unions and the date as of which the benefit level for unreduced retirement is frozen.

| Union                 | Freeze Date                   |
|-----------------------|-------------------------------|
| CWA 2277              | May 16, 1999                  |
| CWA 3672              | May 26, 1999                  |
| IBEW 1181             | March 16, 1997                |
| BEW 1537              | February 11, 2000             |
| CWA 6174              | September 30, 1998            |
| CWA 1496 (Commercial) | March 28, 2003                |
| CWA 1496 (Plant)      | March 1, 1997 (new employees) |

### Maximum Benefits

The maximum pension is subject to the conditions of IRC §415, payable as a qualified joint and survivor benefit in the case of retirement at the social security retirement age. It is actuarially increased if retirement occurs later and actuarially reduced if retirement occurs earlier. Additional limitations apply if the member has less than ten years of participation and if contributions were made under any defined contribution plan in which the member participates.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

# SCHEDULE SB ATTACHMENTS

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## **Normal Form of Allowance**

If the member is not married on his date of retirement, the benefit is payable for life, with no benefit payable upon his death.

If the member is married on his date of retirement, the normal form of benefit is an actuarially reduced benefit payable for his life, with the provision that after his death an allowance at one-half the rate of his reduced allowance will be continued during the life of and paid to his spouse if she survives him. The reduced allowance is determined in such a way that the total benefit is of equivalent value to the annuity described above for an unmarried member.

If the value of the equivalent actuarial benefit is less than \$5,000, the plan may make a single lump sum payment to the member.

## **Optional Forms**

A member may elect to convert his allowance, at least 90 days prior to the due date of the first payment of his retirement allowance, into any one of several benefits of equivalent actuarial value to the benefit payable to an unmarried member.

## **Appendix Amendments**

The benefits of several predecessor plans are provided under appendix amendments. These benefits are restricted to members who were covered under the predecessor plans.

Assets and liabilities associated with the former Wintel Group, Quincy Telephone Company, United Business Communications, Inc., Unitel, Calma Company, Information Systems of America, Uniwatch, Inc., United Computing International, Inc., United Communications Systems, Inc. and United Transmission, Inc. are included with those for United Telecommunications, Inc. In each case, liabilities are limited to the frozen Plan benefits accrued at the time each company ceased to participate in the Plan. Such frozen benefits have been estimated in certain cases.

The valuation reflects minimum benefits for employees of Carolina Telegraph and Telephone Company as of July 1, 1975 as guaranteed under Appendix P and for employees of Florida Telephone Corporation as of March 1, 1974 as guaranteed under Appendix W and minimum benefits for employees who have Winter Park or On-Line account balances under Appendix Z or BB.

Effective December 31, 2005, the amount of the Appendix amendment benefit is frozen for each participant in the plan.

|                 |                                |
|-----------------|--------------------------------|
| Plan Name:      | Sprint Retirement Pension Plan |
| EIN / PN:       | 48-0457967 / 001               |
| Plan Sponsor:   | Sprint Communications, Inc.    |
| Valuation Date: | December 1, 2020               |

## SCHEDULE SB ATTACHMENTS

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### **Cost-of-Living Adjustment on April 1, 1994**

Retirement allowances for all members who retired on or before December 31, 1992 were increased effective April 1, 1994, by the greater of (a) or (b):

(a) The product of

(i) 2.1% of monthly benefit, and

(ii) the aggregate number of years (or part thereof) from July 1, 1986 through December 31, 1992 during which the member was receiving benefits.

(b) \$10 per month.

### **Benefits for Employees Involved in Spin-Offs**

Sprint Spectrum Transfer of Employees on January 1, 1996 or Later: Pension benefit accruals will cease as of the date of transfer for all the employees of a Sprint company who transfer to Sprint Spectrum. However, those with at least one year of service with Sprint as of the transfer date will have their service at Sprint Spectrum recognized for retirement eligibility and vesting purposes by the Sprint Retirement Pension Plan.

360° Communications Spin-Off on March 7, 1996: Pension benefit accruals ceased as of March 7, 1996 for the Sprint Cellular participants who become employed by 360° Communications. However, those with at least one year of service with Sprint as of March 7, 1996, will have their service at 360° Communications recognized for vesting purposes by the Sprint Retirement Pension Plan.

Global One Spin-Off on December 31, 1996: Pension benefit accruals will cease as of December 31, 1996 for the Sprint/United Management Company participants who become employed by Global One. However, those with at least one year of service with Sprint as of December 31, 1996, will have their service at Global One recognized for retirement eligibility and vesting purposes by the Sprint Retirement Pension Plan.

Service Centers for IBM and Convergys on February 29, 2004: Pension benefit accruals will cease as of February 29, 2004 for the service center participants who become employed by IBM or Convergys. However, those with at least one year of vesting service with Sprint as of such date, will have their IBM or Convergys service recognized for vesting purposes by the Sprint Retirement Pension Plan.

### **Contributions**

All contributions required to support the Plan are made by the Company.

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## SCHEDULE SB ATTACHMENTS

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### Future Plan Changes

No future benefit changes were recognized in determining minimum and maximum contributions

### Changes in Benefits Valued Since Prior Year

None

### Substantive Commitment

We are not aware of any other substantive commitments under the provisions of the plan

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020

## Schedule I

**Sprint Retirement Pension Plan**  
**EIN: 48-0457967 Plan No. 001**  
**As of November 30, 2021**

### **Schedule of Assets (Held at End of Year) as of November 30, 2021** **Form 5500, Schedule H, Part IV, Line 4i**

*(in thousands)*

|                                                                                                                                     |    |           |
|-------------------------------------------------------------------------------------------------------------------------------------|----|-----------|
| Total Assets – Per Northern Trust Portfolio Statements<br>Asset Summary section under “Current Value” as of November 30, 2021 ..... | \$ | 1,526,176 |
| (see detailed summary attached)                                                                                                     |    |           |
| Items included in the Northern Trust Schedule of Assets, adjusted for pending transactions:                                         |    |           |
| Trade sales .....                                                                                                                   |    | (70)      |
| Trade purchases .....                                                                                                               |    | 2,076     |
| Pending transactions, net .....                                                                                                     |    | 2,006     |
| Total Investments – Statement of Net Assets Available for Benefits as of November 30, 2021 ....                                     | \$ | 1,528,182 |

