Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 04/01/1963

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

6150 JOLIET ROAD
COUNTRYSIDE, IL 60525-3956

2b Employer Identification Number (EIN) 36-6140097

2c Plan Sponsor's telephone number 708-482-7300

2d Business code (see instructions) 238900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2022	JAMES M. SWEENEY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/11/2022	DAVID M. SNELTEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	29953
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	12170
a(2) Total number of active participants at the end of the plan year	**6a(2)**	12568
b Retired or separated participants receiving benefits	**6b**	9673
c Other retired or separated participants entitled to future benefits	**6c**	5750
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	27991
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2419
f Total. Add lines **6d** and **6e**	**6f**	30410
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	1613

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

1B

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

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[X] Insurance	**(1)**	[X] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

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

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [X] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

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

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

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030310	30410	04/01/2021	03/31/2022

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

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	217019752

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

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

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

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

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below) ▶	**7c(5)**			
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below) ▶	**7e(4)**			
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

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

1 Coverage Information:

(a) Name of insurance carrier
THE UNION LABOR LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-1423090	69744	GA-02093	30410	04/01/2021	03/31/2022

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

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
0	212368

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

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

UNION LABOR LIFE INSURANCE COMPANY
8403 COLESVILLE ROAD, 13TH FLOOR
SILVER SPRING, MD 20910

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
	212368	ASSET MANAGEMENT FEES	0

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	31803119

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

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

b	Balance at the end of the previous year			**7b**	
c	Additions: (1) Contributions deposited during the year	**7c(1)**			
	(2) Dividends and credits	**7c(2)**			
	(3) Interest credited during the year	**7c(3)**			
	(4) Transferred from separate account	**7c(4)**			
	(5) Other (specify below)	**7c(5)**			
	▶				
	(6) Total additions			**7c(6)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
	(2) Administration charge made by carrier	**7e(2)**			
	(3) Transferred to separate account	**7e(3)**			
	(4) Other (specify below)	**7e(4)**			
	▶				
	(5) Total deductions			**7e(5)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

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

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

1 Coverage Information:

(a) Name of insurance carrier
UNITED OF OMAHA LIFE INSURANCE CO

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
47-0322111	69868	39G-10674	40	04/01/2021	03/31/2022

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

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	0

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

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

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

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

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

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

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	(c) Amount	**(d)** Purpose	

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	556454
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

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

b	Balance at the end of the previous year			7b	548315
c	Additions: (1) Contributions deposited during the year	7c(1)	128629		
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	5487		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	134116
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	682431
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	124688		
	(2) Administration charge made by carrier	7e(2)	1289		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)	0		
	▶ NON-ANNUITY CASH WITHDRAWAL				
	(5) Total deductions			7e(5)	125977
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	556454

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

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

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

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a	Enter the valuation date: Month 04 Day 01 Year 2021		
b	Assets		
(1)	Current value of assets	**1b(1)**	5316842683
(2)	Actuarial value of assets for funding standard account	**1b(2)**	5316842683
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	5839785140
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	5839785140
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	11211266958
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	608225018
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	441646725
(3)	Expected plan disbursements for the plan year	**1d(3)**	447746725

Statement by Enrolled Actuary

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

SIGN HERE

	10/04/2022
Signature of actuary	Date
WILLIAM GITTERMAN, FSA, MAAA	20-08743
Type or print name of actuary	Most recent enrollment number
SEGAL	312-984-8500
Firm name	Telephone number (including area code)
101 N. WACKER DR., SUITE 500, CHICAGO, IL 60606-1724	
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 [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)	**2a**		5316842683
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		11221	5490289178
(2) For terminated vested participants		5866	940790427
(3) For active participants:			
(a) Non-vested benefits			172481448
(b) Vested benefits			4607705905
(c) Total active		12170	4780187353
(4) Total		29257	11211266958
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage	**2c**		47.42 %

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
10/01/2021	290037128	0			
			Totals ► **3(b)**	290037128	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total	**3(d)**	300000

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	91.0 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ☐ Yes ☐ No

d If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)? ☐ Yes ☐ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the rehabilitation plan projects emergence from critical status or critical and declining status, enter the plan year in which it is projected to emerge. If the rehabilitation plan is based on forestalling possible insolvency, enter the plan year in which insolvency is expected and check here ☐	**4f**	

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	**5j**	

k Has a change been made in funding method for this plan year? ☒ Yes ☐ No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ☒ Yes ☐ No

m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method	**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability		**6a**	2.36 %			
			Pre-retirement		Post-retirement	
b Rates specified in insurance or annuity contracts			☐ Yes ☒ No ☐ N/A		☐ Yes ☒ No ☐ N/A	
c Mortality table code for valuation purposes:						
(1) Males		**6c(1)**	A		A	
(2) Females		**6c(2)**	A		A	
d Valuation liability interest rate		**6d**	7.00 %		7.00 %	
e Expense loading		**6e**	5.2 %	☐ N/A	%	☒ N/A
f Salary scale		**6f**	%	☒ N/A		
g Estimated investment return on actuarial value of assets for year ending on the valuation date		**6g**	10.2 %			
h Estimated investment return on current value of assets for year ending on the valuation date		**6h**	33.6 %			

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	-121450636	-12462268
3	85222216	8744805
3	46060278	46060278

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval	**8a**	
b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule		☒ Yes ☐ No
b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☒ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☒ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	5
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☒ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)	**8e**	0

9 Funding standard account statement for this plan year:

Charges to funding standard account:			
a Prior year funding deficiency, if any		**9a**	0
b Employer's normal cost for plan year as of valuation date		**9b**	118266714
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	2815292668	401546929
(2) Funding waivers	**9c(2)**		
(3) Certain bases for which the amortization period has been extended	**9c(3)**		
d Interest as applicable on lines 9a, 9b, and 9c		**9d**	36386955
e Total charges. Add lines 9a through 9d		**9e**	556200598

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability		**6a**	%			
		Pre-retirement		Post-retirement		
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☐ N/A		☐ Yes ☐ No ☐ N/A		
c Mortality table code for valuation purposes:						
(1) Males	**6c(1)**					
(2) Females	**6c(2)**					
d Valuation liability interest rate	**6d**	%		%		
e Expense loading	**6e**	%	☐ N/A	%	☐ N/A	
f Salary scale	**6f**	%	☐ N/A			
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	%				
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	%				

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
3	49136370	5041971
4	282125432	28949398
5	-531211891	-70684694

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval	**8a**	
b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule		☐ Yes ☐ No
b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule		☐ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☐ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☐ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☐ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)	**8e**	

9 Funding standard account statement for this plan year:

Charges to funding standard account:			
a Prior year funding deficiency, if any		**9a**	
b Employer's normal cost for plan year as of valuation date		**9b**	
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**		
(2) Funding waivers	**9c(2)**		
(3) Certain bases for which the amortization period has been extended	**9c(3)**		
d Interest as applicable on lines 9a, 9b, and 9c		**9d**	
e Total charges. Add lines 9a through 9d		**9e**	

Credits to funding standard account:

f	Prior year credit balance, if any		**9f**	952507242
g	Employer contributions. Total from column (b) of line 3		**9g**	290037128
		Outstanding balance		
h	Amortization credits as of valuation date	**9h** 1339842969		170938674
i	Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**	88792513
j	Full funding limitation (FFL) and credits:			
	(1) ERISA FFL (accrued liability FFL)	**9j(1)** 1705276562		
	(2) "RPA '94" override (90% current liability FFL)	**9j(2)** 5261689783		
	(3) FFL credit		**9j(3)**	0
k	**(1)** Waived funding deficiency		**9k(1)**	
	(2) Other credits		**9k(2)**	
l	Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**	1502275557
m	Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**	946074959
n	Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**	

9o	Current year's accumulated reconciliation account:		
	(1) Due to waived funding deficiency accumulated prior to the 2021 plan year	**9o(1)**	
	(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:		
	(a) Reconciliation outstanding balance as of valuation date	**9o(2)(a)**	
	(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))	**9o(2)(b)**	0
	(3) Total as of valuation date	**9o(3)**	0
10	Contribution necessary to avoid an accumulated funding deficiency. (See instructions.)	**10**	

11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions. [X] Yes [ ] No

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

FRANKLIN TEMPLETON INSTITUTIONAL

94-3411725

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

DELAWARE MANAGEMENT COMPANY

23-2859589

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

PACIFIC ASSET MANAGEMENT

700 NEWPORT CENTRE DRIVE
NEWPORT BEACH, CA 92660

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

MESIROW FINANCIAL

353 NORTH CLARK STREET
CHICAGO, IL 60654

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

ENTRUSTPERMAL PARTNERS OFFSHORE LP

90-0644478

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

PARAMETRIC PORTFOLIO ASSOCIATES LLC

20-0292745

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

PORTFOLIO ADVISORS, LLC

06-1487853

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

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

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

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

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

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

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

SIERRA INVESTMENT PARTNERS

68-0370668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1896539	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1598903	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRUDENTIAL INSURANCE CO

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1563519	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

JP MORGAN CHASE BANK

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
24 27 28 50 51	NONE	1323341	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMERICAN REALTY ADVISORS

33-0123114

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1266259	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMALGAMATED BANK OF CHICAGO

36-0721895

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 28 51 62	NONE	1038875	Yes [X] No [ ]	Yes [X] No [ ]		Yes [ ] No [ ]

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

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

MOEITS

6150 JOLIET ROAD
COUNTRYSIDE, IL 60525

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	RELATED ORGANIZATION	896596	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NEWTOWER TRUST COMPANY

30-0872552

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	807368	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL COMPANY

13-1975125

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16	NONE	768958	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ROBERT W. BAIRD & CO

227 W. MONROE SREET
CHICAGO, IL 60606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	660745	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOOMIS SAYLES TRUST COMPANY

20-8080381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	611648	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST CORPORATION

36-2723087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 28 51 72	NONE	420625	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

INNOVATIVE SOFTWARE SOLUTIONS, INC.

23-2182079

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 16	NONE	361204	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKROCK INSTITUTIONAL TRUST CO

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51 68	NONE	328590	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

MARQUETTE ASSOCIATES

36-3485298

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	NONE	225000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

SEBASTIEN CHERNEY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	204723	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MICHAEL WALSH

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	188439	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DANIEL DERMODY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	175578	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

LEGACY PROFESSIONALS LLP

32-0043599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	158163	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ANN MARIE WILLIAMS

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	157817	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TANYA REED

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	135172	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

INSTITUTE FOR WORKERS WELFARE

6141 JOLIET ROAD
COUNTRYSIDE, IL 60525

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	127585	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KIMBERLY GAMBONEY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	126060	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MCGANN KETTERMAN AND RIOUX

111 E WACKER DR., SUITE 2600
CHICAGO, IL 60601

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	124231	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ADRIANNE HAMER

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	117037	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STEVEN HOWARD

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	116458	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PATRICIA RAMIREZ

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	115142	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ALMA CORRAL

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	114365	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MARISSA MASSUCI

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	114240	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMY NALEPA

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	109577	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

THOMAS M BERNSTEIN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	106250	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CAROLYN BRONSON

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	105672	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RENEE BUIS

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	104244	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PATRICIA ORTIZ

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	96578	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MICHAEL APRILE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	85165	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MARTIN TUREK

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	85165	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PAMELA KOWALSKI

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	80947	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERASMO MORENO

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	71176	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KATHLEEN C. GRIMM

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	65359	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ERAINA GREEN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	65133	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEIGH FOX

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	65001	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KERI L. BJELKE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	54760	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NANCY AMABILE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 56	EMPLOYEE	52310	Yes [X] No [ ]	Yes [ ] No [X]	631	Yes [ ] No [X]

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

JAMES CAGLE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	47553	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MICHELLE SPENCER

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	46116	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

TRUDY MARES

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	46107	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KEVIN BUDINGER

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	43532	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JENIE BROWN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	40348	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

TONGELA M. RICE-MCAROY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	39718	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LUCIA URQUIZO

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	39112	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MARY OMALLEY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	38213	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MARIA BARRIOS

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	37911	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SHERI CISCO-MOORE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	37794	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VICTORIA M. NEMETH

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	37463	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

EDITH BURNETT

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	34451	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KELLY HAYES

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	33709	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BOND BROTHERS

7826 47TH STREET
LYONS, IL 60534

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36	NONE	33092	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

TRENT J. LAMBERT

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	32518	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MMUSA ACQUISITION II CORP

PO BOX 90477
CHICAGO, IL 60696-0477

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36	NONE	29705	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KAILEY BOURKE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	26727	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CYNTHIA K. RAUSCH

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	26501	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

UCS HOLDINGS INC.