*See accompanying Independent Auditor's Report*

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                 | Shares/Par Value | Historical Cost      | Current Value        |
|-------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Non-Interest Bearing Cash - USD</i>                                                          |                  |                      |                      |
| EUR - Euro                                                                                      | 0.000            | 0.00                 | 0.00                 |
| GBP - British pound sterling                                                                    | 0.000            | 0.00                 | 0.00                 |
| JPY - Japanese yen                                                                              | 871.900          | 871.90               | 871.90               |
| USD - United States dollar                                                                      | 7,899,423.510    | 7,899,423.51         | 7,899,423.51         |
| <b>Total - all currencies</b>                                                                   |                  | <b>7,900,295.41</b>  | <b>7,900,295.41</b>  |
| <b>Total Non-Interest Bearing Cash - USD</b>                                                    |                  | <b>7,900,295.41</b>  | <b>7,900,295.41</b>  |
| <i>Receivables - Other - USD</i>                                                                |                  |                      |                      |
| Pending foreign exchange purchases: United States dollar                                        | 0.000            | 872.86               | 872.86               |
| Pending trade sales: United States dollar                                                       | 0.000            | 68,614.64            | 68,614.64            |
| <b>Total - all currencies</b>                                                                   |                  | <b>69,487.50</b>     | <b>69,487.50</b>     |
| <b>Total Receivables - Other - USD</b>                                                          |                  | <b>69,487.50</b>     | <b>69,487.50</b>     |
| <i>Interest Bearing Cash - USD</i>                                                              |                  |                      |                      |
| USD - United States dollar                                                                      | 50,135,422.580   | 50,135,422.58        | 50,135,422.58        |
| <b>Total - all currencies</b>                                                                   |                  | <b>50,135,422.58</b> | <b>50,135,422.58</b> |
| <b>Total Interest Bearing Cash - USD</b>                                                        |                  | <b>50,135,422.58</b> | <b>50,135,422.58</b> |
| <i>U.S. Government Securities</i>                                                               |                  |                      |                      |
| <b>United States - USD</b>                                                                      |                  |                      |                      |
| UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75%<br>03-31-2026 SEDOL: BMDNPN7              | 6,490,000.000    | 6,445,028.98         | 6,392,903.50         |
| UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25%<br>DUE 11-30-2026 BEO SEDOL: BP39M24 | 1,280,000.000    | 1,275,740.04         | 1,285,699.99         |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost       | Current Value         |
|-----------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>U.S. Government Securities</i>                                                 |                  |                       |                       |
| <b>United States - USD</b>                                                        |                  |                       |                       |
| UNITED STATES TREAS BDS 2.875% DUE<br>11-15-2046 SEDOL: BZ1BP67                   | 5,920,000.000    | 6,757,379.93          | 7,163,431.24          |
| UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG<br>SEDOL: B6ZKRY9            | 4,710,000.000    | 5,567,202.05          | 5,734,792.95          |
| UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG<br>SEDOL: BYQLTZ2      | 41,220,000.000   | 54,972,520.40         | 57,303,850.68         |
| UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE<br>11-15-2042 REG SEDOL: BZ56WH8 | 19,500,000.000   | 21,751,718.63         | 22,523,261.67         |
| UNITED STATES TREAS BDS 3% DUE 05-1 5-2045<br>SEDOL: BXC4FZ0                      | 33,130,000.000   | 38,373,990.33         | 40,381,070.00         |
| UNITED STS TREAS NTS 1.25% 03-31-2028<br>SEDOL: BMDNPR1                           | 3,400,000.000    | 3,388,660.56          | 3,387,250.00          |
| UNITED STS TREAS 1.125% 02-29-2028<br>SEDOL: BLKH0Y1                              | 3,200,000.000    | 3,185,005.82          | 3,169,000.00          |
| WI TREASURY SEC 3.375% DUE 11-15-2048 REG<br>SEDOL: BGRW851                       | 43,070,000.000   | 54,766,511.24         | 57,740,718.75         |
| 7.43 05-01-2023<br>CUSIP: 99V000N86                                               | 226.940          | 230.60                | 226.94                |
| <b>Total United States - USD</b>                                                  |                  | <b>196,483,988.58</b> | <b>205,082,205.72</b> |
| <b>Total U.S. Government Securities</b>                                           |                  | <b>196,483,988.58</b> | <b>205,082,205.72</b> |
| <i>Corporate Debt Instruments - Preferred</i>                                     |                  |                       |                       |
| <b>Australia - USD</b>                                                            |                  |                       |                       |
| BHP BILLITON FIN 5% DUE 09-30-2043<br>SEDOL: BFD3PF0                              | 75,000.000       | 99,107.25             | 99,560.65             |
| RIO TINTO FIN USA 5.2 DUE 11-02-2040<br>SEDOL: B5TZB18                            | 100,000.000      | 132,269.00            | 133,977.07            |
| <b>Total Australia - USD</b>                                                      |                  | <b>231,376.25</b>     | <b>233,537.72</b>     |
| <b>Netherlands - USD</b>                                                          |                  |                       |                       |
| SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG<br>SEDOL: BCZQWS8                 | 125,000.000      | 152,006.25            | 156,355.11            |
| <b>Total Netherlands - USD</b>                                                    |                  | <b>152,006.25</b>     | <b>156,355.11</b>     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost     | Current Value       |
|---------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Preferred</i>                                               |                  |                     |                     |
| <b>United States - USD</b>                                                                  |                  |                     |                     |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043<br>SEDOL: B7YGHX4                                    | 50,000.000       | 60,142.00           | 62,540.12           |
| BURL NORTHN SANTA 5.75% DUE 05-01-2040<br>SEDOL: B4PXK12                                    | 350,000.000      | 480,434.85          | 486,586.43          |
| BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043<br>SEDOL: BD00GW4                            | 350,000.000      | 457,117.50          | 474,158.71          |
| EMERSON ELEC CO 5.25% DUE 11-15-2039<br>SEDOL: BG48V20                                      | 75,000.000       | 99,627.00           | 100,910.53          |
| FL PWR & LT CO 4.125% DUE 02-01-2042<br>SEDOL: B75LD96                                      | 50,000.000       | 62,273.50           | 60,521.39           |
| FLORIDA PWR CORP 6.4% DUE 06-15-2038<br>SEDOL: B39XY20                                      | 50,000.000       | 72,457.00           | 72,723.31           |
| HOME DEPOT INC 3.9% DUE 12-06-2028 REG<br>SEDOL: BHQFF35                                    | 100,000.000      | 115,078.02          | 113,135.96          |
| HOME DEPOT INC 4.875 DUE 02-15-2044<br>SEDOL: BDD8L53                                       | 300,000.000      | 387,126.00          | 399,120.21          |
| HOME DEPOT INC 5.875% DUE 12-16-2036<br>SEDOL: B8D60P5                                      | 350,000.000      | 489,296.50          | 496,609.61          |
| HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051<br>SEDOL: BKPG1M1                              | 100,000.000      | 99,280.00           | 107,268.79          |
| PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR<br>00015 5.7 DUE 121436 SEDOL: B1L6KD6 | 225,000.000      | 307,838.25          | 305,303.14          |
| PUB SVC ELEC GAS CO SECD 3.95 DUE 05-01-2042 REG<br>SEDOL: B8BHNS4                          | 150,000.000      | 172,423.50          | 174,518.67          |
| UNITEDHEALTH GROUP 3.75% DUE 07-15-2025<br>SEDOL: BYTRVX9                                   | 275,000.000      | 306,297.75          | 297,591.82          |
| UNITEDHEALTH GROUP 4.25% DUE 03-15-2043<br>SEDOL: B97GZH5                                   | 450,000.000      | 535,828.50          | 542,606.54          |
| UNITEDHEALTH GROUP 6.875% DUE 02-15-2038<br>SEDOL: BG49598                                  | 125,000.000      | 190,255.00          | 192,806.02          |
| <b>Total United States - USD</b>                                                            |                  | <b>3,835,475.37</b> | <b>3,886,401.25</b> |
| <b>Total Corporate Debt Instruments - Preferred</b>                                         |                  | <b>4,218,857.87</b> | <b>4,276,294.08</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                               | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                                     |                  |                     |                     |
| <b>Australia - USD</b>                                                                        |                  |                     |                     |
| MACQUARIE GROUP LTD SR MEDIUM TERM 1.34%01-12-2027<br>CUSIP: 55608JAR9                        | 175,000.000      | 175,000.00          | 171,176.96          |
| PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO<br>CUSIP: 378272BC1                          | 100,000.000      | 99,965.00           | 106,353.91          |
| PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO<br>SEDOL: BLPKF28                        | 125,000.000      | 124,868.75          | 122,778.23          |
| PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031<br>SEDOL: BPBJLG3                                | 125,000.000      | 124,716.25          | 121,234.07          |
| PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051<br>SEDOL: BPBJK11                                | 75,000.000       | 73,884.75           | 72,526.83           |
| PVTPL MACQUARIE GROUP LTD 1.201% DUE 10-14-2025 BEO<br>CUSIP: 55608JBA5                       | 275,000.000      | 275,000.00          | 272,898.20          |
| PVTPL NEWCREST FIN PTY LTD GTD NT 144A 4.2% DUE<br>05-13-2050/05-13-2020 BEO CUSIP: 65120FAE4 | 75,000.000       | 83,131.50           | 87,574.96           |
| WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034<br>CUSIP: 961214EF6                               | 175,000.000      | 184,446.50          | 189,774.81          |
| WESTPAC BKG FIXED 3.133% DUE 11-18-2041<br>CUSIP: 961214EY5                                   | 200,000.000      | 200,000.00          | 197,722.07          |
| <b>Total Australia - USD</b>                                                                  |                  | <b>1,341,012.75</b> | <b>1,342,040.04</b> |
| <b>Austria - USD</b>                                                                          |                  |                     |                     |
| PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051<br>CUSIP: 46653KAB4                             | 300,000.000      | 298,341.00          | 330,656.39          |
| PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 BEO CUSIP: 46653KAA6                       | 250,000.000      | 249,220.00          | 245,496.66          |
| <b>Total Austria - USD</b>                                                                    |                  | <b>547,561.00</b>   | <b>576,153.05</b>   |
| <b>Belgium - USD</b>                                                                          |                  |                     |                     |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048<br>SEDOL: BF7MH35                                    | 275,000.000      | 313,255.25          | 330,648.71          |
| ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026<br>SEDOL: BK9VNF9                                | 550,000.000      | 608,322.00          | 592,113.50          |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036<br>SEDOL: BK5XW52                                 | 775,000.000      | 919,359.25          | 931,937.50          |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046<br>SEDOL: BJXS2M9                                 | 675,000.000      | 804,363.75          | 856,888.92          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                  | Shares/Par Value | Historical Cost     | Current Value       |
|--------------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                                        |                  |                     |                     |
| <b>Belgium - USD</b>                                                                             |                  |                     |                     |
| ANHEUSER-BUSCH FIXED 4.6% DUE 06-01-2060<br>SEDOL: BM8MM83                                       | 425,000.000      | 425,791.12          | 528,191.58          |
| ANHEUSER-BUSCH 3.5% DUE 06-01-2030<br>SEDOL: BM8GDL5                                             | 400,000.000      | 437,992.00          | 437,441.47          |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042<br>SEDOL: BDCMR69                                            | 50,000.000       | 60,169.00           | 62,457.95           |
| <b>Total Belgium - USD</b>                                                                       |                  | <b>3,569,252.37</b> | <b>3,739,679.63</b> |
| <b>Brazil - USD</b>                                                                              |                  |                     |                     |
| DEFAULTED PVTPPL VIRGOLINO DE OLIVEIRA FIN LTD SR NT 144A 0%<br>DUE 12-31-2040 CUSIP: 92824BAA4  | 205,000.000      | 218,038.00          | 1,537.50            |
| DEFAULTED U S J-ACUCAR E ALCOOL 0.0% 12-31-2040<br>CUSIP: 90346JAC6                              | 228,774.000      | 276,716.92          | 73,209.97           |
| <b>Total Brazil - USD</b>                                                                        |                  | <b>494,754.92</b>   | <b>74,747.47</b>    |
| <b>Canada - USD</b>                                                                              |                  |                     |                     |
| BELL CANADA 4.464% 04-01-2048<br>CUSIP: 0778FPAA7                                                | 50,000.000       | 58,844.50           | 63,085.29           |
| CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO<br>SEDOL: BP8KQ19                                 | 50,000.000       | 49,739.00           | 50,906.48           |
| CANADIAN PAC RY CO NEW 3.1% 12-02-2051<br>SEDOL: BP8KQ20                                         | 125,000.000      | 124,105.00          | 128,560.16          |
| CANADIAN PACIFIC RAILWAY CO 2.45% DUE 12-02-2031 BEO<br>SEDOL: BP8KPZ6                           | 100,000.000      | 99,965.00           | 101,220.17          |
| CDN NAT RES LTD 2.05% DUE 07-15-2025<br>SEDOL: BMBQJJ2                                           | 75,000.000       | 76,579.50           | 75,790.72           |
| EMERA US FIN LP 4.75% DUE 06-15-2046<br>SEDOL: BYMVD32                                           | 50,000.000       | 57,486.50           | 59,343.81           |
| ENBRIDGE INC 2.5% DUE 08-01-2033 BEO<br>SEDOL: BLR8KZ8                                           | 450,000.000      | 448,128.00          | 442,597.50          |
| GREAT-WEST LIFECO 4.581% DUE 05-17-2048<br>CUSIP: 39138QAC9                                      | 150,000.000      | 181,753.50          | 195,055.31          |
| PETRO-CDA 6.8% DUE 05-15-2038<br>SEDOL: B2RJ2C9                                                  | 325,000.000      | 449,673.25          | 458,993.40          |
| PVTPPL GREAT-WEST LIFECO U S FIN 2020 LP .904% DUE<br>08-12-2025/08-12-2020 BEO CUSIP: 391399AA0 | 50,000.000       | 49,507.50           | 48,735.63           |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                   | Shares/Par Value | Historical Cost     | Current Value       |
|-----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                     |                     |
| <b>Canada - USD</b>                                                               |                  |                     |                     |
| PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO<br>CUSIP: 98417EAR1        | 225,000.000      | 283,718.75          | 284,519.25          |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG<br>SEDOL: BJYSCK6                  | 100,000.000      | 111,684.00          | 115,617.16          |
| SUNCOR ENERGY INC FIXED 3.1% DUE 05-15-2025<br>SEDOL: BMDFM54                     | 325,000.000      | 325,712.75          | 340,828.61          |
| SUNCOR ENERGY INC 2.8% DUE 05-15-2023<br>SEDOL: BMDX678                           | 175,000.000      | 174,830.25          | 179,300.36          |
| <b>Total Canada - USD</b>                                                         |                  | <b>2,491,727.50</b> | <b>2,544,553.85</b> |
| <b>China - USD</b>                                                                |                  |                     |                     |
| HUARONG FIN 2017 4%-FR GTD SNR EMTN PERPUSD<br>SEDOL: BYWQNH1                     | 290,000.000      | 265,350.00          | 284,925.00          |
| PROSUS N V FIXED 4.027% DUE 08-03-2050<br>CUSIP: N7163RAD5                        | 200,000.000      | 188,170.00          | 186,826.14          |
| PROSUS N.V. CORP 3.68%01-21-2030<br>CUSIP: N7163RAA1                              | 200,000.000      | 210,200.00          | 203,799.04          |
| PVTPL NXP BV / NXP FUNDING LLC / NXP USA INC 3.25%<br>11-30-2051 CUSIP: 62954HAM0 | 100,000.000      | 98,770.00           | 100,194.54          |
| <b>Total China - USD</b>                                                          |                  | <b>762,490.00</b>   | <b>775,744.72</b>   |
| <b>France - USD</b>                                                               |                  |                     |                     |
| BNP PARIBAS SR NON VAR RT 1.323% DUE 01-13-2027<br>CUSIP: 09659W2N3               | 425,000.000      | 425,000.00          | 414,049.08          |
| CR AGRICOLE S A 1.907% DUE 06-16-2026<br>CUSIP: 22535WAG2                         | 275,000.000      | 275,000.00          | 276,238.47          |
| ORANGE S A 5.5% DUE 02-06-2044<br>SEDOL: BLSPT7Y6                                 | 100,000.000      | 135,811.00          | 138,781.84          |
| PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7           | 275,000.000      | 275,000.00          | 279,183.87          |
| PVTPL BNP PARIBAS 2.824% DUE 01-26-2041 REG<br>CUSIP: 09659T2C4                   | 225,000.000      | 203,604.75          | 213,150.78          |
| PVTPL BPCE SA 3.116% 10-19-2032<br>CUSIP: 05578QAF0                               | 250,000.000      | 250,000.00          | 250,790.83          |
| <b>Total France - USD</b>                                                         |                  | <b>1,564,415.75</b> | <b>1,572,194.87</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost     | Current Value       |
|------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                     |                     |
| <b>Germany - USD</b>                                                               |                  |                     |                     |
| DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032<br>CUSIP: 251526CK3                 | 390,000.000      | 390,000.00          | 391,839.69          |
| DEUTSCHE BK AG N Y FLTG RT 2.222% DUE 09-18-2024<br>SEDOL: BM9BXW0                 | 250,000.000      | 250,000.00          | 253,553.28          |
| PVTPL DAIMLER FIN NORTH AMER LLC NT 144A1.75% DUE<br>03-10-2023 BEO SEDOL: BKM7JN4 | 200,000.000      | 203,038.00          | 202,355.97          |
| PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050<br>CUSIP: 251566AA3                | 275,000.000      | 283,890.75          | 296,692.44          |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC .75%DUE 11-23-2022 BEO<br>SEDOL: BLD4YY7       | 475,000.000      | 476,933.25          | 475,366.33          |
| <b>Total Germany - USD</b>                                                         |                  | <b>1,603,862.00</b> | <b>1,619,807.71</b> |
| <b>Ireland - USD</b>                                                               |                  |                     |                     |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028<br>SEDOL: BNVW1T1                   | 175,000.000      | 174,681.50          | 176,225.50          |
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025<br>REG SEDOL: BMBT2D6  | 190,000.000      | 187,953.70          | 217,346.13          |
| AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO<br>SEDOL: BNVW1S0                | 375,000.000      | 374,370.00          | 375,943.42          |
| AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO<br>SEDOL: BNVW1X5                | 150,000.000      | 149,647.50          | 154,771.93          |
| AVOLON HLDGS FDG 4.25% DUE 04-15-2026<br>CUSIP: 05401AAL5                          | 250,000.000      | 249,937.50          | 266,894.86          |
| <b>Total Ireland - USD</b>                                                         |                  | <b>1,136,590.20</b> | <b>1,191,181.84</b> |
| <b>Japan - USD</b>                                                                 |                  |                     |                     |
| MITSUBISHI UFJ FINL GROUP INC FIXED 3.218% 03-07-2022 BEO<br>CUSIP: 606822BG8      | 250,000.000      | 256,417.75          | 251,888.65          |
| SUMITOMO MITSUI FINL GROUP INC .508% DUE01-12-2024 REG<br>SEDOL: BMCGT24           | 675,000.000      | 673,683.75          | 667,786.96          |
| <b>Total Japan - USD</b>                                                           |                  | <b>930,101.50</b>   | <b>919,675.61</b>   |
| <b>Kazakhstan - USD</b>                                                            |                  |                     |                     |
| JSC KAZMUNAYGAS 5.75% SNR MTN 19/04/47 USD<br>SEDOL: BYQJ8W6                       | 290,000.000      | 373,665.00          | 342,620.50          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                      | Shares/Par Value | Historical Cost   | Current Value     |
|--------------------------------------------------------------------------------------|------------------|-------------------|-------------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |                   |                   |
| <b>Kazakhstan - USD</b>                                                              |                  |                   |                   |
| <b>Total Kazakhstan - USD</b>                                                        |                  | <b>373,665.00</b> | <b>342,620.50</b> |
| <b>Mexico - USD</b>                                                                  |                  |                   |                   |