DEPT. 3786, P.O. BOX 123786
DALLAS, TX 75312

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	NONE	25908	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BETH NICHOLSON

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	25509	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CRYSTAL MOORE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	25188	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THOMPSON COBURN LLP

PO BOX 18379 M
ST LOUIS, MO 63195

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	19724	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CDW DIRECT

PO BOX 75723
CHICAGO, IL 60675

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	NONE	7470	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PROVEN BUSINESS SYSTEMS

18450 CROSSING DR, STE A
TINLEY PARK, IL 60487

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	NONE	6633	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III	**Termination Information on Accountants and Enrolled Actuaries (see instructions)** (complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: NEWTOWER MULTI-EMPLOYER PROP TRUST

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-6218800-001	C	192264601

a Name of MTIA, CCT, PSA, or 103-12 IE: JPM STRATEGIC PROPERTY FUND

b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK, N.A.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-6038770-001	C	192648800

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	111504635

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
22-1211670-038	P	217019752

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE U.S. MARKET CAP INDEX

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-053	C	1058016026

a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS INDEX NON-LENDABLE

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
20-5780391-001	C	85979748

a Name of MTIA, CCT, PSA, or 103-12 IE: ULLICO SEPARATE ACCOUNT J

b Name of sponsor of entity listed in (a): THE UNION LABOR LIFE INSURANCE COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-1423090-203	P	31803119

a Name of MTIA, CCT, PSA, or 103-12 IE: ULLICO INFRASTRUCTURE TAX EXEMPT

b Name of sponsor of entity listed in (a): ULLICO INVESTMENT ADVISORS INC

c EIN-PN 90-0622302-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 106755351

a Name of MTIA, CCT, PSA, or 103-12 IE: NHIT HIGH YIELD FULL DISCRETION

b Name of sponsor of entity listed in (a): LOOMIS SAYLES TRUST COMPANY, LLC

c EIN-PN 20-8080381-003	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 125687612

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MCSI ACWI EX-US INDEX

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 26-4150063-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 248442472

a Name of MTIA, CCT, PSA, or 103-12 IE: US EQUITY MARKET FUND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 94-3071854-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 931934277

a Name of MTIA, CCT, PSA, or 103-12 IE: PACIFIC ASSET MANAGEMENT BANK LOAN

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

c EIN-PN 46-5076716-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 119434228

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II **Information on Participating Plans (to be completed by DFEs)**
(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 plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	1016292	2314054
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	18882709	19119533
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	50894099	34907115
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	27315412	20756002
(2) U.S. Government securities	1c(2)	342062196	340278701
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	7170229	7053021
(B) All other	1c(3)(B)	510636520	490472091
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2385771	2154358
(B) Common	1c(4)(B)	604598303	547521213
(5) Partnership/joint venture interests	1c(5)	610311579	722739694
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	2765045806	2946478171
(10) Value of interest in pooled separate accounts	1c(10)	203330782	248822871
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	211783233	226189579
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	549686	561482
(15) Other	1c(15)	190863592	206054263

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e	1658644	1061377
f	Total assets (add all amounts in lines 1a through 1e)	1f	5548504853	5816483525
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	1505547	1422731
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	230156623	225349056
k	Total liabilities (add all amounts in lines 1g through1j)	1k	231662170	226771787
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	5316842683	5589711738

Part II Income and Expense Statement

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

	Income		**(a)** Amount	**(b)** Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	289327178	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		289327178
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	35750	
	(B) U.S. Government securities	2b(1)(B)	7731054	
	(C) Corporate debt instruments	2b(1)(C)	20200023	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	4896264	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		32863091
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	29939	
	(B) Common stock	2b(2)(B)	8762829	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		8792768
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1072255414	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1066217143	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		6038271
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	54022046	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		54022046

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		273739270
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		47249815
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		16373938
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		3284434
d Total income. Add all **income** amounts in column (b) and enter total	2d		731690811
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	434083282	
(2) To insurance carriers for the provision of benefits	2e(2)	4173389	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		438256671
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)	1246647	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	11936364	
(4) Other	2i(4)	7382074	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		20565085
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		458821756
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		272869055
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: LEGACY PROFESSIONALS LLP **(2)** EIN: 32-0043599

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:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**4e**	X		5000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 452984.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

Part I Distributions

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

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

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

EIN(s): _____ _____

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

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... | **3** | 325

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that 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): _____

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	0
b The plan year immediately preceding the current plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	0
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	0

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

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

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

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

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

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

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

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 53.0 % Investment-Grade Debt: 14.0 % High-Yield Debt: 8.0 % Real Estate: 13.0 % Other: 12.0 %

b Provide the average duration of the combined investment-grade and high-yield debt:
[ ] 0-3 years [X] 3-6 years [ ] 6-9 years [ ] 9-12 years [ ] 12-15 years [ ] 15-18 years [ ] 18-21 years [ ] 21 years or more

c What duration measure was used to calculate line 19(b)?
[X] Effective duration [ ] Macaulay duration [ ] Modified duration [ ] Other (specify):

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation _____

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

CONSOLIDATED FINANCIAL STATEMENTS

MARCH 31, 2022

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

CONSOLIDATED FINANCIAL STATEMENTS WITH SUPPLEMENTARY INFORMATION

MARCH 31, 2022 AND 2021

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LEGACY
PROFESSIONALS LLP
CERTIFIED PUBLIC ACCOUNTANTS

REPORT OF INDEPENDENT AUDITORS

To the Participants and Trustees of
Midwest Operating Engineers
Pension Trust Fund