| MEXICO CY ARPT TR FIXED 3.875% DUE 04-30-2028<br>CUSIP: P6629MAC6                    | 200,000.000      | 208,650.00        | 205,750.00        |
| MEXICO CY ARPT TR 5.5% DUE 10-31-2046<br>CUSIP: P6629MAB8                            | 200,000.000      | 204,180.00        | 192,540.00        |
| <b>Total Mexico - USD</b>                                                            |                  | <b>412,830.00</b> | <b>398,290.00</b> |
| <b>Netherlands - USD</b>                                                             |                  |                   |                   |
| JDE PEET'S NV JDEPNA 2 1/4 09/24/31 2.25% 09-24-2031<br>CUSIP: 47216QAC7             | 150,000.000      | 149,386.50        | 146,384.51        |
| JDE PEETS NV NT 144A 1.375% 01-15-2027<br>CUSIP: 47216QAB9                           | 150,000.000      | 149,032.50        | 145,951.95        |
| PVTPL ING GROEP N V 1.4% DUE 07-01-2026<br>CUSIP: 456837AU7                          | 400,000.000      | 399,732.00        | 396,287.09        |
| <b>Total Netherlands - USD</b>                                                       |                  | <b>698,151.00</b> | <b>688,623.55</b> |
| <b>New Zealand - USD</b>                                                             |                  |                   |                   |
| PVPTL ASB BK LTD SR MEDIUM TERM NTS BOOK ENTRY 1.625%<br>10-22-2026 CUSIP: 00216LAD5 | 200,000.000      | 199,208.00        | 198,869.68        |
| <b>Total New Zealand - USD</b>                                                       |                  | <b>199,208.00</b> | <b>198,869.68</b> |
| <b>Russian Federation - USD</b>                                                      |                  |                   |                   |
| LUKOIL SECS B V 3.875% GTD SNR 06/05/30 USD<br>SEDOL: BK95146                        | 200,000.000      | 211,460.00        | 205,900.00        |
| PVTPL LUKOIL LUKOIL SECURITIES BV 3.875%DUE 05-06-2030 BEO<br>CUSIP: 54988LAB2       | 260,000.000      | 277,550.00        | 267,670.00        |
| <b>Total Russian Federation - USD</b>                                                |                  | <b>489,010.00</b> | <b>473,570.00</b> |
| <b>Spain - USD</b>                                                                   |                  |                   |                   |
| BANCO SANTANDER S A 2.749% DUE 12-03-2030<br>SEDOL: BM8GQM7                          | 200,000.000      | 200,000.00        | 195,621.36        |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                            | Shares/Par Value | Historical Cost     | Current Value       |
|--------------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                                  |                  |                     |                     |
| <b>Spain - USD</b>                                                                         |                  |                     |                     |
| BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025<br>SEDOL: BLB6SQ5                            | 400,000.000      | 400,000.00          | 413,719.99          |
| BANCO SANTANDER S 3.306% DUE 06-27-2029<br>SEDOL: BJQ2JP0                                  | 200,000.000      | 194,082.00          | 214,217.38          |
| TELEFONICA EMISIONES S A U 4.665% 03-06-2038<br>SEDOL: BDF0C65                             | 275,000.000      | 312,430.25          | 319,607.23          |
| <b>Total Spain - USD</b>                                                                   |                  | <b>1,106,512.25</b> | <b>1,143,165.96</b> |
| <b>Switzerland - USD</b>                                                                   |                  |                     |                     |
| CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95%<br>04-09-2025 SEDOL: BKPG0N5      | 325,000.000      | 324,444.25          | 341,528.18          |
| CR SUISSE GROUP AG 4.282% DUE 01-09-2028<br>CUSIP: 225401AC2                               | 450,000.000      | 466,209.00          | 490,707.57          |
| CR SUISSE GROUP FDG GUERNSEY LTD 4.875% 05-15-2045<br>SEDOL: BY4K810                       | 475,000.000      | 575,581.25          | 605,079.21          |
| PVTPL UBS GROUP AG 1.494% 08-10-2027<br>CUSIP: 902613AH1                                   | 215,000.000      | 215,000.00          | 210,291.80          |
| <b>Total Switzerland - USD</b>                                                             |                  | <b>1,581,234.50</b> | <b>1,647,606.76</b> |
| <b>United Arab Emirates - USD</b>                                                          |                  |                     |                     |
| ABU DHABI CRUDE OI 3.65% SNR SEC 02/11/29 USD<br>SEDOL: BF29QW3                            | 200,000.000      | 223,250.00          | 220,146.80          |
| GALAXY PIPELN 2.625% 31/03/2036<br>SEDOL: 2A9UGVU                                          | 410,000.000      | 418,115.46          | 399,764.00          |
| PVTPL DP WORLD LTD GLOBAL MEDIUM TERM NTS 144A 6.85 DUE<br>07-02-2037 BEO CUSIP: 23330JAA9 | 110,000.000      | 152,350.00          | 144,232.00          |
| PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE<br>09-30-2040 CUSIP: 36321PAE0            | 200,000.000      | 200,000.00          | 197,211.51          |
| <b>Total United Arab Emirates - USD</b>                                                    |                  | <b>993,715.46</b>   | <b>961,354.31</b>   |
| <b>United Kingdom - USD</b>                                                                |                  |                     |                     |
| B A T CAP CORP 2.259% DUE 03-25-2028<br>SEDOL: BM9DV55                                     | 425,000.000      | 425,000.00          | 415,186.28          |
| B A T CAP CORP 4.758% DUE 09-06-2049<br>SEDOL: BJSFMZ8                                     | 325,000.000      | 341,003.00          | 349,475.62          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                           | Shares/Par Value | Historical Cost     | Current Value       |
|---------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |                     |                     |
| <b>United Kingdom - USD</b>                                               |                  |                     |                     |
| B A T CAP CORP 5.282% DUE 04-02-2050<br>SEDOL: BM63653                    | 300,000.000      | 351,402.00          | 346,776.68          |
| BARCLAYS PLC 2.852% DUE 05-07-2026<br>SEDOL: BKY6M29                      | 250,000.000      | 250,000.00          | 258,016.93          |
| BARCLAYS PLC 4.61% 02-15-2023<br>SEDOL: BGPMCS4                           | 500,000.000      | 516,170.00          | 503,866.98          |
| HSBC HLDGS PLC FLTG RT 1.645% DUE 04-18-2026<br>SEDOL: BMH1V06            | 450,000.000      | 450,000.00          | 447,927.56          |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037<br>SEDOL: BFN0JF9                      | 375,000.000      | 506,160.00          | 519,456.52          |
| LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023<br>SEDOL: BF92VX1          | 725,000.000      | 751,339.25          | 738,206.57          |
| LLOYDS BKG GROUP 5.3% DUE 12-01-2045<br>SEDOL: BD84H70                    | 200,000.000      | 253,060.00          | 268,925.43          |
| NATWEST GROUP PLC LW TIER II GLBL 3.754% DUE 11-01-2029<br>SEDOL: BKVF4F6 | 350,000.000      | 327,740.00          | 366,585.33          |
| PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031<br>SEDOL: BMWVNY9                  | 200,000.000      | 199,490.00          | 196,793.48          |
| PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026<br>SEDOL: BMWT6F5               | 200,000.000      | 199,482.00          | 195,910.30          |
| PVTPL GLENORE FDG LLC 4.125% 03-12-2024<br>SEDOL: BJLBZH6                 | 425,000.000      | 429,369.00          | 448,641.25          |
| ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029<br>SEDOL: BG4R9B2           | 1,100,000.000    | 1,263,694.50        | 1,264,280.33        |
| STD CHARTERED PLC 1.319% DUE 10-14-2023<br>CUSIP: 853254BV1               | 900,000.000      | 908,685.00          | 902,039.50          |
| VODAFONE GROUP PLC 4.375% 05-30-2028<br>SEDOL: BFMLP00                    | 250,000.000      | 300,767.50          | 282,384.61          |
| VODAFONE GROUP PLC 5.25% DUE 05-30-2048<br>SEDOL: BFMLP22                 | 250,000.000      | 317,617.50          | 325,200.00          |
| <b>Total United Kingdom - USD</b>                                         |                  | <b>7,790,979.75</b> | <b>7,829,673.37</b> |
| <b>United States - USD</b>                                                |                  |                     |                     |
| ABBVIE INC FIXED 2.95% DUE 11-21-2026<br>SEDOL: BMCF750                   | 600,000.000      | 643,660.94          | 631,455.13          |
| ABBVIE INC 2.6% DUE 11-21-2024 REG<br>SEDOL: BK7BXL7                      | 650,000.000      | 687,558.00          | 673,790.80          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| ABBVIE INC 3.75% DUE 11-14-2023<br>SEDOL: BGQVY28              | 50,000.000       | 53,887.00       | 52,500.18     |
| ABBVIE INC 4.25% DUE 11-21-2049 REG<br>SEDOL: BJDRSH3          | 920,000.000      | 1,000,536.80    | 1,106,537.76  |
| ABBVIE INC 4.875% DUE 11-14-2048<br>SEDOL: BGQW2K5             | 375,000.000      | 470,409.37      | 485,688.50    |
| ACTIVISION 2.5% DUE 09-15-2050<br>SEDOL: BMF3VR1               | 125,000.000      | 107,612.50      | 108,848.99    |
| ADOBE INC FIXED 2.15% DUE 02-01-2027<br>CUSIP: 00724PAC3       | 475,000.000      | 488,594.50      | 489,697.83    |
| AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050<br>SEDOL: BM5JB68 | 275,000.000      | 314,374.50      | 311,277.62    |
| AETNA INC NEW 6.75% DUE 12-15-2037<br>SEDOL: BBJNFJ0           | 125,000.000      | 180,117.50      | 182,474.10    |
| AGREE LTD 2.9% DUE 10-01-2030<br>SEDOL: BKSGR42                | 125,000.000      | 124,908.75      | 128,126.90    |
| AIR LEASE CORP MED 2.875% DUE 01-15-2026<br>SEDOL: BKPTQC5     | 100,000.000      | 101,357.00      | 102,631.88    |
| AIR LEASE CORP MED 3.75% DUE 06-01-2026<br>SEDOL: BK20386      | 50,000.000       | 46,871.31       | 53,166.46     |
| AIR LEASE CORP 3.375% DUE 07-01-2025 REG<br>SEDOL: BL57W28     | 350,000.000      | 346,412.50      | 366,889.77    |
| AIR LEASE CORP 3% DUE 09-15-2023<br>SEDOL: BYXYFH8             | 475,000.000      | 431,062.50      | 488,431.44    |
| AIR PRODS & CHEMS FIXED 1.85% DUE 05-15-2027<br>SEDOL: BKX8JQ9 | 350,000.000      | 357,455.00      | 355,467.25    |
| ALEXANDRIA REAL 3.375% DUE 08-15-2031<br>SEDOL: BJQV463        | 75,000.000       | 79,569.00       | 81,277.39     |
| ALEXANDRIA REAL 4% DUE 02-01-2050<br>SEDOL: BJQV474            | 225,000.000      | 228,030.75      | 265,580.57    |
| ALLEGHANY CORP DEL 4.9% DUE 09-15-2044<br>SEDOL: BQQCCP0       | 150,000.000      | 182,731.50      | 191,623.95    |
| ALLIANT ENERGY FIN 3.75% DUE 06-15-2023<br>SEDOL: BDGMQZ7      | 300,000.000      | 319,296.00      | 311,542.52    |
| ALLY FINL INC 1.45% 10-02-2023<br>SEDOL: BK93J68               | 200,000.000      | 198,748.00      | 200,884.44    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |                 |               |
| <b>United States - USD</b>                                            |                  |                 |               |
| ALLY FINL INC 2.2%<br>SEDOL: BL5C7K6 11-02-2028                       | 150,000.000      | 147,963.00      | 148,654.68    |
| ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025<br>SEDOL: BMQ5X70         | 50,000.000       | 52,144.00       | 51,384.36     |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049<br>SEDOL: BFZ5800               | 150,000.000      | 188,893.50      | 189,202.85    |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037<br>CUSIP: 023135BF2        | 375,000.000      | 458,719.40      | 440,977.87    |
| AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031<br>SEDOL: BNKJ1L5   | 35,000.000       | 34,479.55       | 34,620.75     |
| AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO<br>SEDOL: BNKJ1R1 | 45,000.000       | 44,082.90       | 46,469.80     |
| AMERICAN INTL GROUP INC 4.125 DUE 02-15-2024<br>SEDOL: BF5ZVL2        | 550,000.000      | 602,101.50      | 585,928.61    |
| AMERICAN UNIV 3.672% DUE 04-01-2049<br>SEDOL: BJSBJN3                 | 108,000.000      | 119,662.92      | 127,961.41    |
| AMERN CAMPUS 4.125% DUE 07-01-2024<br>SEDOL: BNJZXL8                  | 50,000.000       | 54,798.00       | 53,554.35     |
| AMERN INTL GROUP 4.5% DUE 07-16-2044<br>SEDOL: BP8G1N4                | 695,000.000      | 716,996.75      | 850,725.34    |
| AMERN TOWER CORP FIXED 4% DUE 06-01-2025<br>SEDOL: BWWC5B3            | 435,000.000      | 458,650.95      | 467,487.86    |
| AMERN TOWER CORP 3.7% DUE 10-15-2049<br>SEDOL: BK21TM5                | 450,000.000      | 465,497.41      | 480,492.18    |
| AMGEN INC FIXED 3.15% 02-21-2040<br>CUSIP: 031162CR9                  | 125,000.000      | 125,397.50      | 127,167.52    |
| AMGEN INC 5.15% DUE 11-15-2041<br>SEDOL: B76M525                      | 400,000.000      | 513,320.00      | 514,286.24    |
| APPLE INC 2.375% DUE 02-08-2041<br>SEDOL: BNNRD54                     | 450,000.000      | 425,281.50      | 440,808.78    |
| APPLE INC 2.45% DUE 08-04-2026<br>CUSIP: 037833BZ2                    | 200,000.000      | 212,972.00      | 208,340.98    |
| APPLE INC 3.85% DUE 05-04-2043<br>CUSIP: 037833AL4                    | 500,000.000      | 573,685.00      | 593,184.98    |
| APPLE INC 3% DUE 02-09-2024<br>SEDOL: BDVPY57                         | 50,000.000       | 53,417.50       | 52,110.51     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                           | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                 |                  |                 |               |
| <b>United States - USD</b>                                |                  |                 |               |
| ARCH CAP FIN LLC 4.011% DUE 12-15-2026<br>SEDOL: BDDW8L0  | 275,000.000      | 312,567.75      | 303,672.50    |
| ARCH CAP FIN LLC 5.031% DUE 12-15-2046<br>SEDOL: BD3HC13  | 230,000.000      | 269,456.50      | 306,579.11    |
| AT&T INC FIXED 5.15% DUE 02-15-2050<br>SEDOL: BH4NZW0     | 25,000.000       | 30,513.75       | 32,100.32     |
| AT&T INC FIXED 5.15% DUE 11-15-2046<br>SEDOL: BGKF2T9     | 25,000.000       | 30,506.00       | 32,118.90     |
| AT&T INC 1.65% DUE 02-01-2028<br>SEDOL: BMDFAQW9          | 625,000.000      | 633,210.50      | 608,083.41    |
| AT&T INC 2.3% DUE 06-01-2027<br>SEDOL: BMHWTQ1            | 500,000.000      | 510,006.09      | 507,804.39    |
| AT&T INC 2.55% DUE 12-01-2033<br>SEDOL: BNLXVV6           | 532,000.000      | 514,828.53      | 514,244.11    |
| AT&T INC 2.75% DUE 06-01-2031<br>SEDOL: BMHWTS3           | 675,000.000      | 709,261.89      | 685,822.69    |
| AT&T INC 3.5% DUE 06-01-2041<br>SEDOL: BMHWTV6            | 375,000.000      | 373,837.50      | 385,276.33    |
| AT&T INC 3.65% DUE 06-01-2051<br>SEDOL: BMHVV76           | 50,000.000       | 49,235.50       | 51,913.79     |
| AT&T INC 4.75% DUE 05-15-2046<br>SEDOL: BX2H2X6           | 505,000.000      | 577,137.93      | 614,742.50    |
| AT&T INC 4.85% DUE 03-01-2039<br>SEDOL: BGKCWK1           | 1,525,000.000    | 1,711,851.12    | 1,831,195.39  |
| AT&T INC 5.15% DUE 03-15-2042<br>SEDOL: BYY3Z96           | 400,000.000      | 482,456.00      | 497,722.14    |
| AT&T INC 5.375% DUE 10-15-2041<br>SEDOL: BJ11ML9          | 200,000.000      | 235,082.00      | 244,165.77    |
| ATHENE GLOBAL FDG 1.2% DUE 10-13-2023<br>SEDOL: BN0S2T7   | 75,000.000       | 75,729.75       | 75,364.01     |
| AUTONATION INC 2.4% DUE 08-01-2031<br>SEDOL: BMHR1X7      | 150,000.000      | 149,602.50      | 145,395.54    |
| AVANGRID INC 3.2% DUE 04-15-2025 REG<br>SEDOL: BL6C4R1    | 225,000.000      | 224,709.75      | 237,449.33    |
| AVIATION CAP GROUP 1.95% DUE 01-30-2026<br>SEDOL: BMHYFQ9 | 100,000.000      | 99,044.00       | 98,144.45     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>United States - USD</b>                                          |                  |                 |               |
| BAIN CAP CR CLO 2021-7 LTD / BAIN 0% 01-22-2035<br>CUSIP: 05682NAA1 | 475,000.000      | 475,000.00      | 475,000.00    |
| BANK AMER CORP FIXED 3.824% 01-20-2028<br>SEDOL: BYM4WN4            | 575,000.000      | 634,219.25      | 623,130.86    |
| BANK AMER CORP 2.482% 09-21-2036<br>SEDOL: BN4J4R8                  | 150,000.000      | 150,000.00      | 144,846.00    |
| BANK AMER CORP 2.572% DUE 10-20-2032 BEO<br>SEDOL: BNTG8M7          | 500,000.000      | 499,193.95      | 502,147.09    |
| BANK AMER CORP 2.592% DUE 04-29-2031<br>CUSIP: 06051GJB6            | 475,000.000      | 507,656.25      | 478,937.90    |
| BANK AMER CORP 3.248% DUE 10-21-2027<br>SEDOL: BD5FYQ4              | 700,000.000      | 756,196.00      | 742,014.78    |
| BANK AMER CORP 3.311% DUE 04-22-2042<br>CUSIP: 06051GJW0            | 150,000.000      | 155,830.50      | 159,120.59    |
| BANK AMER CORP 4.083% DUE 03-20-2051<br>SEDOL: BLD6SH4              | 350,000.000      | 426,107.23      | 427,231.25    |
| BANK AMER CORP 4.183% DUE 11-25-2027<br>SEDOL: BZ013F3              | 425,000.000      | 474,988.50      | 464,829.78    |
| BANK AMER CORP 5% DUE 01-21-2044<br>SEDOL: BJ7B592                  | 250,000.000      | 316,362.50      | 327,151.75    |
| BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024<br>SEDOL: BQK7V65      | 550,000.000      | 606,859.00      | 591,025.96    |
| BANK OF AMERICA CORP MTN 1.197% 10-24-2026<br>SEDOL: BLR95F6        | 150,000.000      | 148,680.00      | 146,868.85    |
| BANK OF AMERICA CORP 2.299% 07-21-2032<br>CUSIP: 06051GKA6          | 55,000.000       | 55,000.00       | 53,972.30     |
| BANNER HEALTH 1.897% DUE 01-01-2031<br>SEDOL: BN4LSG1               | 100,000.000      | 97,247.00       | 97,789.60     |
| BANNER HEALTH 3.181% DUE 01-01-2050<br>SEDOL: BMDWVG9               | 70,000.000       | 71,376.20       | 76,416.02     |
| BAXTER INTL INC 2.272% 12-01-2028<br>SEDOL: BMZ8YJ9                 | 125,000.000      | 125,000.00      | 125,684.73    |
| BAXTER INTL INC 3.132% 12-01-2051<br>SEDOL: BMYT9K9                 | 125,000.000      | 125,000.00      | 128,494.16    |
| BAYLOR SCOTT & WHITE HLDGS 1.777% 11-15-2030<br>SEDOL: BMYC823      | 100,000.000      | 96,875.00       | 97,372.78     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>United States - USD</b>                                          |                  |                 |               |
| BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050<br>SEDOL: BMDFM32    | 25,000.000       | 28,914.75       | 28,460.48     |
| BECTON DICKINSON & 3.363% DUE 06-06-2024<br>SEDOL: BF2MPF8          | 238,000.000      | 255,859.52      | 249,681.35    |
| BECTON DICKINSON & 4.669% DUE 06-06-2047<br>SEDOL: BF2KB43          | 225,000.000      | 272,833.50      | 285,010.22    |
| BECTON DICKINSON & 4.685% DUE 12-15-2044<br>SEDOL: BTDF52           | 250,000.000      | 299,012.50      | 312,071.14    |
| BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050<br>SEDOL: BN6JKB2 | 275,000.000      | 332,623.19      | 340,276.74    |
| BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043<br>SEDOL: B96WCM8            | 50,000.000       | 60,056.50       | 61,123.13     |
| BERRY GLOBAL INC 1.57% DUE 01-15-2026<br>SEDOL: BMHSQ68             | 275,000.000      | 274,906.50      | 269,175.50    |
| BERRY GLOBAL INC 1.65% DUE 01-15-2027<br>SEDOL: BNT8T20             | 200,000.000      | 199,808.00      | 194,660.00    |
| BOEING CO FIXED 3.55% DUE 03-01-2038<br>CUSIP: 097023BY0            | 200,000.000      | 197,520.00      | 203,068.57    |
| BOEING CO FIXED 5.805% DUE 05-01-2050<br>SEDOL: BM8R6R5             | 775,000.000      | 882,805.44      | 1,045,327.75  |
| BOEING CO 2.7% DUE 02-01-2027<br>SEDOL: BKPHQK7                     | 425,000.000      | 438,115.50      | 433,238.22    |
| BOEING CO 3.375% DUE 06-15-2046<br>SEDOL: BD72429                   | 425,000.000      | 397,672.50      | 417,458.46    |
| BOEING CO 3.45% 11-01-2028<br>SEDOL: BGYTGW8                        | 450,000.000      | 468,760.50      | 470,799.04    |
| BP CAP MKTS AMER 2.772% DUE 11-10-2050<br>SEDOL: BMF3XC0            | 75,000.000       | 66,558.00       | 70,834.02     |
| BP CAP MKTS AMER 4.234% DUE 11-06-2028<br>SEDOL: BH05F19            | 200,000.000      | 222,960.00      | 226,293.52    |
| BRISTOL MYERS FIXED 4.125% DUE 06-15-2039<br>SEDOL: BMWV9D0         | 225,000.000      | 265,704.75      | 267,368.40    |
| BRISTOL MYERS FIXED 4.25% DUE 10-26-2049<br>SEDOL: BMW2G98          | 330,000.000      | 432,039.41      | 411,497.83    |
| BRISTOL MYERS SQUIBB CO .75% DUE 11-13-2025<br>SEDOL: BMCWGV0       | 450,000.000      | 446,328.00      | 439,214.11    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| BRISTOL MYERS SQUIBB CO CORP 3.2% 06-15-2026<br>SEDOL: BMX6FC5       | 175,000.000      | 188,975.50      | 188,113.87    |
| BROADCOM INC SR NT 144A 3.187% 11-15-2036<br>SEDOL: BMCP6S6          | 1,075,000.000    | 990,930.03      | 1,058,402.00  |
| BROWN FORMAN CORP 4% DUE 04-15-2038<br>SEDOL: BFY0DG7                | 50,000.000       | 58,210.50       | 58,522.39     |
| CAMDEN PPTY TR 3.35% DUE 11-01-2049<br>SEDOL: BKPGWY0                | 350,000.000      | 364,773.50      | 392,709.24    |
| CAP 1 FINL CORP 3.2% DUE 01-30-2023<br>SEDOL: BFXCN20                | 600,000.000      | 628,476.00      | 616,292.18    |
| CAP 1 FINL CORP 3.3% DUE 10-30-2024<br>SEDOL: BD6JBB9                | 75,000.000       | 77,077.50       | 79,068.03     |
| CAPITAL ONE FINL CORP 2.618% 11-02-2032<br>SEDOL: BNTYXB5            | 100,000.000      | 99,930.00       | 99,448.27     |
| CARRIER GLOBAL CORP 2.493% 02-15-2027<br>SEDOL: BMYT051              | 675,000.000      | 644,249.54      | 690,373.02    |
| CARRIER GLOBAL CORP 3.37% DUE 04-05-2040<br>SEDOL: BMT6MR3           | 50,000.000       | 50,439.50       | 52,245.47     |
| CARRIER GLOBAL CORP 3.577% DUE 04-05-2050<br>SEDOL: BNG21Z2          | 500,000.000      | 503,480.00      | 531,055.68    |
| CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029<br>SEDOL: BH420W2 | 150,000.000      | 182,077.50      | 173,138.51    |
| CHARTER 5.375% DUE 04-01-2038<br>CUSIP: 161175BM5                    | 300,000.000      | 357,549.00      | 360,568.55    |
| CHARTER 6.384% DUE 10-23-2035<br>SEDOL: BZ06JT4                      | 625,000.000      | 814,962.50      | 810,051.93    |
| CHARTER 6.484% DUE 10-23-2045<br>SEDOL: BYQ7R23                      | 125,000.000      | 164,228.75      | 170,826.32    |
| CHUBB CORP 6% DUE 05-11-2037<br>SEDOL: B1XD1V0                       | 50,000.000       | 70,393.50       | 72,016.75     |
| CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040<br>SEDOL: BL6BBD3           | 250,000.000      | 253,205.00      | 256,893.75    |
| CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050<br>SEDOL: BL6BBV1           | 775,000.000      | 793,510.87      | 814,509.50    |
| CIGNA CORP NEW 2.4% DUE 03-15-2030<br>SEDOL: BLGBML8                 | 470,000.000      | 442,006.80      | 470,862.61    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| CIT BK NATL ASSN FLTG RT 2.969% DUE 09-27-2025<br>SEDOL: BKS6G45 | 250,000.000      | 233,372.50      | 254,375.00    |
| CITIGROUP INC FIXED .776% DUE 10-30-2024<br>SEDOL: BKP8X32       | 1,125,000.000    | 1,124,021.25    | 1,118,036.28  |
| CITIGROUP INC NEW 2.976% DUE 11-05-2030<br>SEDOL: BK82405        | 455,000.000      | 443,670.50      | 472,993.70    |
| CITIGROUP INC 2.876% DUE 07-24-2023<br>SEDOL: BF34865            | 1,575,000.000    | 1,621,503.00    | 1,596,308.33  |
| CITIGROUP INC 3.4% DUE 05-01-2026<br>SEDOL: BDGKYT1              | 425,000.000      | 466,983.96      | 457,129.96    |
| CITIGROUP INC 4.412% DUE 03-31-2031<br>SEDOL: BMH3V24            | 75,000.000       | 85,668.00       | 85,552.02     |
| CITIGROUP INC 4.65% DUE 07-23-2048<br>SEDOL: BD366H4             | 175,000.000      | 215,265.75      | 229,644.66    |