Opinion

We have audited the consolidated financial statements of Midwest Operating Engineers Pension Trust Fund and its affiliate, Midwest Operating Engineers Pension Fund Building Not-For-Profit Corporation (collectively, the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the consolidated statements of net assets available for benefits as of March 31, 2022 and 2021, and the related consolidated statements of changes in net assets available for benefits for the years then ended, and the related notes to the consolidated financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the consolidated net assets available for benefits of Midwest Operating Engineers Pension Trust Fund and its affiliate as of March 31, 2022 and 2021, and the changes in their consolidated net assets available for benefits for the years then ended, and the accumulated plan benefits as of March 31, 2021, and the changes in accumulated plan benefits for the year then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

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

In performing an audit in accordance with GAAS, we:

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

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

Legacy Professionals LLP

Westchester, Illinois

September 13, 2022

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

CONSOLIDATED STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

MARCH 31, 2022 AND 2021

	2022	2021
ASSETS		
INVESTMENTS - at fair value		
Commingled investment funds	$ 4,149,230,326	$ 3,795,422,869
Corporate stocks	527,114,744	598,964,407
Corporate stocks on loan	26,424,711	12,328,027
Corporate bonds and notes	435,661,220	483,993,029
Corporate bonds and notes on loan	61,863,892	32,898,320
U.S. Government and Government Agency obligations	238,996,940	217,629,558
U.S. Government and Government Agency obligations on loan	101,281,761	124,432,638
Cash equivalents	22,919,538	28,386,139
Municipal bonds	5,361,145	6,134,339
Foreign government securities	1,358,597	7,622,729
Insurance company contract	561,482	549,686
	5,570,774,356	5,308,361,741
Collateral held for securities on loan	195,468,286	173,759,745
Total investments	5,766,242,642	5,482,121,486
RECEIVABLES		
Employer contributions	19,119,533	18,882,709
Accrued interest and dividends	7,896,790	7,960,934
Due from broker for pending investment transactions	14,418,473	30,968,881
Due from related organizations	580,336	514,129
Other	119,211	136,464
Total receivables	42,134,343	58,463,117
PROPERTY AND EQUIPMENT - net	5,586,979	5,571,746
PREPAID EXPENSES AND OTHER ASSETS	931,503	812,346
CASH	2,775,024	2,638,847
Total assets	5,817,670,491	5,549,607,542
LIABILITIES AND NET ASSETS		
LIABILITIES		
Accounts payable and accrued expenses	1,678,172	1,907,177
Due to broker for pending investment transactions	28,971,087	55,515,889
Due to related organizations	931,525	701,059
Deferred employer contributions	909,683	880,989
Liability to return collateral held for securities on loan	195,468,286	173,759,745
Total liabilities	227,958,753	232,764,859
NET ASSETS AVAILABLE FOR BENEFITS	$ 5,589,711,738	$ 5,316,842,683

See accompanying notes to consolidated financial statements.

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

YEARS ENDED MARCH 31, 2022 AND 2021

	2022	2021
ADDITIONS		
Investment income		
Net appreciation in fair value of investments	$ 378,251,436	$ 1,299,732,920
Interest and dividends	60,828,569	61,688,347
Securities lending - net	275,684	382,956
	439,355,689	1,361,804,223
Less investment fees and expenses	(11,936,364)	(10,771,103)
Investment income - net	427,419,325	1,351,033,120
Employer contributions	289,327,178	263,116,967
Liquidated damages and interest	409,950	579,474
Net rental income	195,492	180,063
Withdrawal liability and other income	330,743	119,379
Total additions	717,682,688	1,615,029,003
DEDUCTIONS		
Benefits paid to or for participants		
Benefits paid to participants	434,083,282	362,039,111
Life insurance premiums	4,173,389	-
Total benefits paid to or for participants	438,256,671	362,039,111
Administrative expenses - net	6,556,962	6,088,571
Total deductions	444,813,633	368,127,682
NET INCREASE	272,869,055	1,246,901,321
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	5,316,842,683	4,069,941,362
End of year	$ 5,589,711,738	$ 5,316,842,683

See accompanying notes to consolidated financial statements.

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

NOTES TO CONSOLIDATED FINANCIAL STATEMENTS

MARCH 31, 2022 AND 2021

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting - The accompanying consolidated financial statements of Midwest Operating Engineers Pension Trust Fund (the Plan) have been prepared using the accrual basis of accounting.

Principles of Consolidation - The accompanying consolidated financial statements include the accounts of the Plan and Midwest Operating Engineers Pension Fund Building Not-For-Profit Corporation (the Building Corporation), herein collectively referred to as the Plan. All significant accounts and transactions between the related entities have been eliminated in consolidation.

Investments - The investments of the Plan are reported at fair value. The fair value of a financial instrument is the amount that would be received to sell that asset (or paid to transfer a liability) in an orderly transaction between market participants at the measurement date (the exit price). Net appreciation or depreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Purchases and sales of the investments are reflected on a trade-date basis.

Dividend income is recorded on the ex-dividend date. Interest income is recorded on the accrual basis.

Contributions Receivable - Employer contributions due and not paid prior to year end are recorded as contributions receivable and include amounts for liquidated damages and underpayments. Employer contributions due, but not paid, as determined by compliance audits are recorded as income as the deficiencies are collected. An allowance for uncollectible accounts was deemed unnecessary and has not been provided.

Withdrawal Liability Assessments - The Plan complies with the provisions of the Multiemployer Pension Plan Amendments Act of 1980 that require imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. As set forth in ERISA, a portion of the Plan's actuarially determined unfunded vested liability is allocated to a withdrawing employer in proportion to the employer's contributions in the years before withdrawal compared with total employers' contributions during the same period. The Plan recognizes withdrawal liability assessment income when entitlement has been determined, net of amounts deemed uncollectible, if any.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Property and Equipment - Property and equipment are carried at cost. Major additions are capitalized while replacements, maintenance, and repairs which do not improve or extend the lives of the respective assets are expensed currently. Depreciation is computed by the straight-line method over the following estimated useful lives of the related assets:

Building and improvements	5 - 35 years
Office furniture and equipment	5 - 10 years
Data processing equipment and software	5 years
Website	5 years
Automobile	3 years

Deferred Employer Contributions - Deferred employer contributions represent amounts collected in advance of the applicable contribution months.

Actuarial Present Value of Accumulated Plan Benefits - Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to the service which employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries.

Revenue Recognition - Revenue derived from employer contributions is recognized in the period in which covered work is performed, based on the number of hours worked and the contribution rates currently in effect, as set forth in the collective bargaining agreements. Employers are required to remit contributions monthly. The Plan carries out its purpose described in Note 2 within a jurisdiction primarily located throughout Illinois, Indiana and Iowa.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Reciprocal Contributions - The Plan is signatory to reciprocity agreements with various other multiemployer pension plans outside its territorial jurisdiction that are affiliated with International Union of Operating Engineers. Employees who are normally employed within the territory of one local union (home local) may be temporarily employed within the territory of another local union (reciprocating local). When an employee of the home local works in the territory of a reciprocating local, the latter is to make contributions to the former's fringe benefit funds on the employee's behalf. Monies received by the Plan on behalf of persons from outside participating local unions are forwarded to their home local fringe benefit trust funds. The Plan uses the same recognition and measurement criteria for contributions received on behalf of its participants under the terms of reciprocity agreements, as for all other employer contribution revenue. Amounts paid to other plans under the terms of reciprocity agreements are not reflected in the statements of changes in net assets available for benefits, as the amounts received are not revenue earned by the Plan, and the corresponding payments are not an expense of the Plan. The Plan recognizes a liability upon receiving reciprocal contributions on behalf of non-participants working within the jurisdiction of the local union, and recognizes a decrease in that liability upon remitting those contributions to the appropriate plan. Employer contributions included reciprocal contributions of $3,058,017 and $1,680,189 for the years ended March 31, 2022 and 2021, respectively, from various other pension plans under the terms of reciprocity agreements. The Plan remitted a total of $2,853,893 and $2,411,578 in reciprocal contributions to various other pension plans under the terms of reciprocity agreements for the years ended March 31, 2022 and 2021, respectively. No reciprocity payments were owed by the Plan at either March 31, 2022 or 2021.

Payment of Benefits - Benefit payments to participants are recorded upon distribution.

Expenses - Certain investment related expenses are included in net appreciation in fair value of investments.

Estimates - The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect certain reported amounts and disclosures in the financial statements. Actual results could differ from those estimates.

Subsequent Events - Subsequent events have been evaluated through September 13, 2022, which is the date the financial statements were available to be issued.

NOTE 2. DESCRIPTION OF THE ORGANIZATIONS

Plan

The Plan was established during 1963 to provide retirement and disability benefits for eligible participants. The Plan is primarily funded by employer contributions as specified in the collective bargaining agreements. The Plan is a multiemployer defined benefit pension plan and is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Under current provisions, a participant enters the Plan once the employer is obligated to contribute.

A year of vesting credit is earned for each Plan year upon the completion of 500 or more hours of covered employment. Under current provisions, vesting status is determined as follows:

Years of Vesting	Vesting Percentage
3	20%
4	40%
5	60%
6	80%
7 or more	100%

Normal retirement age is reached at the earlier of ten vesting service years and attainment of various specific ages depending on dates when at least one hour of covered service in covered employment was earned or the later of attainment of 65 and five years of participation in the Plan.

In general, a normal retirement benefit is based upon percentages of employer contributions, excluding supplemental contributions, made on behalf of the participant. The Plan also provides death benefits as well as various forms of payment options for pension benefits. The Plan was amended in the current year as follows:

- Effective June 1, 2021 for non-retired participants who work in covered employment on or after that date, all contributions are subject to the 1% multiplier retroactive to April 1, 2020;
- For participants who retire on or before June 1, 2021 and who had supplemental contributions (bucket money) made on their behalf are entitled to a "payback" check equal to 40% of their total bucket money plus 2% interest. For participants with bucket money equal to or less than $500, the amount of the "payback" check is equal to their total bucket money plus 2% interest; and
- Effective August 1, 2021, the post-retirement lump sum death benefit will increase from $10,000 to $20,000. These benefits are provided under an insurance arrangement with Voya.

Participants should refer to the summary plan description for more complete information.

Building Corporation

The Building Corporation is a wholly-owned subsidiary of the Plan and was organized for the exclusive purpose of holding title to property used in the operation of the Plan and related entities.

NOTE 3. PRIORITIES UPON TERMINATION

It is the intent of the Trustees to continue the Plan in full force and effect; however, the right to discontinue the Plan is reserved to the Trustees. Termination shall not permit any part of the Plan assets to be used for or diverted to purposes other than the exclusive benefit of the pensioners, beneficiaries and participants. In the event of termination, the net assets of the Plan will be allocated to pay benefits in priorities as prescribed by ERISA and its related regulations. Whether or not a particular participant will receive full benefits should the Plan terminate at some future time will depend on the sufficiency of the Plan's net assets at that time and the priority of those benefits.

In addition, certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. The PBGC does not guarantee all types of benefits, and the amount of any individual participant's benefit protection is subject to certain limitations, particularly with respect to benefit increases as a result of plan amendments in effect for less than five years. Some benefits may be fully or partially provided while other benefits may not be provided at all.

NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated December 18, 2015, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes under the provisions of Section 501(a). The Plan has been amended since receiving the determination letter. The Plan's administrator and the Plan's legal counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code, and therefore believe that the Plan was qualified and the related trust was tax-exempt as of the financial statement date. The Plan is subject to tax, however, on any unrelated business income. The Plan receives a flowthrough of partnership income through investments structured as limited partnerships. No unrelated business income taxes were paid during the years ended March 31, 2022 and 2021.

The Building Corporation is exempt from federal income taxes under Section 501(c)(2) of the Internal Revenue Code.