| CITIGROUP INC 5.3 DUE 05-06-2044<br>SEDOL: BMH4H85               | 175,000.000      | 223,664.00      | 229,373.21    |
| CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050<br>SEDOL: BMTXGG1 | 70,000.000       | 68,100.90       | 70,747.04     |
| COMCAST CORP NEW 3.25% 11-01-2039<br>CUSIP: 20030NCY5            | 895,000.000      | 935,794.10      | 949,139.20    |
| COMCAST CORP NEW 3.95% 10-15-2025<br>CUSIP: 20030NCS8            | 250,000.000      | 282,990.83      | 272,571.71    |
| COMERICA BK 2.5% DUE 07-23-2024 BEO<br>SEDOL: BK9FGQ3            | 300,000.000      | 318,594.00      | 310,569.33    |
| COMMONSPIRIT HLTH 2.782% DUE 10-01-2030<br>SEDOL: BN4LSK5        | 150,000.000      | 154,197.00      | 154,122.90    |
| COMMONSPIRIT HLTH 4.187% DUE 10-01-2049<br>SEDOL: BKMD3V8        | 220,000.000      | 211,844.70      | 260,845.21    |
| COMWLTH EDISON CO 2.55% DUE 06-15-2026<br>SEDOL: BYQHP41         | 250,000.000      | 265,802.50      | 260,757.26    |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038<br>SEDOL: BF2SVM5       | 100,000.000      | 125,060.00      | 126,956.37    |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG<br>SEDOL: B4T4431    | 150,000.000      | 216,171.00      | 219,088.36    |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG<br>SEDOL: BJZD6Q4 | 50,000.000       | 59,194.00       | 59,612.82     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|----------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                 |               |
| <b>United States - USD</b>                                           |                  |                 |               |
| CONS EDISON CO N Y 6.75% DUE 04-01-2038<br>SEDOL: B2QQX95            | 100,000.000      | 145,046.00      | 147,044.19    |
| CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO<br>SEDOL: BK96N10      | 225,000.000      | 221,385.38      | 237,247.46    |
| CONSTELLATION 4.1% 02-15-2048<br>CUSIP: 21036PAZ1                    | 225,000.000      | 251,318.25      | 256,696.21    |
| CONSTELLATION 5.25% DUE 11-15-2048<br>SEDOL: BGHWB74                 | 250,000.000      | 324,775.00      | 332,937.68    |
| COSTCO WHSL CORP FIXED 1.375% DUE 06-20-2027<br>SEDOL: BMG1PD8       | 375,000.000      | 374,847.25      | 369,900.80    |
| CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026<br>SEDOL: BP2P502         | 250,000.000      | 249,432.50      | 243,850.86    |
| CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG<br>SEDOL: BKPR157 | 525,000.000      | 489,557.25      | 506,115.26    |
| CROWN CASTLE INTL 3.15% 07-15-2023<br>SEDOL: BFWK3D6                 | 600,000.000      | 633,936.00      | 620,441.47    |
| CSX CORP 2.6% DUE 11-01-2026<br>SEDOL: BD9NGW4                       | 325,000.000      | 346,034.00      | 341,896.66    |
| CSX CORP 3.8% DUE 04-15-2050<br>CUSIP: 126408HS5                     | 550,000.000      | 609,708.00      | 642,979.89    |
| CSX CORP 6.22 DUE 04-30-2040<br>SEDOL: B3LFCL9                       | 50,000.000       | 70,807.00       | 72,416.71     |
| CUBESMART L P 2.5% 02-15-2032<br>SEDOL: BLF9BY9                      | 150,000.000      | 148,828.50      | 149,020.74    |
| CVS HEALTH CORP 2.875% DUE 06-01-2026<br>SEDOL: BD72463              | 600,000.000      | 641,184.00      | 628,845.92    |
| CVS HEALTH CORP 3.875% DUE 07-20-2025<br>SEDOL: BYPFB82              | 50,000.000       | 55,479.50       | 53,874.61     |
| CVS HEALTH CORP 4.25% DUE 04-01-2050<br>SEDOL: BKP3KR0               | 350,000.000      | 411,309.50      | 426,344.14    |
| CVS HEALTH CORP 5.05% DUE 03-25-2048<br>SEDOL: BF4JKH4               | 175,000.000      | 229,851.75      | 231,233.60    |
| CVS HEALTH CORP 5.125% DUE 07-20-2045<br>SEDOL: BYPFC45              | 400,000.000      | 527,297.00      | 523,529.28    |
| DEERE JOHN CAP 1.75% DUE 03-09-2027<br>SEDOL: BKV4QQ8                | 425,000.000      | 433,372.50      | 425,918.39    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                 |               |
| <b>United States - USD</b>                                              |                  |                 |               |
| DELL INTL L L C / EMC CORP FIRST LIEN NT4% 07-15-2024<br>SEDOL: BL69ZQ8 | 350,000.000      | 381,902.50      | 372,521.10    |
| DELL INTL L L C/EMC CORP 5.45% DUE 06-15-2023<br>SEDOL: BL982D8         | 343,000.000      | 374,806.39      | 363,807.26    |
| DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026<br>CUSIP: 24703TAD8       | 400,000.000      | 489,532.00      | 465,596.39    |
| DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD<br>SEDOL: BL98216          | 250,000.000      | 305,027.50      | 380,609.75    |
| DELL INTL L L C/EMC CORP 8.35% 07-15-2046<br>SEDOL: BL59DF4             | 150,000.000      | 172,360.50      | 250,491.34    |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041<br>SEDOL: B3Q7W10                  | 225,000.000      | 184,371.75      | 283,094.35    |
| DH EUROPE FIN II S FIXED 3.25% 11-15-2039<br>SEDOL: BG0WND1             | 50,000.000       | 51,819.00       | 53,614.17     |
| DH EUROPE FIN II S 2.6% DUE 11-15-2029<br>SEDOL: BKTXT8T4               | 375,000.000      | 384,554.80      | 390,876.95    |
| DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029<br>SEDOL: BJR45B3            | 250,000.000      | 261,605.00      | 262,227.07    |
| DIAMONDBACK ENERGY 4.75% DUE 05-31-2025<br>SEDOL: BM9BYQ1               | 50,000.000       | 56,294.50       | 54,785.07     |
| DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049<br>CUSIP: 25470DBG3        | 75,000.000       | 90,116.25       | 95,452.69     |
| DISNEY WALT CO 3.5% DUE 05-13-2040 REG<br>SEDOL: BMFKW68                | 50,000.000       | 53,701.00       | 55,113.05     |
| DISNEY WALT CO 4.7% DUE 03-23-2050<br>SEDOL: BMF33Q4                    | 275,000.000      | 361,166.97      | 368,466.61    |
| DOLLAR TREE INC 4% DUE 05-15-2025<br>SEDOL: BFY8ZX2                     | 50,000.000       | 55,422.00       | 53,875.62     |
| DOMINION RES INC 4.05% DUE 09-15-2042<br>SEDOL: B8QB5D0                 | 200,000.000      | 225,500.00      | 227,356.42    |
| DOMINION RESOURCES INC 4.9% 08-01-2041<br>SEDOL: B4XHFS8                | 150,000.000      | 183,373.50      | 187,661.61    |
| DOW CHEM CO 4.625% DUE 10-01-2044<br>SEDOL: BD5VF47                     | 100,000.000      | 117,070.00      | 123,834.53    |
| DOWDUPONT INC 4.725% DUE 11-15-2028<br>SEDOL: BGL9DM0                   | 200,000.000      | 216,754.00      | 233,036.76    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| DOWDUPONT INC 5.419% DUE 11-15-2048<br>SEDOL: BGL9DS6                       | 200,000.000      | 258,806.00      | 281,444.74    |
| DUKE ENERGY CORP 3.15% DUE 08-15-2027<br>SEDOL: BF46Z58                     | 250,000.000      | 271,233.25      | 262,692.43    |
| DUKE ENERGY CORP 4.8% DUE 12-15-2045<br>SEDOL: BDB6BJ3                      | 275,000.000      | 327,687.25      | 345,654.45    |
| EBAY INC FIXED 3.65% DUE 05-10-2051<br>SEDOL: BMFR6L2                       | 250,000.000      | 249,772.50      | 274,723.64    |
| EBAY INC 2.75% DUE 01-30-2023<br>SEDOL: BD82MT1                             | 350,000.000      | 364,052.50      | 358,022.10    |
| EL PASO PIPELN 7.5% DUE 11-15-2040<br>SEDOL: B3V36S8                        | 225,000.000      | 317,430.00      | 334,497.63    |
| ELECTRONIC ARTS INC 2.95% 02-15-2051<br>SEDOL: BM8C3L3                      | 150,000.000      | 141,393.00      | 145,542.69    |
| ENERGY TRANSFER 2.9% DUE 05-15-2025<br>SEDOL: BL3BQ64                       | 875,000.000      | 916,081.25      | 903,067.36    |
| ENERGY TRANSFER 5.25% DUE 04-15-2029<br>SEDOL: BJCYMH3                      | 75,000.000       | 77,202.75       | 85,778.48     |
| ENTERGY TEX INC 3.55% DUE 09-30-2049<br>SEDOL: BKTPNZ1                      | 200,000.000      | 206,008.00      | 217,508.08    |
| ENTERPRISE PRODS 3.75% DUE 02-15-2025<br>SEDOL: BRKFLN3                     | 100,000.000      | 106,733.00      | 106,713.48    |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042<br>SEDOL: B56MMZ3                      | 100,000.000      | 130,713.00      | 132,275.79    |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038<br>SEDOL: B57FW28                     | 450,000.000      | 671,355.00      | 684,750.96    |
| ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047<br>SEDOL: BF4G280                  | 50,000.000       | 56,455.00       | 60,840.57     |
| ESSEX PORTFOLIO L 3% DUE 01-15-2030<br>SEDOL: BJXKF71                       | 200,000.000      | 201,996.00      | 210,352.93    |
| EXELON CORP 4.7% DUE 04-15-2050 REG<br>SEDOL: BLTZKK2                       | 475,000.000      | 561,195.25      | 611,673.08    |
| EXPEDIA GROUP INC FORMERLY EXPEDIA SR NT2.95% 03-15-2031<br>SEDOL: BNXL6B3  | 225,000.000      | 222,932.25      | 227,300.63    |
| EXPEDIA GROUP INC FORMERLY EXPEDIA SR NT4.625% 08-01-2027<br>SEDOL: BNXL691 | 125,000.000      | 124,996.25      | 139,627.37    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                      |                  |                 |               |
| <b>United States - USD</b>                                                                     |                  |                 |               |
| EXPEDIA GROUP INC 3.6% 12-15-2023<br>SEDOL: BNXL679                                            | 250,000.000      | 249,805.00      | 260,658.12    |
| EXPEDIA INC DEL 4.5% DUE 08-15-2024<br>SEDOL: BQ1RGH0                                          | 50,000.000       | 54,682.00       | 53,562.91     |
| EXXON MOBIL CORP 4.227% DUE 03-19-2040<br>SEDOL: BL68H58                                       | 150,000.000      | 171,577.50      | 178,826.03    |
| FEDEX CORP NT 3.25% 05-15-2041<br>SEDOL: BMWPTY3                                               | 200,000.000      | 199,208.00      | 203,764.65    |
| FEDEX CORP 5.25% DUE 05-15-2050<br>SEDOL: BKQNBH6                                              | 300,000.000      | 426,261.00      | 404,319.51    |
| FIFTH THIRD BANK 2.25% DUE 02-01-2027<br>SEDOL: BKDMLJ8                                        | 500,000.000      | 521,850.00      | 512,639.79    |
| FIRST HORIZON CORP 3.55% DUE 05-26-2023<br>SEDOL: BMH5RX3                                      | 200,000.000      | 211,478.00      | 206,654.21    |
| FIRST REP BK SAN FRANCISCO CALIF NEW 1.912% DUE 02-12-2024<br>SEDOL: BL6Z533                   | 600,000.000      | 616,110.00      | 607,463.91    |
| FIRSTENERGY CORP 2.65% DUE 03-01-2030<br>SEDOL: BKMGCD2                                        | 125,000.000      | 124,372.50      | 121,875.00    |
| FISERV INC 3.2% DUE 07-01-2026<br>SEDOL: BKF0BV2                                               | 445,000.000      | 453,864.40      | 469,612.97    |
| FISERV INC 3.5 DUE 10-01-2022<br>SEDOL: B88P0T1                                                | 325,000.000      | 337,181.00      | 330,457.46    |
| FISERV INC 4.4% DUE 07-01-2049<br>SEDOL: BGBN0F4                                               | 400,000.000      | 446,828.00      | 476,204.86    |
| FORD MTR CR CO LLC 4.687% 06-09-2025<br>SEDOL: BFZHS95                                         | 300,000.000      | 293,250.00      | 318,073.50    |
| FOX CORP 4.03% DUE 01-25-2024<br>SEDOL: BJLV8C2                                                | 75,000.000       | 81,377.25       | 79,373.05     |
| FOX CORP 5.476% DUE 01-25-2039<br>SEDOL: BMPRYX0                                               | 225,000.000      | 282,429.00      | 290,776.06    |
| GE CAP INTL FDG CO 4.418% DUE 11-15-2035<br>SEDOL: BYNWXZ6                                     | 310,000.000      | 320,512.83      | 374,675.84    |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818<br>6.875 DUE 01-10-2039 SEDOL: B7XW2Z0 | 400,000.000      | 572,736.00      | 624,799.62    |
| GENERAL DYNAMICS CORP NT 2.85% 06-01-2041<br>SEDOL: BNXM843                                    | 125,000.000      | 127,396.25      | 129,166.27    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |                 |               |
| <b>United States - USD</b>                                         |                  |                 |               |
| GENERAL ELEC CO FIXED 3.45% DUE 05-01-2027<br>SEDOL: BMWWS92       | 300,000.000      | 334,714.27      | 326,574.26    |
| GENERAL ELEC CO 4.25% DUE 05-01-2040<br>SEDOL: BMWWSK3             | 600,000.000      | 605,959.64      | 743,483.47    |
| GENERAL MOTORS FIN CO 5.65% DUE 01-17-2029 BEO<br>SEDOL: BJ2L597   | 275,000.000      | 340,515.70      | 326,535.77    |
| GENERAL MTRS CO 5.2% DUE 04-01-2045<br>SEDOL: BV54K36              | 50,000.000       | 58,625.50       | 61,721.60     |
| GENERAL MTRS CO 5.4% DUE 10-02-2023<br>SEDOL: BL6JLL5              | 325,000.000      | 324,662.00      | 350,097.37    |
| GENERAL MTRS CO 5.95% DUE 04-01-2049<br>SEDOL: BGLRQ81             | 25,000.000       | 27,976.25       | 34,268.18     |
| GENERAL MTRS CO 5% DUE 04-01-2035<br>SEDOL: BTN21T1                | 200,000.000      | 234,140.00      | 237,212.00    |
| GENERAL MTRS CO 6.6% DUE 04-01-2036<br>SEDOL: BYXXXG0              | 25,000.000       | 33,767.50       | 33,585.58     |
| GENERAL MTRS CO 6.75% DUE 04-01-2046<br>SEDOL: BYXXXH1             | 250,000.000      | 345,115.00      | 361,587.39    |
| GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO<br>SEDOL: BNR5LK5 | 250,000.000      | 249,545.00      | 245,349.54    |
| GENERAL MTRS FINL CO INC 3.55% 07-08-2022 REG<br>SEDOL: BHZQX02    | 625,000.000      | 647,000.00      | 635,814.92    |
| GEORGE WASH UNIV 4.126% DUE 09-15-2048<br>SEDOL: BFMNWG1           | 90,000.000       | 108,390.60      | 113,036.66    |
| GILEAD SCIENCES 4.8% DUE 04-01-2044<br>SEDOL: BKHDRD3              | 400,000.000      | 484,660.00      | 503,361.36    |
| GRAINGER W W INC FIXED 4.6% DUE 06-15-2045<br>SEDOL: BYZWY62       | 50,000.000       | 61,710.50       | 65,383.69     |
| HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050<br>SEDOL: BMW4TR3 | 110,000.000      | 105,347.90      | 113,260.00    |
| HALLIBURTON CO 4.75% DUE 08-01-2043<br>SEDOL: BCR5XW4              | 100,000.000      | 108,558.00      | 117,139.68    |
| HCP INC 3.25% DUE 07-15-2026<br>SEDOL: BKDK9B0                     | 275,000.000      | 299,970.00      | 293,778.09    |
| HEWLETT PACKARD FIXED 4.45% DUE 10-02-2023<br>SEDOL: BLH4L75       | 550,000.000      | 549,758.00      | 581,812.73    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| HEWLETT PACKARD STEP CPN 4.4% DUE 10-15-2022<br>SEDOL: BYXLJZ5              | 725,000.000      | 762,279.50      | 744,086.23    |
| HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045<br>SEDOL: BDCT8F6             | 265,000.000      | 297,279.65      | 357,543.00    |
| HOST HOTELS & RESORTS L P 2.9% 12-15-2031<br>SEDOL: BPLQRN3                 | 125,000.000      | 123,160.00      | 121,227.93    |
| HUMANA INC 4.625 DUE 12-01-2042<br>SEDOL: B8VGK80                           | 50,000.000       | 59,440.50       | 61,482.69     |
| HUNTINGTON NATL BK MD 1.8% DUE 02-03-2023<br>SEDOL: BKDMLK9                 | 550,000.000      | 563,942.50      | 556,860.52    |
| HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031<br>SEDOL: BL5F9D2                 | 100,000.000      | 99,930.00       | 102,167.08    |
| HUNTSMAN INTL LLC 4.5% 05-01-2029<br>SEDOL: BFY8TQ3                         | 100,000.000      | 94,543.00       | 111,023.97    |
| HYATT HOTELS CORP 1.8% 10-01-2024<br>SEDOL: BNM5MY1                         | 125,000.000      | 124,992.50      | 125,118.64    |
| IHS MARKIT LTD 4% DUE 03-01-2026<br>CUSIP: 44962LAC1                        | 175,000.000      | 184,577.75      | 190,093.75    |
| INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049<br>SEDOL: BHPRH47         | 50,000.000       | 59,817.50       | 62,419.74     |
| INTEL CORP SR NT 3.05% 08-12-2051<br>CUSIP: 458140BW9                       | 150,000.000      | 149,502.00      | 155,358.55    |
| INTEL CORP 3.7% DUE 07-29-2025<br>SEDOL: BWVFJP5                            | 250,000.000      | 277,652.50      | 270,643.22    |
| INTEL CORP 3.734% 12-08-2047 BEO<br>SEDOL: BFMFJQ6                          | 75,000.000       | 81,859.50       | 86,323.50     |
| INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO<br>SEDOL: BM9PS38     | 125,000.000      | 123,120.00      | 123,932.00    |
| INTUIT INC .95% DUE 07-15-2025<br>SEDOL: BMGGXN9                            | 50,000.000       | 50,069.00       | 49,403.21     |
| INTUIT INC 1.35% DUE 07-15-2027<br>SEDOL: BMGGXR3                           | 475,000.000      | 471,371.75      | 463,321.16    |
| INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031<br>SEDOL: BMWH1M1     | 80,000.000       | 78,716.80       | 75,852.88     |
| INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO<br>SEDOL: BL55PQ7 | 50,000.000       | 49,935.50       | 49,603.19     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                 | Shares/Par Value                | Historical Cost | Current Value |
|-----------------------------------------------------------------|---------------------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                                 |                 |               |
| <b>United States - USD</b>                                      |                                 |                 |               |
| ITC HLDGS CORP 2.7%<br>SEDOL: BFMQXT0                           | 11-15-2022 BEO<br>525,000.000   | 541,826.25      | 534,220.85    |
| JPMORGAN CHASE & CO<br>SEDOL: BR17VT4                           | 3.875 09-10-2024<br>700,000.000 | 767,039.00      | 746,919.10    |
| JPMORGAN CHASE & CO 2.522% DUE<br>SEDOL: BMF03Y3                | 04-22-2031<br>100,000.000       | 100,522.00      | 100,935.99    |
| JPMORGAN CHASE & CO 2.956%<br>SEDOL: BMV5T55                    | 05-13-2031<br>225,000.000       | 225,000.00      | 232,395.12    |
| JPMORGAN CHASE & CO 3.509% DUE<br>SEDOL: BFNJ8R1                | 01-23-2029<br>350,000.000       | 399,435.75      | 376,267.59    |
| JPMORGAN CHASE & FLTG RT 1.514% DUE<br>SEDOL: BMG9LK1           | 06-01-2024<br>575,000.000       | 585,470.75      | 579,593.99    |
| JPMORGAN CHASE & 3.22% DUE 03-01-2025<br>SEDOL: BD97KY6         | 250,000.000                     | 266,420.00      | 261,156.66    |
| JPMORGAN CHASE & 3.882% DUE 07-24-2038<br>SEDOL: BF348B0        | 2,180,000.000                   | 2,519,110.31    | 2,497,933.58  |
| KEURIG DR PEPPER INC CORP 4.985% 05-25-2038<br>SEDOL: BK1MJ74   | 100,000.000                     | 124,427.00      | 125,029.14    |
| KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO<br>SEDOL: BL0MLQ5   | 100,000.000                     | 99,448.00       | 111,559.21    |
| KEURIG DR PEPPER 4.057% DUE 05-25-2023<br>SEDOL: BK1MHH0        | 575,000.000                     | 616,486.25      | 600,617.08    |
| KEURIG DR PEPPER 5.085% DUE 05-25-2048<br>SEDOL: BHNH4B5        | 300,000.000                     | 424,983.00      | 395,696.34    |
| KIMCO RLTY CORP 4.125% DUE 12-01-2046<br>SEDOL: BDS6CH1         | 75,000.000                      | 81,667.50       | 86,797.67     |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042<br>SEDOL: B7W14K7 | 125,000.000                     | 141,837.50      | 145,944.96    |
| KLA CORP 3.3% 03-01-2050<br>SEDOL: BL1LXW1                      | 50,000.000                      | 49,750.50       | 54,192.81     |
| KRAFT HEINZ FOODS 3.75% DUE 04-01-2030<br>SEDOL: BKSYG27        | 55,000.000                      | 60,568.75       | 59,928.48     |
| KROGER CO FIXED 3.95% DUE 01-15-2050<br>SEDOL: BKDX1S0          | 75,000.000                      | 82,131.00       | 86,728.12     |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042<br>SEDOL: BBD6G92          | 175,000.000                     | 209,734.00      | 209,031.74    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                 | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |                 |               |
| <b>United States - USD</b>                                      |                  |                 |               |
| LOWE'S COMPANIES INC 2.8% 09-15-2041<br>SEDOL: BNG50S7          | 175,000.000      | 174,814.50      | 171,195.02    |
| LOWES COMPANIES INC 1.7% 09-15-2028<br>SEDOL: BNG50Q5           | 125,000.000      | 124,721.25      | 122,045.06    |
| LOWES COS INC 1.7% DUE 10-15-2030<br>SEDOL: BN4NTQ4             | 150,000.000      | 149,425.50      | 142,562.81    |
| LOWES COS INC 2.5% DUE 04-15-2026<br>SEDOL: BYP9PL5             | 250,000.000      | 264,822.50      | 259,767.88    |
| LOWES COS INC 3% DUE 10-15-2050<br>SEDOL: BN4NTS6               | 100,000.000      | 101,688.36      | 100,512.31    |
| LYB INTL FIN B V 4.875% DUE 03-15-2044<br>SEDOL: BK3NZG6        | 125,000.000      | 149,468.75      | 155,525.13    |
| LYB INTL FIN III 3.375% DUE 10-01-2040<br>SEDOL: BMF74Z2        | 150,000.000      | 152,233.50      | 156,049.33    |
| MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048<br>SEDOL: BK5CVN0  | 250,000.000      | 271,917.50      | 285,593.91    |
| MARATHON PETE CORP 3.8% 04-01-2028<br>SEDOL: BK203R5            | 150,000.000      | 142,219.50      | 161,191.67    |
| MARATHON PETE CORP 4.5% DUE 05-01-2023 REG<br>SEDOL: BMDWQK8    | 500,000.000      | 499,705.00      | 522,395.16    |
| MARSH & MCLENNAN 4.9% DUE 03-15-2049<br>SEDOL: BJ2NYF2          | 125,000.000      | 162,712.50      | 171,880.22    |
| MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051<br>SEDOL: BMFBKD4 | 375,000.000      | 371,988.75      | 383,820.12    |
| MASCO CORP NT 3.125% 02-15-2051<br>SEDOL: BMV3M72               | 50,000.000       | 47,971.50       | 50,629.40     |
| MASCO CORP 1.5% DUE 02-15-2028 BEO<br>SEDOL: BKY7976            | 250,000.000      | 249,590.00      | 240,714.37    |
| MASTERCARD INC FIXED 3.3% DUE 03-26-2027<br>SEDOL: BMH9M74      | 400,000.000      | 444,306.58      | 432,895.37    |
| MCDONALDS CORP 4.2% 04-01-2050<br>SEDOL: BKSG571                | 275,000.000      | 330,331.09      | 334,994.28    |
| MERRILL LYNCH & CO 6.11% DUE 01-29-2037<br>SEDOL: B83ZNK8       | 525,000.000      | 701,079.75      | 708,383.96    |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044<br>SEDOL: BRF1CN3    | 150,000.000      | 188,497.50      | 193,126.14    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |                 |               |
| <b>United States - USD</b>                                          |                  |                 |               |
| METLIFE INC 4.125% DUE 08-13-2042<br>SEDOL: B815P82                 | 75,000.000       | 87,269.25       | 88,876.47     |
| METLIFE INC 5.7% DUE 06-15-2035<br>SEDOL: B0BXDC0                   | 100,000.000      | 134,253.00      | 134,691.16    |
| MICRON TECHNOLOGY INC 3.366%      11-01-2041<br>SEDOL: BMDWFL2      | 25,000.000       | 25,000.00       | 25,180.25     |
| MICROSOFT CORP 2.525% DUE 06-01-2050    BEO<br>SEDOL: BM9DJ73       | 275,000.000      | 255,079.00      | 272,659.07    |
| MOODYS CORP 3.1% 11-29-2061<br>SEDOL: BMZQF89                       | 100,000.000      | 98,643.00       | 99,978.57     |
| MORGAN STANLEY .864% DUE 10-21-2025    BEO<br>SEDOL: BN6NBH7        | 575,000.000      | 572,964.50      | 565,500.57    |
| MORGAN STANLEY FIXED 2.484% DUE      09-16-2036<br>SEDOL: BM89YV1   | 125,000.000      | 125,000.00      | 120,963.61    |
| MORGAN STANLEY FIXED 3.7% DUE 10-23-2024<br>SEDOL: BRJZZY3          | 575,000.000      | 629,872.25      | 612,915.50    |
| MORGAN STANLEY FLTG RT 2.72% DUE      07-22-2025<br>SEDOL: BKLRH64  | 75,000.000       | 79,193.25       | 77,398.10     |
| MORGAN STANLEY SR NT FIXED .56% DUE    11-10-2023<br>SEDOL: BMWH734 | 1,150,000.000    | 1,151,713.50    | 1,146,489.40  |
| MORGAN STANLEY 1.794%                  02-13-2032<br>SEDOL: BMWH712 | 500,000.000      | 500,000.00      | 473,617.58    |
| MORGAN STANLEY 4.3% DUE 01-27-2045<br>SEDOL: BVRZ811                | 1,077,000.000    | 1,314,414.72    | 1,332,028.81  |
| MORGAN STANLEY 4.875% DUE 11-01-2022<br>SEDOL: B970NV7              | 1,000,000.000    | 1,066,030.00    | 1,037,767.59  |
| MPLX LP 4.5% DUE 07-15-2023<br>SEDOL: BDCVWY9                       | 600,000.000      | 645,216.00      | 627,395.68    |
| MPLX LP 4.5% 04-15-2038<br>SEDOL: BYZGJX6                           | 200,000.000      | 179,868.00      | 221,955.40    |