Accounting principles generally accepted in the United States of America require the Plan to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by tax authorities. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax period in progress.

NOTE 5. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. Hourly contribution rates ranged from $0.05 to $18.00 for the years ended March 31, 2022 and 2021.

The Plan's actuary has advised that the minimum funding requirements of ERISA are being met as of April 1, 2021.

NOTE 6. ACTUARIAL INFORMATION

An actuarial valuation of the Plan was made by Segal as of March 31, 2021. Information shown in the report included the following:

Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants currently receiving payments	$ 3,348,643,693
Other vested benefits	2,241,887,510
Total vested benefits	5,590,531,203
Nonvested benefits	70,886,442
Total actuarial present value of accumulated plan benefits	$ 5,661,417,645

As reported by the actuary, the changes in the present value of accumulated plan benefits during the year ended March 31, 2021 were as follows:

Actuarial present value of accumulated plan benefits at beginning of year	$ 5,298,948,159
Increase (decrease) during the year attributable to:	
Benefits accumulated, net experience gain or loss, changes in data	59,669,892
Interest	382,713,273
Benefits paid	(362,039,111)
Changes in actuarial assumptions	282,125,432
Net increase	362,469,486
Actuarial present value of accumulated plan benefits at end of year	$ 5,661,417,645

NOTE 6. ACTUARIAL INFORMATION (CONTINUED)

The actuarial valuation was prepared using the unit credit actuarial cost method.

Some of the more significant actuarial assumptions used in the valuation were as follows:

- Mortality:
  - Non-retired participants: 110% of the Pri-2012 Employee Blue Collar Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019
  - Healthy pensioners: 110% of the Pri-2012 Healthy Retiree Blue Collar Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019
  - Beneficiaries: 110% of the Pri-2012 Contingent Survivor Blue Collar Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019
  - Disabled pensioners: 110% of the Pri-2012 Disabled Retiree Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019
- Retirement age:
  Ranges from 55 to 67 with varying percentages at each age
- Net investment return:
  7.00% - net of 0.2% for administrative expenses for the current valuation and 7.50% for the previous valuation

The actuarial assumptions are based on the presumption that the Plan will continue. If the Plan was to terminate, different actuarial assumptions and other factors might be applicable in determining actuarial results. Pension benefits in excess of the present assets of the Plan are dependent upon contributions received under collective bargaining agreements with employers and income from investments.

Since information on the accumulated plan benefits at March 31, 2022 and the changes therein for the year then ended are not included, these financial statements do not purport to present a complete presentation of the financial status of the Plan as of March 31, 2022 and the changes in its financial status for the year then ended, but a presentation of the net assets available for benefits and the changes therein as of and for the year ended March 31, 2022. The complete financial status is presented as of March 31, 2021.

As of April 1, 2022, the Plan was certified by its actuary to be in neither critical nor endangered status ("green zone"), within the meaning of the Pension Protection Act of 2006, as amended.

NOTE 7. FAIR VALUE MEASUREMENTS

The *Fair Value Measurements and Disclosures* Topic of the FASB Accounting Standards Codification established a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy are described below:

Basis of Fair Value Measurement

Level 1	Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities
Level 2	Quoted prices in markets that are not considered to be active or financial instruments for which all significant inputs are observable, either directly or indirectly
Level 3	Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable

The methods used to measure fair value may produce an amount 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 to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

The following tables set forth, by level within the fair value hierarchy, the Plan's investment assets at fair value as of March 31, 2022 and 2021. As required, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. In accordance with generally accepted accounting principles, certain investments that are measured at fair value using the net asset value per share (or its equivalent) practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in the following tables are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the statements of net assets available for benefits.

		Fair Value Measurements at 3/31/22 Using		
	Total	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Commingled investment funds - mutual fund	$ 5,000,010	$ 5,000,010	$ -	$ -
Corporate stocks	553,539,455	553,539,455	-	-
Corporate bonds and notes	497,525,112	-	497,525,112	-
U.S. Government and Government Agency obligations	340,278,701	210,487,998	129,790,703	-
Cash equivalents	22,919,538	22,919,538	-	-
Municipal bonds	5,361,145	-	5,361,145	-
Foreign government securities	1,358,597	-	1,358,597	-
Insurance company contract	561,482	-	561,482	-
Collateral held for securities on loan	195,468,286	195,468,286	-	-
	1,622,012,326	$ 987,415,287	$ 634,597,039	$ -
Investments measured at net asset value:				
Commingled investment funds:				
Common and collective trusts	2,820,790,559			
Pooled separate accounts	248,822,871			
Limited partnerships and limited liability companies	1,074,616,886			
Total	$ 5,766,242,642			

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

	Total	Fair Value Measurements at 3/31/21 Using: Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Commingled investment funds - mutual fund	$ 5,000,000	$ 5,000,000	$ -	$ -
Corporate stocks	611,292,434	611,292,434	-	-
Corporate bonds and notes	516,891,349	-	516,891,349	-
U.S. Government and Government Agency obligations	342,062,196	172,760,415	169,301,781	-
Cash equivalents	28,386,139	28,386,139	-	-
Municipal bonds	6,134,339	-	6,134,339	-
Foreign government securities	7,622,729	-	7,622,729	-
Insurance company contract	549,686	-	549,686	-
Collateral held for securities on loan	173,759,745	173,759,745	-	-
	1,691,698,617	$ 991,198,733	$ 700,499,884	$ -
Investments measured at net asset value:				
Commingled investment funds:				
Common and collective trusts	2,637,500,500			
Pooled separate accounts	203,330,782			
Limited partnerships and limited liability companies	949,591,587			
Total	$ 5,482,121,486			

Level 1 Measurements

The fair value of the mutual fund is determined by reference to the fund's underlying assets, which are principally marketable fixed income securities. Shares held in mutual funds are traded on national securities exchanges and are valued at the net asset value as of the last business day of each period presented.

Corporate stocks and U.S. Treasury securities are traded in active markets on national and international securities exchanges and are valued at closing prices on the last business day of each period presented.