| MPLX LP 4.7% 04-15-2048<br>SEDOL: BYZGJY7                           | 305,000.000      | 250,597.15      | 351,697.69    |
| NASDAQ INC 3.25% DUE 04-28-2050    REG<br>SEDOL: BMYSTG2            | 75,000.000       | 73,573.50       | 77,297.23     |
| NATIONAL RETAIL PPTYS INC 4.8%      10-15-2048<br>SEDOL: BF5HVZ2    | 50,000.000       | 59,934.00       | 64,233.95     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043<br>SEDOL: B7W15J3        | 1,300,000.000    | 1,670,552.00    | 1,575,784.18  |
| NEVADA PWR CO 6.65% DUE 04-01-2036<br>SEDOL: B1G2SS0             | 375,000.000      | 535,515.00      | 540,361.04    |
| NEXTERA ENERGY CAP 1.9% DUE 06-15-2028<br>SEDOL: BKPC9F8         | 270,000.000      | 269,840.70      | 265,799.16    |
| NISOURCE FIN CORP 5.25% DUE 02-15-2043<br>SEDOL: B846RN1         | 300,000.000      | 378,816.00      | 393,716.21    |
| NISOURCE INC .95% DUE 08-15-2025 REG<br>SEDOL: BKWHK75           | 375,000.000      | 371,613.75      | 365,752.39    |
| NORTHROP GRUMMAN 2.93% DUE 01-15-2025<br>SEDOL: BF15KG4          | 575,000.000      | 616,584.00      | 600,684.67    |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047<br>SEDOL: BF15KD1          | 815,000.000      | 961,952.65      | 974,636.10    |
| NORTHWESTN MEM 2.633% DUE 07-15-2051<br>SEDOL: BNNS3Z7           | 45,000.000       | 45,000.00       | 44,702.86     |
| NORTHWESTN MUT 6.063% DUE 03-30-2040<br>SEDOL: B58P7W2           | 150,000.000      | 212,961.75      | 214,981.87    |
| NOVANT HEALTH INC 3.168% DUE 11-01-2051<br>SEDOL: BN7T7H6        | 100,000.000      | 100,851.00      | 108,496.76    |
| NRG ENERGY INC 4.45% DUE 06-15-2029<br>SEDOL: BJJP149            | 175,000.000      | 192,451.00      | 190,857.03    |
| OCTAGON INVT PARTNERS 50 LTD / 0% 01-15-2035<br>CUSIP: 67592MAN4 | 400,000.000      | 400,000.00      | 400,000.00    |
| ONEOK PARTNERS L P 6.2% DUE 09-15-2043<br>SEDOL: BDS54B6         | 100,000.000      | 130,853.00      | 129,855.41    |
| ORACLE CORP FIXED 2.8% DUE 04-01-2027<br>SEDOL: BM5J9Z3          | 450,000.000      | 476,329.50      | 466,231.35    |
| ORACLE CORP FIXED 2.875% DUE 03-25-2031<br>SEDOL: BMYLX70        | 300,000.000      | 299,535.00      | 307,035.35    |
| ORACLE CORP 2.5% DUE 04-01-2025 REG<br>SEDOL: BM5JB35            | 450,000.000      | 473,121.00      | 463,188.64    |
| ORACLE CORP 3.6% DUE 04-01-2040 REG<br>SEDOL: BM5M628            | 1,225,000.000    | 1,329,884.34    | 1,269,151.39  |
| OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO<br>SEDOL: BM99NT1  | 150,000.000      | 151,729.50      | 161,803.54    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                               |                  |                 |               |
| <b>United States - USD</b>                                              |                  |                 |               |
| PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027<br>SEDOL: BMYQX42           | 175,000.000      | 174,674.50      | 168,483.53    |
| PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040<br>SEDOL: BMVV6C9           | 75,000.000       | 76,648.50       | 78,506.01     |
| PAC GAS & ELEC CO 3.3% DUE 08-01-2040<br>SEDOL: BMYXXQ5                 | 100,000.000      | 99,501.00       | 95,033.46     |
| PAC GAS & ELEC CO 3.5% DUE 08-01-2050<br>SEDOL: BMYR011                 | 225,000.000      | 223,580.25      | 214,153.99    |
| PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028<br>SEDOL: BN0WWD3        | 200,000.000      | 199,018.00      | 201,535.77    |
| PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1 | 300,000.000      | 299,688.00      | 286,675.34    |
| PACKAGING CORP FIXED 3.05% DUE 10-01-2051<br>SEDOL: BMHBC14             | 100,000.000      | 99,473.00       | 102,021.53    |
| PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049<br>SEDOL: BKMKKT6        | 200,000.000      | 227,362.00      | 240,437.29    |
| PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049<br>SEDOL: BJTD RM3             | 100,000.000      | 112,642.00      | 118,004.20    |
| PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025<br>CUSIP: 70450YAG8         | 300,000.000      | 299,940.00      | 302,924.83    |
| PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050<br>CUSIP: 70450YAJ2         | 125,000.000      | 125,978.75      | 135,114.72    |
| PEPSICO INC 1.95% DUE 10-21-2031 BEO<br>CUSIP: 713448FE3                | 200,000.000      | 199,178.00      | 198,743.00    |
| PERKINELMER INC SR NT 3.625% 03-15-2051<br>SEDOL: BN7QJQ0               | 200,000.000      | 209,730.00      | 218,645.78    |
| PERRIGO FIN UNLTD 4.375% DUE 03-15-2026<br>SEDOL: BDB49P9               | 225,000.000      | 243,146.25      | 237,571.38    |
| PFIZER INC 4% DUE 03-15-2049<br>SEDOL: BJ1G678                          | 100,000.000      | 116,657.00      | 123,433.14    |
| PHILIP MORRIS INTL 4.25% DUE 11-10-2044<br>SEDOL: BSM TK33              | 100,000.000      | 112,620.00      | 114,725.32    |
| PHILLIPS 66 FIXED 1.3% DUE 02-15-2026<br>SEDOL: BLD4931                 | 150,000.000      | 149,940.00      | 147,078.14    |
| PHILLIPS 66 FIXED 3.7% DUE 04-06-2023<br>SEDOL: BKY6337                 | 300,000.000      | 299,655.00      | 311,034.14    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                 | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                       |                  |                 |               |
| <b>United States - USD</b>                                                      |                  |                 |               |
| PHILLIPS 66 4.875% DUE 11-15-2044<br>SEDOL: BSPCC33                             | 50,000.000       | 59,687.00       | 61,986.25     |
| PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG<br>SEDOL: BMXYHH8                  | 100,000.000      | 98,804.00       | 97,327.19     |
| PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030<br>REG SEDOL: BMC8W21 | 175,000.000      | 174,639.50      | 183,575.17    |
| PLAINS ALL AMERN 3.85% DUE 10-15-2023<br>SEDOL: BCZTL80                         | 425,000.000      | 449,798.75      | 442,304.94    |
| PRIN FINL GROUP 4.3% DUE 11-15-2046<br>SEDOL: BYN1J33                           | 225,000.000      | 264,307.50      | 283,619.41    |
| PROGRESS ENERGY 6% DUE 12-01-2039<br>SEDOL: B3R2N66                             | 100,000.000      | 133,224.00      | 138,272.91    |
| PRUDENTIAL FINL INC 3.878% 03-27-2028<br>SEDOL: BFNXX45                         | 380,000.000      | 432,823.80      | 424,852.57    |
| PRUDENTIAL FINL INC 3.935% DUE 12-07-2049<br>SEDOL: BFZCSL2                     | 125,000.000      | 138,251.25      | 149,530.71    |
| PUB SVC ENTERPRISE .8% DUE 08-15-2025<br>SEDOL: BKVKF36                         | 50,000.000       | 49,294.50       | 48,554.57     |
| PUGET SOUND ENERGY 4.3% DUE 05-20-2045<br>SEDOL: BD3J3P0                        | 50,000.000       | 58,347.00       | 61,361.31     |
| PVTPL ABBOTT LABS 3.875% 09-15-2025<br>SEDOL: BD3FM06                           | 75,000.000       | 83,832.75       | 81,943.56     |
| PVTPL BACARDI LTD 5.3% 05-15-2048<br>CUSIP: 067316AH2                           | 200,000.000      | 224,386.00      | 268,270.25    |
| PVTPL BAXTER INTERNATIONAL INC 1.915% 02-01-2027<br>SEDOL: BNYDLJ1              | 150,000.000      | 149,997.00      | 149,936.80    |
| PVTPL BROADCOM INC SR NT 3.5%<br>02-15-2041/01-19-2021 SEDOL: BMCGSZ0           | 300,000.000      | 298,962.00      | 299,225.63    |
| PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO<br>SEDOL: BMCP6P3                  | 925,000.000      | 928,881.75      | 909,249.41    |
| PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO<br>SEDOL: BKMQWT8                   | 550,000.000      | 482,906.10      | 566,763.40    |
| PVTPL BROADCOM INC 3.75% DUE 02-15-2051<br>SEDOL: BMCGST4                       | 175,000.000      | 167,655.25      | 182,034.14    |
| PVTPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028<br>SEDOL: BD3JBT0            | 200,000.000      | 221,272.00      | 215,244.11    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                         | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                               |                  |                 |               |
| <b>United States - USD</b>                                                              |                  |                 |               |
| PVTPL EAST OHIO GAS CO 1.3% DUE<br>06-15-2025/06-16-2020 BEO SEDOL: BM9M1N0             | 125,000.000      | 124,873.75      | 123,786.13    |
| PVTPL HP INC 1.45% DUE 06-17-2026 BEO<br>SEDOL: BMCQG78                                 | 225,000.000      | 224,568.00      | 221,566.34    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832%<br>10-15-2027 SEDOL: BNNFQD7  | 300,000.000      | 299,997.00      | 295,680.48    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030<br>USD SEDOL: BNNFQF9          | 500,000.000      | 499,990.00      | 488,981.07    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC .697% DUE<br>09-15-2022 SEDOL: BNNFQ93      | 575,000.000      | 576,920.50      | 575,328.62    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE<br>11-15-2040 SEDOL: BLPK766     | 200,000.000      | 199,988.00      | 205,411.25    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE<br>12-01-2050 BEO SEDOL: BMDM750 | 300,000.000      | 296,592.00      | 315,568.19    |
| PVTPL KYNDRYL HOLDINGS INC 2.05% 10-15-2026<br>SEDOL: BMCG0M1                           | 100,000.000      | 99,872.00       | 97,568.47     |
| PVTPL MARS INC DEL NT 2.7% 04-01-2025<br>SEDOL: BHND6G2                                 | 125,000.000      | 130,381.43      | 130,598.61    |
| PVTPL NETFLIX INC 4.875% DUE<br>06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7                | 200,000.000      | 236,187.50      | 231,600.00    |
| PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS .9% DUE<br>10-29-2024 BEO SEDOL: BNT90Z3 | 1,100,000.000    | 1,098,570.00    | 1,095,039.10  |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050<br>SEDOL: BLGYKF7                       | 125,000.000      | 124,236.25      | 143,931.69    |
| PVTPL STELLANTIS FINANCE US INC 2.0% DUE01-29-2027<br>CUSIP: 85855CAA8                  | 225,000.000      | 225,000.00      | 220,741.05    |
| PVTPL TEACHERS INS & 4.9% DUE 09-15-2044<br>SEDOL: BQVC9R6                              | 100,000.000      | 120,430.33      | 131,583.54    |
| PVTPL VERIZON COMMUNICATIONS INC 2.355% DUE 03-15-2032 BEO<br>SEDOL: BMVH0D6            | 339,000.000      | 343,524.78      | 335,540.97    |
| PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029<br>SEDOL: BJQTHL3                    | 225,000.000      | 237,125.25      | 240,978.04    |
| PVTPL 7-ELEVEN INC 1.3% DUE 02-10-2028 BEO<br>SEDOL: BMG20G9                            | 200,000.000      | 199,374.00      | 190,328.36    |
| PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO<br>SEDOL: BMG20L4                       | 175,000.000      | 159,787.25      | 163,803.50    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| RAYTHEON FIXED 3.03% DUE 03-15-2052<br>SEDOL: BMYT813            | 125,000.000      | 124,953.75      | 126,317.96    |
| RAYTHEON TECHNOLOGIES CORP NT 2.82% 09-01-2051<br>SEDOL: BP2BTQ4 | 200,000.000      | 199,796.00      | 195,372.67    |
| REALTY INCOME CORP 3.4% DUE 01-15-2028<br>SEDOL: BNKCC11         | 250,000.000      | 247,631.55      | 268,754.57    |
| REGENCY ENERGY 5% DUE 10-01-2022<br>SEDOL: BPC1VJ1               | 625,000.000      | 656,493.75      | 640,006.22    |
| REGIONS FINANCIAL CORP 1.8% 08-12-2028<br>SEDOL: BM8DC20         | 125,000.000      | 124,681.25      | 122,517.69    |
| REPUBLIC SERVICES INC 2.375% 03-15-2033<br>SEDOL: BPDZ114        | 100,000.000      | 99,795.00       | 99,506.61     |
| ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025<br>CUSIP: 78081BAH6     | 325,000.000      | 321,343.75      | 318,841.48    |
| ROYALTY PHARMA PLC 3.3% 09-02-2040<br>CUSIP: 78081BAL7           | 125,000.000      | 121,058.75      | 124,706.64    |
| RWJ BARNABAS HLTH 3.477% DUE 07-01-2049<br>SEDOL: BKP4SP7        | 35,000.000       | 37,034.90       | 39,702.20     |
| SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027<br>SEDOL: BZ4FB57   | 300,000.000      | 311,322.00      | 337,710.62    |
| SABINE PASS LIQUEFACTION 6.25% 03-15-2022 REG<br>SEDOL: BSPPYG9  | 100,000.000      | 103,712.00      | 100,199.36    |
| SEMPRA ENERGY 3.8% DUE 02-01-2038<br>SEDOL: BFWJJY6              | 475,000.000      | 485,941.01      | 524,733.49    |
| SHERWIN WILLIAMS CO 4 DUE 12-15-2042<br>SEDOL: B93L8Z3           | 275,000.000      | 305,115.25      | 314,936.45    |
| SHERWIN-WILLIAMS FIXED 2.2% DUE 03-15-2032<br>SEDOL: BLH3DN2     | 200,000.000      | 196,988.00      | 196,284.00    |
| SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050<br>SEDOL: BJN50M6     | 25,000.000       | 27,578.50       | 26,636.24     |
| SHERWIN-WILLIAMS 2.95% DUE 08-15-2029<br>SEDOL: BKDXGP2          | 275,000.000      | 287,366.75      | 289,264.91    |
| SKYWORKS SOLUTIONS INC 3.0% DUE 06-01-2031 BEO<br>SEDOL: BMC2Y27 | 25,000.000       | 24,903.50       | 25,348.25     |
| SNAP ON INC 4.1% DUE 03-01-2048<br>SEDOL: BFZMFX3                | 50,000.000       | 58,830.50       | 63,481.64     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value          | Historical Cost | Current Value |
|----------------------------------------------------------------------|---------------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                           |                 |               |
| <b>United States - USD</b>                                           |                           |                 |               |
| SOUTHERN CALIF EDISON CO 4.2%<br>SEDOL: BJMTK85                      | 03-01-2029<br>150,000.000 | 165,324.75      | 168,136.42    |
| SOUTHERN CALIF EDISON CO 4.65 DUE<br>SEDOL: BF6DYS3                  | 10-01-2043<br>100,000.000 | 115,969.00      | 117,804.59    |
| SOUTHERN CO 3.25% DUE 07-01-2026<br>SEDOL: BYT1506                   | 100,000.000               | 103,654.00      | 105,907.80    |
| SOUTHERN CO 4.25% DUE 07-01-2036<br>SEDOL: BYT1517                   | 150,000.000               | 171,517.50      | 172,113.00    |
| SOUTHERN CO 4.4% DUE 07-01-2046<br>SEDOL: BYT1540                    | 325,000.000               | 370,981.00      | 383,557.82    |
| SOUTHERN PWR CO 5.15% DUE 09-15-2041<br>SEDOL: B6ST6C4               | 250,000.000               | 293,800.00      | 310,102.18    |
| SOUTHN CAL EDISON CO 5.55 DUE 01-15-2036BEO<br>SEDOL: B05KYP7        | 300,000.000               | 370,362.00      | 369,842.68    |
| SOUTHN CAL GAS CO 3.15% DUE 09-15-2024<br>SEDOL: BYRKB96             | 250,000.000               | 269,367.50      | 262,379.54    |
| SPECTRA ENERGY 5.95% DUE 09-25-2043<br>SEDOL: BDZMP51                | 75,000.000                | 95,988.00       | 102,970.23    |
| SPIRIT RLTY L P 3.4% DUE 01-15-2030<br>SEDOL: BJSFXQ6                | 100,000.000               | 105,046.00      | 104,698.49    |
| SPIRIT RLTY L P 4% DUE 07-15-2029<br>SEDOL: BJQ2JR2                  | 310,000.000               | 292,109.90      | 342,419.10    |
| STANLEY BLACK & 4.85% DUE 11-15-2048<br>SEDOL: BGL80W6               | 50,000.000                | 64,756.50       | 67,536.39     |
| STARBUCKS CORP 4.5% DUE<br>SEDOL: BFXV4P7                            | 11-15-2048<br>100,000.000 | 118,436.00      | 124,707.02    |
| STEEL DYNAMICS INC 1.65% DUE<br>SEDOL: BL68NB6                       | 10-15-2027<br>225,000.000 | 223,431.75      | 218,957.30    |
| STEEL DYNAMICS INC 2.4% DUE 06-15-2025<br>CUSIP: 858119BL3           | 110,000.000               | 109,580.90      | 112,911.17    |
| STERIS PLC FIXED 3.75% DUE 03-15-2051<br>SEDOL: BN486F7              | 150,000.000               | 152,584.50      | 165,843.57    |
| STRYKER CORP FIXED 1.15% DUE 06-15-2025<br>SEDOL: BMWJ0Z3            | 50,000.000                | 50,350.00       | 49,626.56     |
| SUMMA HEALTH TAXABLE BD SER 2021 3.511% 11-15-2051<br>SEDOL: BMF9Y14 | 95,000.000                | 96,702.40       | 104,973.67    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                             | Shares/Par Value | Historical Cost | Current Value |
|-----------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                 |               |
| <b>United States - USD</b>                                                  |                  |                 |               |
| SUNGARD AS NEW HOLDINGS III, LLC FLTG RT TBL<br>07-01-2024 CUSIP: 86736LAF0 | 90,319.630       | 89,088.14       | 82,190.86     |
| SUNGARD AS NEW HOLDINGS III, LLC FLTG RT TBL 08-01-2024<br>CUSIP: LX1918270 | 191,930.010      | 182,928.26      | 67,175.50     |
| SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047<br>SEDOL: BD35XM5                 | 450,000.000      | 373,396.50      | 535,673.65    |
| SUTTER HEALTH 2.294% DUE 08-15-2030<br>SEDOL: BNG3S76                       | 100,000.000      | 99,524.00       | 101,050.14    |
| SUTTER HEALTH 3.361% DUE 08-15-2050<br>CUSIP: 86944BAJ2                     | 115,000.000      | 118,815.70      | 125,849.50    |
| SYNCHRONY FINANCIAL 2.875% 10-28-2031<br>SEDOL: BNVW1Y6                     | 200,000.000      | 199,128.00      | 198,058.65    |
| SYSCO CORP 6.6% DUE 04-01-2040<br>SEDOL: BM5M5S7                            | 275,000.000      | 332,307.25      | 406,009.25    |
| THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041<br>SEDOL: BPCHD15              | 75,000.000       | 74,631.00       | 75,694.43     |
| THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044<br>SEDOL: BH550S6           | 125,000.000      | 167,137.50      | 174,447.55    |
| THERMO FISHER 2.6% DUE 10-01-2029<br>SEDOL: BKTRRQ6                         | 275,000.000      | 285,411.50      | 285,184.90    |
| TIME WARNER CABLE 5.5% DUE 09-01-2041<br>SEDOL: B441BS1                     | 75,000.000       | 89,900.25       | 91,884.00     |
| TIME WARNER CABLE 5.875% DUE 11-15-2040<br>SEDOL: B66BW80                   | 525,000.000      | 648,112.50      | 665,228.88    |
| TIME WARNER CABLE 7.3% DUE 07-01-2038<br>SEDOL: B3B14R7                     | 75,000.000       | 108,593.00      | 107,600.20    |
| TIME WARNER ENTMT 8.375% DUE 03-15-2023<br>SEDOL: 2891484                   | 175,000.000      | 200,214.00      | 191,750.63    |
| TONON LUXEMBOURG S A 6.5% DUE 10-31-2024<br>CUSIP: 89031RAG1                | 80,870.170       | 206,277.80      | 32.35         |
| TRANSATLANTIC 8% DUE 11-30-2039<br>SEDOL: BMTSQY4                           | 175,000.000      | 265,972.00      | 278,361.69    |
| UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032<br>SEDOL: BLB0KJ4        | 125,000.000      | 124,867.50      | 119,285.41    |
| UNION PAC CORP 4.05% DUE 11-15-2045<br>SEDOL: BYQGY41                       | 275,000.000      | 326,477.25      | 323,206.74    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                              | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |                 |               |
| <b>United States - USD</b>                                                   |                  |                 |               |
| UNIVERSITY CHICAGO TAXABLE BD SER 2021B 3% 10-01-2052<br>SEDOL: BP5XQ66      | 145,000.000      | 145,790.25      | 156,017.30    |
| US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049<br>SEDOL: BMX6N65 | 75,000.000       | 75,000.00       | 73,218.75     |
| UTD TECHNOLOGIES 4.05% DUE 05-04-2047<br>SEDOL: BD8Z3T7                      | 437,000.000      | 491,694.92      | 517,254.56    |
| VA ELEC & PWR CO 2.45% DUE 12-15-2050<br>SEDOL: BLKH1C6                      | 375,000.000      | 369,030.00      | 352,462.12    |
| VA ELEC & PWR CO 3.5% DUE 03-15-2027<br>SEDOL: BF2NLX1                       | 500,000.000      | 552,660.00      | 538,719.14    |
| VALERO ENERGY CORP NEW 2.85% DUE 04-15-2025 REG<br>SEDOL: BMCPS68            | 300,000.000      | 299,778.00      | 311,353.38    |
| VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG<br>SEDOL: BYZKXZ8       | 200,000.000      | 253,778.00      | 261,900.36    |
| VERIZON COMMUNICATIONS INC 2.85% 09-03-2041<br>SEDOL: BMG8DB3                | 100,000.000      | 99,758.00       | 99,389.11     |
| VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030<br>SEDOL: BLNNZ29            | 575,000.000      | 627,074.87      | 610,142.56    |
| VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO<br>SEDOL: BKY5H09            | 450,000.000      | 456,012.00      | 493,428.53    |
| VERIZON FIXED 2.1% DUE 03-22-2028<br>SEDOL: BKY5H54                          | 785,000.000      | 784,646.75      | 782,955.77    |
| VERIZON FIXED 2.55% DUE 03-21-2031<br>SEDOL: BKY5H43                         | 475,000.000      | 473,047.75      | 480,095.80    |
| VERIZON 2.65% DUE 11-20-2040<br>SEDOL: BMWBBK1                               | 200,000.000      | 184,854.00      | 190,945.98    |
| VERIZON 4.272% DUE 01-15-2036<br>SEDOL: BYRLRK2                              | 500,000.000      | 579,170.00      | 587,460.00    |
| VERIZON 4.812% DUE 03-15-2039<br>SEDOL: BDFLJN4                              | 300,000.000      | 363,858.00      | 374,755.04    |
| VERIZON 4.862% DUE 08-21-2046<br>SEDOL: BXVMD62                              | 425,000.000      | 560,441.25      | 559,335.35    |
| VERIZON 4% DUE 03-22-2050<br>SEDOL: BLNP354                                  | 600,000.000      | 744,804.00      | 696,681.47    |
| VIACOM INC NEW 5.85% DUE 09-01-2043<br>CUSIP: 92553PAU6                      | 300,000.000      | 387,315.00      | 406,563.28    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                        | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |                 |               |
| <b>United States - USD</b>                                             |                  |                 |               |
| VMWARE INC FIXED 2.2% 08-15-2031<br>SEDOL: BM8BNR6                     | 325,000.000      | 324,359.75      | 316,491.50    |
| VMWARE INC SR NT 1.8% 08-15-2028<br>SEDOL: BM8BNP4                     | 50,000.000       | 49,740.50       | 48,708.28     |
| VOYA FINL INC 3.65% DUE 06-15-2026<br>SEDOL: BZBZ075                   | 150,000.000      | 167,082.00      | 163,094.25    |
| W P CAREY INC 2.4% DUE 02-01-2031<br>SEDOL: BNGKF43                    | 150,000.000      | 148,648.50      | 148,438.15    |
| WACHOVIA CORP NEW 5.5% DUE 08-01-2035<br>SEDOL: BG496M8                | 100,000.000      | 127,464.00      | 128,373.31    |
| WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG<br>SEDOL: BLF9934 | 232,000.000      | 232,000.00      | 264,372.30    |
| WASTE MGMT INC DEL 1.15% DUE 03-15-2028<br>SEDOL: BL54V77              | 175,000.000      | 174,889.75      | 166,509.40    |
| WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051<br>CUSIP: 95000U2M4     | 425,000.000      | 582,624.00      | 587,880.78    |
| WELLS FARGO & CO 3.9% DUE 05-01-2045<br>SEDOL: BX2H0V0                 | 485,000.000      | 557,880.95      | 566,410.82    |
| WELLS FARGO & CO 3% DUE 10-23-2026<br>SEDOL: BYQ74R7                   | 425,000.000      | 456,182.25      | 447,345.89    |
| WESTERN UN CO 2.85% DUE 01-10-2025<br>SEDOL: BKV7DS8                   | 50,000.000       | 52,725.00       | 51,992.66     |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046<br>SEDOL: BDFZV41                 | 50,000.000       | 60,301.00       | 63,695.82     |
| WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050<br>SEDOL: BL56MC5             | 100,000.000      | 118,252.00      | 124,222.34    |
| WILLIAMS PARTNERS 3.6% DUE 03-15-2022<br>SEDOL: BW3SWT7                | 200,000.000      | 204,610.00      | 200,724.79    |
| WILLIAMS PARTNERS 6.3% DUE 04-15-2040<br>SEDOL: B3RZKK8                | 125,000.000      | 163,046.25      | 169,419.12    |
| * WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029<br>SEDOL: BKLMSH7      | 125,000.000      | 128,332.50      | 129,606.46    |
| WP CAREY INC 2.45% 02-01-2032<br>SEDOL: BMHF5H3                        | 150,000.000      | 148,572.00      | 148,486.89    |
| XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO<br>SEDOL: B16NJB3               | 100,000.000      | 141,185.00      | 141,559.67    |