Cash equivalents and collateral for securities on loan include money market funds, marketable securities and other highly liquid debt securities with an aggregate duration of less than one year. The carrying amounts of these assets approximate fair value because of the relatively short period of time between origination and expected realization, and their limited exposure to credit risk.

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

Level 2 Measurements

U.S. Government Agency obligations, corporate bonds and notes and foreign and municipal obligations are generally valued by benchmarking model-derived prices to quoted market prices and trade data for identical or comparable securities. To the extent that quoted prices are not available, fair value is determined based on a valuation model that include inputs such as interest rate yield curves and credit spreads. Securities traded in markets that are not considered active are valued based on quoted market prices, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency. Securities that trade infrequently and therefore have little or no price transparency are valued using the investment manager's best estimates.

The insurance company contract is a general account for which premiums and other guaranteed amounts are credited. The contract is carried at cost, which approximates fair value. This account is subject to minimum balance requirements to cover the cost of the guaranteed payments.

Measurements Using Net Asset Value as a Practical Expedient

Certain investments are valued at the net asset value per share, used as a practical expedient to estimate fair value. The net asset value is based on the fair value of the underlying investments held by the fund less its liability. The practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported net asset value.

The common and collective trusts and two limited partnerships, which were equal to $3,053,233,523 and $2,861,783,854 at March 31, 2022 and 2021, respectively, as well as the pooled separate accounts, are direct filing entities (DFEs) and file a Form 5500 annual report with the U.S. Department of Labor. The Plan is not required to disclose the significant investment strategies of DFE investments. The common and collective trusts and the two limited partnerships are not subject to significant withdrawal restrictions. Units held in the pooled separate accounts are generally able to be withdrawn on a quarterly basis upon written notice.

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

Measurements Using Net Asset Value as a Practical Expedient (continued)

The following table presents information regarding the remaining limited partnerships and the limited liability companies at March 31, 2022 and 2021:

Underlying Asset/Strategy	Fair Value		Redemption	Scheduled Termination Date
	2022	2021		
Venture capital	$ 15,307	$ 10,926	Self-liquidating	Currently liquidating
Infrastructure	5,663,996	-	None	N/A
Real estate	166,036,036	129,129,610	Quarterly, as available with 10 days notice	N/A
Real estate	10,992,436	27,905,135	Self-liquidating	12/2023
Real estate	54,001,705	41,294,232	Self-liquidating	12/2026
Real estate	17,947,097	-	Self-liquidating	12/2029
Bank loans	119,434,228	115,045,184	Monthly with 10 days notice	N/A
Hedge	246,940,391	224,220,529	Monthly with written notice	N/A
Hedge	37,173,131	35,698,708	Quarterly with 95 days notice	N/A
Hedge	14,720,245	18,736,416	Quarterly with 95 days notice	N/A
Private equity	49,186,442	54,060,219	Self-liquidating	3/2023
Private equity	13,629,137	14,834,698	Self-liquidating	One year after all portfolio investments have been liquidated
Private equity	106,433,771	64,372,576	Self-liquidating	One year after all portfolio investments have been liquidated
Total	$ 842,173,922	$ 725,308,233		

NOTE 8. PROPERTY AND EQUIPMENT

Property and equipment at March 31, 2022 and 2021 consisted of the following:

	2022	2021
Land	$ 1,255,000	$ 1,255,000
Building and improvements	5,998,751	5,092,099
Office furniture and equipment	1,647,542	1,493,863
Data processing equipment and software	1,461,487	1,403,509
Website	4,740,866	4,740,866
Automobile	42,570	42,570
	15,146,216	14,027,907
Less accumulated depreciation	(9,559,237)	(8,456,161)
Net property and equipment	$ 5,586,979	$ 5,571,746

Depreciation expense was $1,103,076 for the year ended March 31, 2022 and $1,176,098 for 2021.

NOTE 9. RELATED ORGANIZATIONS

The Plan shares certain common governance with Midwest Operating Engineers Welfare Fund (the Welfare Plan), Midwest Operating Engineers Retiree Welfare Plan, Operating Engineers Local 150 Apprenticeship Fund (the Apprenticeship Fund), and Midwest Operating Engineers Retirement Enhancement Fund, collectively referred to as the Midwest Operating Engineers Fringe Benefit Funds, as well as International Union of Operating Engineers, Local 150 (the Local), and Midwest Coalition of Labor Credit Union (the Credit Union).

Shared Expenses

Common operating expenses, primarily salaries and related expenses, are initially paid by the Welfare Plan and allocated on a quarterly basis to the respective organizations based on estimates of time spent and costs incurred. Total common operating expenses allocated to the Plan for the years ended March 31, 2022 and 2021 were $2,966,075 and $2,434,385 respectively, which included the Plan's allocated portion of benefit plan contributions on behalf of shared employees.

Total pension contributions to two multiemployer defined benefit plans, a multiemployer defined contribution retirement plan and a single employer defined contribution retirement plan included in the allocation of shared administrative expenses reimbursed were $724,820 and $601,596 for the years ended March 31, 2022 and 2021, respectively.

Expenses related specifically to collections are initially paid by the Apprenticeship Fund and allocated on a monthly basis to the respective organizations based on estimates of time spent and costs incurred. Total shared collection expenses allocated to the Plan for the years ended March 31, 2022 and 2021 were $185,004 and $177,030 respectively, which included the Plan's share of benefit plan contributions on behalf of employees.

NOTE 9. RELATED ORGANIZATIONS (CONTINUED)

Shared Expenses (continued)

Expenses for computer-related costs are initially paid by the Plan and are allocated on a quarterly basis to the respective organizations based on estimates of costs incurred. Netted with administrative expenses are shared computer expenses reimbursed to the Plan for the years ended March 31, 2022 and 2021 totaling $2,071,759 and $1,905,739 respectively.

Amounts due to or from related organizations shown in the statements of net assets available for benefits represent expenses incurred in the last quarter or month of the year ended March 31.