\* Represents a party-in-interest

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost       | Current Value         |
|----------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |                       |                       |
| <b>United States - USD</b>                                           |                  |                       |                       |
| XLIT LTD 4.45% DUE 03-31-2025<br>SEDOL: BWT6905                      | 100,000.000      | 111,987.00            | 108,841.72            |
| XLIT LTD 5.5% DUE 03-31-2045<br>SEDOL: BWT6938                       | 50,000.000       | 65,637.00             | 70,369.42             |
| ZOETIS INC 3.0% DUE 09-12-2027<br>SEDOL: BF58H80                     | 350,000.000      | 376,502.00            | 365,801.23            |
| <b>Total United States - USD</b>                                     |                  | <b>136,211,359.25</b> | <b>138,392,750.49</b> |
| <b>Total Corporate Debt Instruments - Other</b>                      |                  | <b>164,298,433.20</b> | <b>166,432,303.41</b> |
| <i>Corporate Stock - Preferred</i>                                   |                  |                       |                       |
| <b>United States - USD</b>                                           |                  |                       |                       |
| DUMMYLINE PREFERRED STOCK HOLDCO PREFERRED STOCK<br>CUSIP: 6JU999H21 | 2,388.000        | 0.00                  | 238,800.00            |
| TE HOLDCORP LLC/CORP PREFERRED UNITS<br>CUSIP: 447997768             | 5,613.000        | 56,130.00             | 0.00                  |
| <b>Total United States - USD</b>                                     |                  | <b>56,130.00</b>      | <b>238,800.00</b>     |
| <b>Total Corporate Stock - Preferred</b>                             |                  | <b>56,130.00</b>      | <b>238,800.00</b>     |
| <i>Corporate Stock - Common</i>                                      |                  |                       |                       |
| <b>Canada - USD</b>                                                  |                  |                       |                       |
| #REORG/CATALYST PAPER PLAN OF REORG 01-27-2017<br>SEDOL: B87W974     | 379,923.000      | 186,922.12            | 186,922.12            |
| <b>Total Canada - USD</b>                                            |                  | <b>186,922.12</b>     | <b>186,922.12</b>     |
| <b>Israel - USD</b>                                                  |                  |                       |                       |
| COGNYTE SOFTWARE LTD COM NPV WI<br>CUSIP: M25133105                  | 73.000           | 1,211.16              | 1,487.01              |
| <b>Total Israel - USD</b>                                            |                  | <b>1,211.16</b>       | <b>1,487.01</b>       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID          | Shares/Par Value | Historical Cost | Current Value |
|------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>          |                  |                 |               |
| <b>Japan - JPY</b>                       |                  |                 |               |
| AMADA CO LTD<br>SEDOL: 6022105           | 0.000            | 0.00            | 0.00          |
| ANRITSU CORP NPV<br>SEDOL: 6044109       | 0.000            | 0.00            | 0.00          |
| CASIO COMPUTER CO NPV<br>SEDOL: 6178967  | 0.000            | 0.00            | 0.00          |
| CHIBA BANK NPV<br>SEDOL: 6190563         | 0.000            | 0.00            | 0.00          |
| CKD CORP NPV<br>SEDOL: 6160050           | 0.000            | 0.00            | 0.00          |
| COCOKARA FINE INC NPV<br>SEDOL: B2Q4CF8  | 0.000            | 0.00            | 0.00          |
| DENKA COMPANY LTD NPV<br>SEDOL: 6309820  | 0.000            | 0.00            | 0.00          |
| HANWA CO LTD NPV<br>SEDOL: 6408824       | 0.000            | 0.00            | 0.00          |
| HOUSE FOODS GROUP INC<br>SEDOL: 6440503  | 0.000            | 0.00            | 0.00          |
| INTERNET COMM STK<br>SEDOL: B05H328      | 0.000            | 0.00            | 0.00          |
| KAMIGUMI CO LTD NPV<br>SEDOL: 6482668    | 0.000            | 0.00            | 0.00          |
| KYUDENKO CORP NPV<br>SEDOL: 6499969      | 0.000            | 0.00            | 0.00          |
| MITSUBISHI HC CAP. NPV<br>SEDOL: 6268976 | 0.000            | 0.00            | 0.00          |
| MIZUHO LEASING CO NPV<br>SEDOL: B02QLW4  | 0.000            | 0.00            | 0.00          |
| NET ONE SYSTEMS CO NPV<br>SEDOL: 6036548 | 0.000            | 0.00            | 0.00          |
| NIHON UNISYS NPV<br>SEDOL: 6642688       | 0.000            | 0.00            | 0.00          |
| NIPPON EXPRESS CO NPV<br>SEDOL: 6642127  | 0.000            | 0.00            | 0.00          |
| NIPPON SHINYAKU CO NPV<br>SEDOL: 6640563 | 0.000            | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                             | Shares/Par Value | Historical Cost | Current Value |
|-------------------------------------------------------------|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>                             |                  |                 |               |
| <b>Japan - JPY</b>                                          |                  |                 |               |
| PERSOL HOLDINGS CO NPV<br>SEDOL: B3CY709                    | 0.000            | 0.00            | 0.00          |
| SANKYU INC NPV<br>SEDOL: 6775380                            | 0.000            | 0.00            | 0.00          |
| SATO HOLDINGS NPV<br>SEDOL: 6777579                         | 0.000            | 0.00            | 0.00          |
| SEGA SAMMY HLDGS I NPV<br>SEDOL: B02RK08                    | 0.000            | 0.00            | 0.00          |
| SERIA CO LTD NPV<br>SEDOL: 6680718                          | 0.000            | 0.00            | 0.00          |
| SUMITOMO BAKELITE NPV<br>SEDOL: 6858504                     | 0.000            | 0.00            | 0.00          |
| SUMITOMO HEAVY IND NPV<br>SEDOL: 6858731                    | 0.000            | 0.00            | 0.00          |
| TIS INC<br>SEDOL: B2Q4CR0                                   | 0.000            | 0.00            | 0.00          |
| TOKYU FUDOSAN HOLDINGS CORPORATION NPV<br>SEDOL: BDC6LT2    | 0.000            | 0.00            | 0.00          |
| TOWA PHARMACEUTICAL CO. LTD NPV<br>SEDOL: 6899581           | 0.000            | 0.00            | 0.00          |
| ZEON CORPORATION NPV<br>SEDOL: 6644015                      | 0.000            | 0.00            | 0.00          |
| <b>Total Japan - JPY</b>                                    |                  | <b>0.00</b>     | <b>0.00</b>   |
| <b>United States - USD</b>                                  |                  |                 |               |
| ACC CLAIMS HLDGS LLC CL A INT ACCD INVS<br>CUSIP: 00084K104 | 895,553.000      | 0.00            | 8,843.59      |
| ACUSHNET HLDGS CORP COM<br>SEDOL: BD3WG50                   | 10,723.000       | 362,879.12      | 583,116.74    |
| AVAYA HLDGS CORP COM<br>SEDOL: BD9G9B3                      | 1.000            | 0.00            | 19.47         |
| BANK OZK COM<br>SEDOL: BZ56Q65                              | 18,273.000       | 493,696.11      | 816,985.83    |
| BLACKBAUD INC COM<br>SEDOL: 2458878                         | 8,934.000        | 555,013.61      | 674,159.64    |
| BLUCORA INC COM<br>SEDOL: B8L2DV2                           | 36,872.000       | 654,534.70      | 596,957.68    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                         | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                         |                  |                 |               |
| <b>United States - USD</b>                              |                  |                 |               |
| BRADY CORP CL A CL A<br>SEDOL: 2117726                  | 12,211.000       | 644,196.75      | 613,602.75    |
| BRUNSWICK CORP COM<br>SEDOL: 2149309                    | 6,888.000        | 411,935.11      | 646,852.08    |
| CENGAGE LEARNING HLDGS II INC COM<br>SEDOL: BLLJ455     | 3,961.000        | 210,975.00      | 73,278.50     |
| CERENCE INC COM<br>SEDOL: BJNPYY6                       | 5,500.000        | 482,391.43      | 413,490.00    |
| CHARLES RIV LABORATORIES INTL INC COM<br>SEDOL: 2604336 | 2,038.000        | 360,729.67      | 745,643.06    |
| CHEMED CORP NEW COM<br>SEDOL: 2190084                   | 1,108.000        | 244,510.55      | 515,762.92    |
| ENSIGN GROUP INC COM STK<br>SEDOL: B1YWPP8              | 10,371.000       | 759,600.81      | 791,618.43    |
| ENVESTNET INC COM STK<br>SEDOL: B474ZK7                 | 10,284.000       | 736,431.89      | 788,474.28    |
| EURONET WORLDWIDE INC COM<br>SEDOL: 2320148             | 5,159.000        | 524,594.38      | 522,967.83    |
| FEDERAL SIGNAL CORP COM<br>SEDOL: 2333986               | 22,514.000       | 780,196.72      | 955,269.02    |
| FOX FACTORY HLDG CORP COM<br>SEDOL: BCRY5K3             | 3,522.000        | 323,281.12      | 619,061.94    |
| FRONTDOOR INC COM<br>SEDOL: BFYF094                     | 18,761.000       | 845,101.00      | 648,380.16    |
| FTI CONSULTING INC COM<br>SEDOL: 2351449                | 4,683.000        | 606,078.33      | 684,139.47    |
| GENTHERM INC COM NPV<br>SEDOL: B8JFD24                  | 8,548.000        | 484,841.83      | 721,878.60    |
| GLOBUS MED INC CL A NEW COM STK<br>SEDOL: B7D65M0       | 8,508.000        | 458,761.97      | 532,770.96    |
| GRAND CANYON ED INC COM STK<br>SEDOL: B3F1XM1           | 13,080.000       | 1,062,792.99    | 947,907.60    |
| HEALTHCARE SVCS GROUP INC COM<br>SEDOL: 2417619         | 16,489.000       | 443,443.67      | 288,557.50    |
| HOLDCO COMMON STOCK<br>CUSIP: 20999HY72                 | 372,989.000      | 339,299.25      | 143,600.77    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                         | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                         |                  |                 |               |
| <b>United States - USD</b>                              |                  |                 |               |
| HOULIHAN LOKEY INC CL A CL A<br>SEDOL: BYQ3PM7          | 10,068.000       | 639,491.62      | 1,092,780.72  |
| HURON CONSULTING GROUP INC COM STK<br>SEDOL: B018V76    | 14,283.000       | 690,596.77      | 652,590.27    |
| INSTALLED BLDG PRODS INC COM<br>SEDOL: BJSP4C9          | 5,164.000        | 600,506.97      | 666,620.76    |
| IRIDIUM COMMUNICATIONS INC COM STK<br>SEDOL: B2QH310    | 19,643.000       | 584,557.84      | 755,273.35    |
| LANDSTAR SYS INC COM<br>SEDOL: 2503994                  | 2,978.000        | 377,173.07      | 501,941.90    |
| LAUREATE ED INC COM CL A<br>SEDOL: BYMYT66              | 56,955.000       | 477,529.68      | 569,550.00    |
| MARKETAXESS HLDGS INC COM STK<br>SEDOL: B03Q9D0         | 1,546.000        | 505,847.70      | 545,258.74    |
| MARRIOTT VACATIONS WORLDWIDE CORP COM<br>SEDOL: B45K9N8 | 4,584.000        | 490,341.96      | 699,747.60    |
| MAXIMUS INC COM<br>SEDOL: 2018669                       | 9,591.000        | 724,172.10      | 723,640.95    |
| MONDAY COM LTD COM NPV<br>SEDOL: BMHRYX8                | 11.000           | 4,110.20        | 3,957.80      |
| NEW SUNGARD AS EQUITY<br>CUSIP: 867X99994               | 3,952.000        | 0.00            | 0.00          |
| NMI HLDGS INC CL A CL A<br>SEDOL: BGDW5G5               | 32,621.000       | 787,279.26      | 639,371.60    |
| ORMAT TECHNOLOGIES INC COM<br>SEDOL: B03L311            | 8,558.000        | 570,036.89      | 646,129.00    |
| PRIMORIS SVCS CORP COM<br>SEDOL: B1GC200                | 28,394.000       | 683,460.86      | 636,593.48    |
| PURPLE INNOVATION INC COM<br>SEDOL: BYWFGP7             | 32,814.000       | 633,225.94      | 338,640.48    |
| QUALYS INC COM USD0.001<br>SEDOL: B7XJTN8               | 5,915.000        | 609,280.88      | 770,665.35    |
| RE/MAX HLDGS INC CL A CL A<br>SEDOL: BF23JJ3            | 13,424.000       | 462,387.57      | 369,025.76    |
| RLI CORP COM<br>SEDOL: 2719070                          | 6,856.000        | 626,368.12      | 704,659.68    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                        | Shares/Par Value | Historical Cost      | Current Value        |
|------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Stock - Common</i>                                        |                  |                      |                      |
| <b>United States - USD</b>                                             |                  |                      |                      |
| SHAKE SHACK INC CL A CL A<br>SEDOL: BV0LCR0                            | 6,342.000        | 505,553.75           | 462,902.58           |
| SILICON GRAPHICS INC COM<br>CUSIP: 827056102                           | 1,543.000        | 1,188.11             | 26.23                |
| SILICON LABORATORIES INC COM<br>SEDOL: 2568131                         | 3,960.000        | 447,676.04           | 777,229.20           |
| STONEX GROUP INC COM<br>SEDOL: BMQ8XV3                                 | 14,976.000       | 763,919.69           | 841,276.80           |
| SUNGARD AVAILABILITY SERVICES CAPITAL, INC. EQUITY<br>CUSIP: 2X99985E7 | 3,952.000        | 240,680.72           | 2,964.00             |
| TE HOLDCORP LLC CORP COM STK<br>CUSIP: 447997743                       | 8,976.000        | 284,320.00           | 89.76                |
| TEMPUR SEALY INTL INC COM<br>SEDOL: 2216991                            | 11,798.000       | 274,703.45           | 505,426.32           |
| THERMON GROUP HLDGS INC<br>SEDOL: B3N6F00                              | 25,213.000       | 532,468.77           | 435,176.38           |
| UNVL HEALTH SERVICES INC CL B COM<br>SEDOL: 2923785                    | 2,555.000        | 333,919.36           | 303,355.15           |
| VERINT SYS INC COM<br>CUSIP: 92343X100                                 | 73.000           | 1,274.49             | 3,474.07             |
| VICTORY CAP HLDGS INC DEL CL A CL A<br>SEDOL: BFYVKR0                  | 12,951.000       | 439,960.89           | 454,062.06           |
| VIRTU FINL INC CL A CL A<br>SEDOL: BWTVWD4                             | 32,587.000       | 770,234.92           | 918,301.66           |
| <b>Total United States - USD</b>                                       |                  | <b>25,847,553.63</b> | <b>28,354,070.47</b> |
| <b>Total Corporate Stock - Common</b>                                  |                  | <b>26,035,686.91</b> | <b>28,542,479.60</b> |

*Partnership/Joint Venture Interests***Europe Region - EUR**

|                                                                              |             |                   |                   |
|------------------------------------------------------------------------------|-------------|-------------------|-------------------|
| HG MERCURY 3 B LP (EUR)<br>CUSIP: 9941ZS999                                  | 10,383.130  | 12,254.76         | 9,305.34          |
| SUMMIT PARTNERS EUROPE GROWTH EQUITY FUND III SCSP - EUR<br>CUSIP: 993SM2992 | 155,133.000 | 185,125.21        | 170,162.59        |
| <b>Total Europe Region - EUR</b>                                             |             | <b>197,379.97</b> | <b>179,467.93</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                         | Shares/Par Value | Historical Cost     | Current Value       |
|-------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Partnership/Joint Venture Interests</i>                              |                  |                     |                     |
| <b>Global Region - EUR</b>                                              |                  |                     |                     |
| NORDIC CAPITAL X ALPHA, LP<br>CUSIP: 993XH996                           | 171,067.220      | 200,471.02          | 192,553.28          |
| <b>Total Global Region - EUR</b>                                        |                  | <b>200,471.02</b>   | <b>192,553.28</b>   |
| <b>Global Region - USD</b>                                              |                  |                     |                     |
| BAIN CAPITAL FUND XIII, LP - CLASS B LPP<br>CUSIP: 9943KL996            | 47,500.000       | 47,500.00           | 47,500.00           |
| HELLMAN AND FRIEDMAN CAPITAL PARTNERS X PARALLEL LP<br>CUSIP: 9948PD998 | 283,529.000      | 283,529.00          | 283,529.00          |
| INSIGHT PARTNERS (CAYMAN) XI LP<br>CUSIP: 993GBC998                     | 2,469,351.440    | 2,469,351.44        | 4,139,933.13        |
| <b>Total Global Region - USD</b>                                        |                  | <b>2,800,380.44</b> | <b>4,470,962.13</b> |
| <b>North America Region - USD</b>                                       |                  |                     |                     |
| STERLING GROUP PARTNERS V (PARALLEL), LP<br>CUSIP: 9943MY996            | 222,831.660      | 222,831.66          | 222,831.66          |
| <b>Total North America Region - USD</b>                                 |                  | <b>222,831.66</b>   | <b>222,831.66</b>   |
| <b>United States - USD</b>                                              |                  |                     |                     |
| BATTERY VENTURES SELECT FUND I LP<br>CUSIP: 993TX0992                   | 963,900.000      | 963,900.00          | 1,164,457.03        |
| CF VALUE ENHANCEMENT FD V<br>CUSIP: 99089KFJ5                           | 11.740           | 322,544.78          | 201,252.97          |
| GREEN EQUITY INVESTORS SIDE VIII, LP<br>CUSIP: 993PSR997                | 1,075,156.000    | 1,075,156.00        | 1,137,015.96        |
| JADE EQUITY INVESTORS SIDE LP<br>CUSIP: 993HYN997                       | 174,462.000      | 174,462.00          | 232,806.00          |
| LIGHTSPEED VENTURE PARTNERS SELECT IV LP<br>CUSIP: 993F77996            | 468,000.000      | 468,000.00          | 604,037.02          |
| LIGHTSPEED VENTURE PARTNERS XIII, LP<br>CUSIP: 993F78994                | 328,640.000      | 328,640.00          | 413,843.01          |
| REDPOINT OMEGA IV, LP<br>CUSIP: 993WNB992                               | 438,741.000      | 438,741.00          | 430,753.98          |
| SCP CAYMAN DEBT FUND LP<br>CUSIP: 993ADT992                             | 1,467,817.910    | 1,467,817.91        | 1,471,685.76        |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost      | Current Value        |
|------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Partnership/Joint Venture Interests</i>                                         |                  |                      |                      |
| <b>United States - USD</b>                                                         |                  |                      |                      |
| STRATEGIC VALUE SPECIAL SITUATIONS FEEDER FUND V LP<br>CUSIP: 993XDL999            | 1,140,000.000    | 1,140,000.00         | 1,140,000.00         |
| TRIPLEPOINT VENTURE LENDING U.S. FEEDER FUND LP<br>CUSIP: 9941ER994                | 2,964,444.440    | 2,964,444.44         | 2,964,444.44         |
| USBFS LLC FBO TCW TALF OPPORTUNITIES (BPI) FEEDER FUND LP<br>CUSIP: 993J64996      | 1.000            | 1.00                 | 1.00                 |
| VISION SPV,LLC<br>CUSIP: 992QPJ997                                                 | 1.000            | 1.00                 | 264,566.00           |
| VOYA TALF OPPORTUNITY CAYMAN FUND LP<br>CUSIP: 993KCM996                           | 1.000            | 1.00                 | 1.00                 |
| WILLOW TREE FUND I OFFSHORE LP<br>CUSIP: 993DRF991                                 | 2,318,082.810    | 2,318,082.81         | 2,139,293.49         |
| WYNNCHURCH CAPITAL PARTNERS V, LP<br>CUSIP: 993HNL993                              | 221,103.000      | 221,103.00           | 257,215.00           |
| <b>Total United States - USD</b>                                                   |                  | <b>11,882,894.94</b> | <b>12,421,372.66</b> |
| <b>Total Partnership/Joint Venture Interests</b>                                   |                  | <b>15,303,958.03</b> | <b>17,487,187.66</b> |
| <i>Value of Interest in Common/Collective Trusts</i>                               |                  |                      |                      |
| <b>European Union - USD</b>                                                        |                  |                      |                      |
| CF SSGA MSCI EAFE 100 PERCENT HEDGED TO USD INDEX NL FD (ZVDR)<br>CUSIP: 741999R65 | 5,740,806.240    | 71,717,480.26        | 93,087,173.18        |
| <b>Total European Union - USD</b>                                                  |                  | <b>71,717,480.26</b> | <b>93,087,173.18</b> |
| <b>Global Region - USD</b>                                                         |                  |                      |                      |
| CF AXIOM EMER MKTS TR CL 3<br>CUSIP: 7D9999652                                     | 1,802,818.910    | 20,203,333.32        | 23,616,927.72        |
| <b>Total Global Region - USD</b>                                                   |                  | <b>20,203,333.32</b> | <b>23,616,927.72</b> |
| <b>International Region - USD</b>                                                  |                  |                      |                      |
| CF ACADIAN INTERNATIONAL SMALL CAP FUND<br>CUSIP: 8AS999E16                        | 1,841.060        | 17,500,000.00        | 16,685,591.95        |
| <b>Total International Region - USD</b>                                            |                  | <b>17,500,000.00</b> | <b>16,685,591.95</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost       | Current Value         |
|----------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Value of Interest in Common/Collective Trusts</i>                 |                  |                       |                       |
| <b>United States - USD</b>                                           |                  |                       |                       |
| CF ROBEKO GLOBAL EMERGING MARKETS EQUITY FUND II<br>CUSIP: 5D9999D56 | 1,426,982.710    | 21,556,299.28         | 23,620,416.70         |
| CF S&P 500 (R) FLAGSHIP NL FUND ( CM13 )<br>CUSIP: 87IU999E5         | 199,983.472      | 162,330,667.60        | 236,205,078.40        |
| CF WELLINGTON CIF EMERGING MARKETS DEBT II<br>CUSIP: 994767937       | 1,300,651.356    | 17,549,674.57         | 16,934,480.66         |
| CF WELLINGTON EMERGING LOCAL DEBT PORTFOLIO<br>CUSIP: 990690018      | 3,924,519.698    | 25,123,184.07         | 21,820,329.52         |
| COLTV SHORT TERM INVT FD<br>CUSIP: 195998AD1                         | 13,466,218.380   | 13,466,218.38         | 13,466,218.38         |
| <b>Total United States - USD</b>                                     |                  | <b>240,026,043.90</b> | <b>312,046,523.66</b> |
| <b>Total Value of Interest in Common/Collective Trusts</b>           |                  | <b>349,446,857.48</b> | <b>445,436,216.51</b> |

*103-12 Investment Entities*

|                                                                |                |                      |                      |
|----------------------------------------------------------------|----------------|----------------------|----------------------|
| <b>United States - USD</b>                                     |                |                      |                      |
| PACIFIC ASSET MANAGEMENT BANK LOAN FUND LP<br>CUSIP: 993ASR990 | 24,100,000.000 | 24,100,000.00        | 26,262,227.90        |
| <b>Total United States - USD</b>                               |                | <b>24,100,000.00</b> | <b>26,262,227.90</b> |
| <b>Total 103-12 Investment Entities</b>                        |                | <b>24,100,000.00</b> | <b>26,262,227.90</b> |

*Value of Interest in Registered Investment Companies*

|                                                                           |                |                       |                       |
|---------------------------------------------------------------------------|----------------|-----------------------|-----------------------|
| <b>Global Region - USD</b>                                                |                |                       |                       |
| * MFO GOLDMAN SACHS MM NON-CORE-IS 2469<br>SEDOL: BVV2CH2                 | 15,289,935.241 | 136,836,042.71        | 133,481,134.65        |
| <b>Total Global Region - USD</b>                                          |                | <b>136,836,042.71</b> | <b>133,481,134.65</b> |
| <b>United States - USD</b>                                                |                |                       |                       |
| * MFO GOLDMAN SACHS MM RL AST-INST 4614<br>SEDOL: BYMWKC3                 | 4,411,400.500  | 45,147,111.50         | 50,289,965.70         |
| * MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS<br>SEDOL: BVV2CG1 | 14,907,329.090 | 172,567,726.51        | 244,629,270.37        |

\* Represents a party-in-interest

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                             | Shares/Par Value | Historical Cost       | Current Value         |
|---------------------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Value of Interest in Registered Investment Companies</i>                                 |                  |                       |                       |
| <b>United States - USD</b>                                                                  |                  |                       |                       |
| * MFO GOLDMAN SACHS TR TACTICAL TILT OVERLAY FD CL R6<br>SEDOL: BMHZCC7                     | 6,436,914.325    | 63,188,065.13         | 66,493,324.98         |
| MFO PGIM HIGH YIELD FUND<br>SEDOL: B4ZFY50                                                  | 11,068,079.160   | 60,591,414.06         | 60,542,393.01         |
| <b>Total United States - USD</b>                                                            |                  | <b>341,494,317.20</b> | <b>421,954,954.06</b> |
| <b>Total Value of Interest in Registered Investment Com</b>                                 |                  | <b>478,330,359.91</b> | <b>555,436,088.71</b> |
| <i>Other</i>                                                                                |                  |                       |                       |
| <b>Chile - USD</b>                                                                          |                  |                       |                       |
| CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE<br>01-22-2061/07-22-2060 REG CUSIP: 168863DQ8   | 200,000.000      | 199,272.00            | 186,478.00            |
| <b>Total Chile - USD</b>                                                                    |                  | <b>199,272.00</b>     | <b>186,478.00</b>     |
| <b>Indonesia - USD</b>                                                                      |                  |                       |                       |
| REPUBLIC OF INDONESIA 4.1% DUE 04-24-2028 REG<br>CUSIP: 455780CF1                           | 320,000.000      | 359,948.15            | 355,917.72            |
| REPUBLIC OF INDONESIA 5.25% DUE 01-08-2047 REG<br>5.25% DUE 01-08-2047 REG CUSIP: Y20721BR9 | 670,000.000      | 881,720.00            | 838,785.12            |
| <b>Total Indonesia - USD</b>                                                                |                  | <b>1,241,668.15</b>   | <b>1,194,702.84</b>   |
| <b>Mexico - USD</b>                                                                         |                  |                       |                       |
| MEXICO(UNITED MEXICAN STATES) 5.75% DUE<br>10-12-2110 CUSIP: 91086QAZ1                      | 170,000.000      | 196,435.00            | 194,469.80            |
| UNITED MEXICAN STATES 4.5% DUE 04-22-2029 REG<br>CUSIP: 91087BAF7                           | 280,000.000      | 313,992.00            | 311,760.40            |
| UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040<br>SEDOL: B5VXTJ4                            | 1,670,000.000    | 2,076,002.80          | 2,059,260.30          |
| <b>Total Mexico - USD</b>                                                                   |                  | <b>2,586,429.80</b>   | <b>2,565,490.50</b>   |
| <b>Multi-National Agencies Region - USD</b>                                                 |                  |                       |                       |
| PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031<br>CUSIP: 00831TAC5                       | 200,000.000      | 200,000.00            | 202,420.00            |

\* Represents a party-in-interest

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                            | Shares/Par Value | Historical Cost   | Current Value     |
|----------------------------------------------------------------------------|------------------|-------------------|-------------------|
| <i>Other</i>                                                               |                  |                   |                   |
| <b>Multi-National Agencies Region - USD</b>                                |                  |                   |                   |
| <b>Total Multi-National Agencies Region - USD</b>                          |                  | <b>200,000.00</b> | <b>202,420.00</b> |
| <b>Panama - USD</b>                                                        |                  |                   |                   |
| REPUBLIC OF PANAMA 3.87% 07-23-2060<br>CUSIP: 698299BL7                    | 450,000.000      | 455,575.00        | 435,019.50        |
| <b>Total Panama - USD</b>                                                  |                  | <b>455,575.00</b> | <b>435,019.50</b> |
| <b>Peru - USD</b>                                                          |                  |                   |                   |
| PERU REP 2.78% 12-01-2060<br>CUSIP: 715638DQ2                              | 80,000.000       | 68,360.00         | 67,540.00         |
| PERU REP 3.23% 07-28-2121<br>CUSIP: 715638DR0                              | 230,000.000      | 205,050.00        | 189,326.80        |
| <b>Total Peru - USD</b>                                                    |                  | <b>273,410.00</b> | <b>256,866.80</b> |
| <b>Qatar - USD</b>                                                         |                  |                   |                   |
| QATAR(STATE OF) 5.103% SNR 23/04/2048 USD<br>SEDOL: BFYY518                | 330,000.000      | 448,800.00        | 440,760.54        |
| QATAR(STATE OF) 9.75% SNR 15/06/30 USD10000<br>SEDOL: 4009735              | 80,000.000       | 128,184.00        | 125,452.56        |
| <b>Total Qatar - USD</b>                                                   |                  | <b>576,984.00</b> | <b>566,213.10</b> |
| <b>Romania - USD</b>                                                       |                  |                   |                   |
| ROMANIA TREA BOND 6.125 DUE 01-22-2044 REG<br>CUSIP: 77586TAE6             | 170,000.000      | 223,548.30        | 215,475.68        |
| ROMANIA(REPUBLIC OF) 3.0% 14/02/2031<br>SEDOL: BMVYYM5                     | 210,000.000      | 216,049.20        | 208,213.32        |
| <b>Total Romania - USD</b>                                                 |                  | <b>439,597.50</b> | <b>423,689.00</b> |
| <b>Saudi Arabia - USD</b>                                                  |                  |                   |                   |
| PVTPL SA GLOBAL SUKUK LTD 17/06/2031 2.694% 06-17-2031<br>CUSIP: 78397PAD3 | 490,000.000      | 496,828.00        | 489,147.40        |
| <b>Total Saudi Arabia - USD</b>                                            |                  | <b>496,828.00</b> | <b>489,147.40</b> |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value  |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>Other</i>                                                                                      |                  |                 |                |
| <b>United States - USD</b>                                                                        |                  |                 |                |
| &&& INCO PETROLEUM ADVANCE PROMISSORY NOTE DUE 4-14-86<br>NON-INTEREST BEAR**INC CUSIP: 999724586 | 637,943.040      | 637,943.04      | 1.00           |
| #REORG ESC HERCULES OFFSHORE INC ESCROW WORTHLESS EFF<br>01/11/2022 CUSIP: 427ESC306              | 8,094.000        | 0.00            | 0.00           |
| AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO<br>TAXABLE SEDOL: B52FJL1                     | 105,000.000      | 189,033.90      | 202,346.84     |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050<br>BEO TAXABLE SEDOL: B3YX4F8            | 300,000.000      | 519,849.00      | 545,794.32     |
| CALIFORNIA ST UNIV REV 2.975% 11-01-2051BEO TAXABLE<br>SEDOL: BKTZF33                             | 375,000.000      | 351,978.75      | 398,327.59     |
| CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000<br>SEDOL: B41WHL2                            | 750,000.000      | 1,186,552.50    | 1,275,057.90   |
| CHICAGO ILL O HARE INTL ARPT REV 4.472% 01-01-2049 BEO<br>TAXABLE SEDOL: BJR5721                  | 135,000.000      | 168,851.25      | 183,858.38     |
| COMMONWEALTH FING AUTH PA REV 2.991% 06-01-2042 BEO<br>TAXABLE SEDOL: BNXH257                     | 165,000.000      | 170,119.95      | 173,390.25     |
| DALLAS FORT WORTH TEX INTL ARPT REV 2.919% 11-01-2050<br>BEO TAXABLE SEDOL: BL0CBW1               | 115,000.000      | 113,219.80      | 119,929.73     |
| DIAMETER DISLOCATION OFFSHORE FUND LP<br>CUSIP: 993JE1993                                         | 3,300,000.000    | 3,300,000.00    | 4,881,334.92   |
| EQUITY COMWLTH<br>CUSIP: CKE628105                                                                | 50,000.000       | 21.28           | 0.00           |
| ESC CB CENTY COMM D01/23/97 8.875<br>CUSIP: 156ESCAH8                                             | 183,000.000      | 0.00            | 0.00           |
| ESC CENTY COMMUNICATIONS<br>CUSIP: 156ESCAF2                                                      | 902,000.000      | 0.00            | 0.00           |
| FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030<br>SEDOL: BMWWM397                             | 100,000.000      | 100,682.00      | 100,499.97     |
| FUT MAR 22 CBT UL T-BONDS<br>CUSIP: 999599GH0                                                     | 468.000          | 90,750,406.72   | 93,863,250.00  |
| FUT MAR 22 CBT UL T-BONDS<br>CUSIP: 999599GH0                                                     | -468.000         | -90,750,406.72  | -93,863,250.00 |
| FUT MAR 22 CBT ULT TNOTE<br>CUSIP: 999599GH0                                                      | 450.000          | 64,967,166.54   | 66,100,781.25  |
| FUT MAR 22 CBT ULT TNOTE<br>CUSIP: 999599GH0                                                      | -450.000         | -64,967,166.54  | -66,100,781.25 |

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

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                    | Shares/Par Value | Historical Cost | Current Value  |
|------------------------------------------------------------------------------------|------------------|-----------------|----------------|
| <i>Other</i>                                                                       |                  |                 |                |
| <b>United States - USD</b>                                                         |                  |                 |                |
| FUT MAR 22 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                       | -217.000         | -26,149,403.95  | -26,343,460.94 |
| FUT MAR 22 CBT 5Y T-NOTE<br>CUSIP: 999599GH0                                       | 217.000          | 26,149,403.95   | 26,343,460.94  |
| FUT MAR 22 U.S. T-BONDS<br>CUSIP: 999599GH0                                        | -317.000         | -50,100,358.23  | -51,393,625.00 |
| FUT MAR 22 U.S. T-BONDS<br>CUSIP: 999599GH0                                        | 317.000          | 50,100,358.23   | 51,393,625.00  |
| FUT MAR 22 US 2YR T-NOTE<br>CUSIP: 999599GH0                                       | -36.000          | -7,861,128.23   | -7,874,437.50  |
| FUT MAR 22 US 2YR T-NOTE<br>CUSIP: 999599GH0                                       | 36.000           | 7,861,128.23    | 7,874,437.50   |
| FUT MAR 22 10 YR T-NOTES<br>CUSIP: 999599GH0                                       | -51.000          | -6,579,127.50   | -6,671,437.50  |
| FUT MAR 22 10 YR T-NOTES<br>CUSIP: 999599GH0                                       | 51.000           | 6,579,127.50    | 6,671,437.50   |
| ICE_CDS CSFBUS33 06/20/2026 SELL BERKSHIRE HATHAWAY INC<br>CS006048 SEDOL: 9KYNDXL | -4,000,000.000   | 0.00            | 0.00           |
| ICE_CDS CSFBUS33 06/20/2026 SELL BERKSHIRE HATHAWAY INC<br>CS006048 SEDOL: 9KYNDXU | 4,000,000.000    | 153,214.00      | 139,196.00     |
| ICE_CDS CSFBUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2.<br>CS006064 SEDOL: 9KZ753U | 325,000.000      | 4,938.39        | 5,891.11       |
| ICE_CDS CSFBUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2.<br>CS006064 SEDOL: 9KZ753L | -325,000.000     | 0.00            | 0.00           |
| ICE_CDS CSFBUS33 06/20/2026 SELL JOHNSON & JOHNSON 2.05<br>CS006043 SEDOL: 9KY5TNL | -4,000,000.000   | 0.00            | 0.00           |
| ICE_CDS CSFBUS33 06/20/2026 SELL JOHNSON & JOHNSON 2.05<br>CS006043 SEDOL: 9KY5TNU | 4,000,000.000    | 165,672.00      | 145,826.40     |
| ICE_CDS CSFBUS33 06/20/2026 SELL PROCTER & GAMBLE CO/TH<br>CS006045 SEDOL: 9KY578U | 4,000,000.000    | 157,360.00      | 145,910.00     |
| ICE_CDS CSFBUS33 06/20/2026 SELL PROCTER & GAMBLE CO/TH<br>CS006045 SEDOL: 9KY578L | -4,000,000.000   | 0.00            | 0.00           |
| ICE_CDS CSFBUS33 06/20/2026 SELL PULTE GROUP INC 7.875%<br>CS006067 SEDOL: 9KZFJ2L | -675,000.000     | 0.00            | 0.00           |
| ICE_CDS CSFBUS33 06/20/2026 SELL PULTE GROUP INC 7.875%<br>CS006067 SEDOL: 9KZFJ2U | 675,000.000      | 140,343.66      | 130,531.10     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                   | Shares/Par Value | Historical Cost | Current Value |
|---------------------------------------------------------------------------------------------------|------------------|-----------------|---------------|
| <i>Other</i>                                                                                      |                  |                 |               |
| <b>United States - USD</b>                                                                        |                  |                 |               |
| ICE_CDS CSFBUS33 06/20/2026 SELL WALMART INC 5.875% 04/<br>CS006044 SEDOL: 9KY5TGU                | 4,000,000.000    | 161,512.00      | 136,869.60    |
| ICE_CDS CSFBUS33 06/20/2026 SELL WALMART INC 5.875% 04/<br>CS006044 SEDOL: 9KY5TGL                | -4,000,000.000   | 0.00            | 0.00          |
| ICE_CD_X CSFBUS33 06/20/2025 SELL CDX.NA.IG.34 CX002944<br>SEDOL: 9K3NS3U                         | 7,225,000.000    | 98,871.62       | 135,016.47    |
| ICE_CD_X CSFBUS33 06/20/2025 SELL CDX.NA.IG.34 CX002944<br>SEDOL: 9K3NS3L                         | -7,225,000.000   | 0.00            | 0.00          |
| ICE_CD_X CSFBUS33 06/20/2026 SELL CDX.NA.IG.36 CX003036<br>SEDOL: 9KXJVEL                         | -23,425,000.000  | 0.00            | 0.00          |
| ICE_CD_X CSFBUS33 06/20/2026 SELL CDX.NA.IG.36 CX003036<br>SEDOL: 9KXJVEU                         | 23,425,000.000   | 607,455.71      | 537,748.99    |
| ICE_CD_X CSFBUS33 12/20/2025 SELL CDX.NA.IG.35 CX002991<br>SEDOL: 9K6PP1U                         | 9,400,000.000    | 237,726.32      | 218,460.70    |
| ICE_CD_X CSFBUS33 12/20/2025 SELL CDX.NA.IG.35 CX002991<br>SEDOL: 9K6PP1L                         | -9,400,000.000   | 0.00            | 0.00          |
| ICE_CD_X CSFBUS33 12/20/2026 SELL CDX.NA.IG.37 CX003066<br>SEDOL: 9L2GHRU                         | -8,625,000.000   | 0.00            | 0.00          |
| ICE_CD_X CSFBUS33 12/20/2026 SELL CDX.NA.IG.37 CX003066<br>SEDOL: 9L2GHRU                         | 8,625,000.000    | 204,922.47      | 193,661.44    |
| IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING<br>FD 06-01-2024 N/C CUSIP: 452151LF8 | 620,000.000      | 608,869.80      | 724,889.43    |
| INCO PETROLEUM (ENRON OIL TRADING & TRANSPORTATION<br>CO>)NON-INTEREST BEA**INC CUSIP: 999725609  | 360,000.000      | 360,000.00      | 0.00          |
| INCO PETROLEUM INC. NON-INTEREST BEARINGPROMISSORY NOTE DUE<br>4-14-86 CUSIP: 999725617           | 3,000,000.000    | 3,000,000.00    | 0.00          |
| METROPOLITAN TRANSN AUTH N Y REV 5.175% DUE 11-15-2049 REG<br>SEDOL: BMW2G87                      | 170,000.000      | 177,759.74      | 236,692.48    |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.229%<br>05-15-2050 BEO TAXABLE SEDOL: BM8Z798   | 350,000.000      | 367,125.50      | 403,179.39    |
| NEW JERSEY ST TRANSN TR FD AUTH 4.131% 06-15-2042 BEO<br>TAXABLE CUSIP: 6461366S5                 | 360,000.000      | 356,468.40      | 418,628.16    |
| NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO<br>TAXABLE MUNI SEDOL: B3TZ6C0             | 200,000.000      | 285,540.00      | 313,547.36    |
| PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH)<br>11-01-40 SEDOL: B3WV4Q5                     | 265,000.000      | 361,613.70      | 373,868.92    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                                                    | Shares/Par Value | Historical Cost      | Current Value        |
|----------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Other</i>                                                                                       |                  |                      |                      |
| <b>United States - USD</b>                                                                         |                  |                      |                      |
| RECEIVABLE FROM LEHMAN LSI - PIMCO<br>CUSIP: 525CLM140                                             | 96,248.000       | 49,135.29            | 433.12               |
| RUTGERS ST UNIV N J 5.665% 05-01-2040 BEO TAXABLE<br>SEDOL: B950RN9                                | 40,000.000       | 53,573.60            | 54,647.28            |
| SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95<br>11-01-2050 BEOTAXABLE SEDOL: B585KY5 | 175,000.000      | 283,008.25           | 297,832.61           |
| STELLUS CREDIT OFFSHORE ERISA FUND III LP<br>CUSIP: 993T29997                                      | 1,693,164.730    | 1,693,164.73         | 1,627,187.18         |
| TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922%<br>12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5    | 160,000.000      | 172,566.40           | 184,853.87           |
| TUCSON ARIZ CTFS PARTN 2.856% 07-01-2047BEO TAXABLE<br>SEDOL: BMXD838                              | 55,000.000       | 53,871.40            | 55,511.17            |
| <b>Total United States - USD</b>                                                                   |                  | <b>16,492,964.45</b> | <b>14,360,923.68</b> |
| <b>Venezuela - USD</b>                                                                             |                  |                      |                      |
| DEFAULTED PETROLEOS DE VENEZUELA SA 6% NTS<br>15/11/2026 SEDOL: BHBXP45                            | 630,000.000      | 183,064.09           | 25,830.00            |
| DEFAULTED VENEZUELA REP GLOBAL BD 0% DUE<br>09-15-2027 REG SEDOL: 2BD7FJ7                          | 192,000.000      | 52,800.00            | 18,240.00            |
| DEFAULTED PETROLEOS DE VENEZUELA S 0.0% DUE 11/17/2021<br>CUSIP: P7807HAP0                         | 277,515.000      | 133,533.95           | 11,794.39            |
| DEFAULTED PETROLEOS DE VENEZUELA SA D 0% DUE<br>12-31-2040/04-12-2007 BEO CUSIP: P7807HAB1         | 752,000.000      | 241,110.00           | 35,720.00            |
| DEFAULTED PETROLEOS DE VENEZUELA SA 5.375% 12/04/27<br>SEDOL: B1VX673                              | 520,700.000      | 118,615.00           | 22,129.75            |
| DEFAULTED REP OF VENEZUELA 0.00%<br>21/10/2026 CUSIP: P17625AE7                                    | 135,300.000      | 37,802.82            | 12,853.50            |
| DEFAULTED TBOND REPUBLIC OF VENEZUELA 0%05/08/2031<br>SEDOL: B6QHPC3                               | 150,600.000      | 36,134.98            | 14,307.00            |
| DEFAULTED VENEZUELA(REPUBLIC OF) 0.0% BDS 07/05/23 TBOND<br>SEDOL: B2RFDV3                         | 132,000.000      | 55,847.78            | 12,540.00            |
| DEFAULTED VENEZUELA(REPUBLIC OF) 0.0% 5/7/2028 REG<br>CUSIP: P17625AB3                             | 263,400.000      | 120,565.85           | 25,023.00            |
| DEFAULTED VENEZUELA(REPUBLIC OF) 0.0% DUE 31/12/2040<br>SEDOL: B5B14V5                             | 366,700.000      | 88,992.82            | 34,836.50            |
| INDEFAULT VENEZUELA REPUBLIC BOND 9% DUE<br>05-07-2023 REG CUSIP: P17625AA5                        | 84,100.000       | 40,473.89            | 7,989.50             |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                        | Shares/Par Value | Historical Cost         | Current Value           |
|------------------------------------------------------------------------|------------------|-------------------------|-------------------------|
| <i>Other</i>                                                           |                  |                         |                         |
| <b>Venezuela - USD</b>                                                 |                  |                         |                         |
| INDEFAULT VENEZUELA(REPUBLIC OF) 0.0% BDS 31/12/2040<br>SEDOL: B905YZ0 | 530,400.000      | 182,275.81              | 50,388.00               |
| <b>Total Venezuela - USD</b>                                           |                  | <b>1,291,216.99</b>     | <b>271,651.64</b>       |
| CAD - Canadian dollar                                                  | 0.000            | 0.00                    | 0.00                    |
| CHF - Swiss franc                                                      | 0.000            | 0.00                    | 0.00                    |
| DKK - Danish krone                                                     | 0.000            | 0.00                    | 0.00                    |
| EUR - Euro                                                             | 0.000            | 0.00                    | 0.00                    |
| GBP - British pound sterling                                           | 0.000            | 0.00                    | 0.00                    |
| SEK - Swedish krona                                                    | 0.000            | 0.00                    | 0.00                    |
| <b>Total - all currencies</b>                                          |                  | <b>0.00</b>             | <b>0.00</b>             |
| <b>Total Other</b>                                                     |                  | <b>24,253,945.89</b>    | <b>20,952,602.46</b>    |
| <i>Other Liabilities</i>                                               |                  |                         |                         |
| Pending foreign exchange sales: Japanese yen                           | 0.000            | -872.86                 | -871.90                 |
| Pending trade purchases: United States dollar                          | 0.000            | -2,074,513.43           | -2,074,513.43           |
| <b>Total - all currencies</b>                                          |                  | <b>-2,075,386.29</b>    | <b>-2,075,385.33</b>    |
| <b>Total Other Liabilities</b>                                         |                  | <b>-2,075,386.29</b>    | <b>-2,075,385.33</b>    |
| <b>Total</b>                                                           |                  | <b>1,338,558,037.07</b> | <b>1,526,176,226.21</b> |

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## SCHEDULE SB ATTACHMENTS

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**Schedule SB, Line 32**  
**Schedule of Amortization Bases**  
**as of December 1, 2020**

| Type of Base | Date Established | Initial Amount | Remaining Amortization Period (Years) | Outstanding Balance | Amortization Payment |
|--------------|------------------|----------------|---------------------------------------|---------------------|----------------------|
| Shortfall    | 12/01/2020       | (54,130,010)   | 15.00000                              | (54,130,010)        | (5,082,086)          |
| Shortfall    | 12/01/2019       | 232,731,715    | 14.00000                              | 219,021,177         | 21,517,873           |
| Total        |                  |                |                                       | 164,891,167         | 16,435,787           |

Plan Name: Sprint Retirement Pension Plan  
EIN / PN: 48-0457967 / 001  
Plan Sponsor: Sprint Communications, Inc.  
Valuation Date: December 1, 2020