Equipment and Informational Technology Services

The Plan, along with the Midwest Operating Engineers Fringe Benefit Funds, the Local and the Credit Union, established Midwest Operating Engineers Not-for Profit IT Services, LLC (the LLC). The LLC was created to purchase telephone and data processing equipment at group discounted prices and to share in the furnishing of technical services. The Plan paid $193,668 and $397,834 under service agreements with the LLC during the years ended March 31, 2022 and 2021, respectively. The Plan's financial interest in the LLC at March 31, 2022 and 2021 is estimated to be $108,322 and $112,261 respectively, based on the Plan's ownership percentage reported on the LLC's Form K-1, *Partner's Share of Income, Deductions, Credits,* and is included in prepaid expenses and other assets in the accompanying financial statements.

Rental Income

The Plan received rental income of approximately $1,500,000 from related organizations for each of the years ended March 31, 2022 and 2021.

Lockbox

Contributions received on behalf of the Plan and other related organizations are deposited into a lockbox account not owned or maintained by the Plan. On a regular basis, contributions due to the Plan are transferred from the lockbox into the Plan's cash account. The Plan continually monitors lockbox posting activity and makes adjustments as necessary. Employers and participants are given proper credit based on reports submitted. No amounts were due to the Plan related to lockbox deposits at either March 31, 2022 or 2021.

NOTE 10. OFFICE LEASES (AS LESSOR)

The Building Corporation leases office space to certain related organizations as described in Note 9, as well as to various unrelated tenants. The leases contain annual escalation clauses and are set to expire between 2023 and 2027. Gross rental income for office space for the years ended March 31, 2022 and 2021 was $1,798,001 and $1,772,770 respectively. Future minimum rental income, subject to annual increases based upon the Consumer Price Index, to be received under non-cancelable lease agreements is as follows:

Year ending March 31,	
2023	$ 1,815,848
2024	1,738,244
2025	1,713,284
2026	311,396
2027	311,396
Thereafter	25,949
Total	$ 5,916,117

Rental income is reported net of occupancy expenses and related depreciation totaling $1,602,509 and $1,592,707 for the years ended March 31, 2022 and 2021, respectively.

NOTE 11. SECURITIES LENDING

The Trustees have established and executed a securities lending program agreement with the custodial bank holding the Plan investments. Under the program, any of the Plan's investment managers may identify in writing to the custodian, securities that are available for lending. The custodian then may loan eligible investments to third-party borrowers, primarily broker-dealers. In return, the custodial bank receives from the borrower, collateral in the form of cash, letters of credit issued by a bank mutually agreed to by the parties, or acceptable securities. Both the collateral and the securities loaned are marked-to-market on a daily basis so that all loaned securities are more than fully collateralized at all times.

The Plan cannot sell or pledge the collateral held unless the buyer defaults. Collateral securities and letters of credit are initially pledged at 102% of the market value of the securities lent and additional collateral is required by the next business day if the collateral value falls to less than 100% of the market value of the securities lent. In the event that the loaned securities are not returned by the borrower, the bank will, at its own expense either, replace the loaned securities or, if unable to purchase those securities on the open market, credit the Plan account with cash equal to the fair value of the loaned securities and credit the account with any accrued income on outstanding loans. The Plan may terminate the securities lending program at any time.

The Plan and the bank each receive a percentage of the revenue derived from securities lending activities. Net securities lending income was $275,684 and $382,956 for the years ended March 31, 2022 and 2021, respectively.

NOTE 11. SECURITIES LENDING (CONTINUED)

Although the Plan's securities lending activities are collateralized, and although the terms of the securities lending agreement with the custodial bank require the bank to comply with government rules and regulations related to the lending of securities held by ERISA plans, the securities lending program involves both market and credit risk. In this context, market risk refers to the possibility that the borrower of securities will be unable to collateralize the loan upon a sudden material change in the fair value of the loaned securities or collateral, or that the bank's investment of cash collateral received from the borrowers of the Plan's securities may be subject to unfavorable market fluctuations. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of their contracts.

At March 31, 2022, the fair value of securities loaned was $189,570,364 while the cash collateral held was $188,987,748 and noncash collateral was $6,480,538. At March 31, 2021, the fair value of securities loaned was $169,658,985 while the cash collateral held was $157,310,857 and noncash collateral was $16,448,888. The value of the collateral held and a corresponding liability to return the collateral have been reported in the accompanying financial statements.

NOTE 12. 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.

Certain limited partnerships and limited liability companies owned by the Plan invest in private investment funds which utilize a variety of trading strategies. These financial instruments contain various degrees of off-balance sheet risk, including both market risk and credit risk. Market risk is the risk of potential adverse changes to the value of the financial instruments and their derivatives because of changes in market conditions such as, but not limited to, interest and currency rate movements and volatility in commodity or security prices. Credit risk is the risk of the potential inability of counterparties to perform under the terms of contracts, which may be in excess of the amounts recorded in the respective investment fund's balance sheet.

Certain common and collective trusts, limited partnerships and pooled separate accounts owned by the Plan invest in real estate investment funds which utilize interest rate swaps and caps in order to reduce the effect of interest rate fluctuations of certain real estate investments' interest expense on variable rate debt. The estimated fair values of these funds, as determined by the investment manager, may vary significantly from the prices at which the real estate investments within the fund would sell, and the amounts could be material.

NOTE 12. RISKS AND UNCERTAINTIES (CONTINUED)

The actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, inflation rates and employee 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 would be material to the financial statements.

NOTE 13. COMMITMENTS

The Plan has entered into various investment arrangements. As of March 31, 2022, the Plan has approximately $109,000,000 in outstanding capital commitments to certain investment funds.

NOTE 14. IMPACT OF COVID-19 AND NEWLY ENACTED LEGISLATION

As a result of the spread of COVID-19 coronavirus, economic uncertainties have arisen which may negatively impact the Plan, though the potential impact and duration is unknown as of the date of the financial statements were available to be issued.

Several major legislative relief packages were enacted in response to the coronavirus outbreak, containing numerous tax, emergency funding and other regulatory provisions affecting retirement plans. The Plan continues to evaluate the impact of newly enacted legislation on its provisions, operations and cash flows.

LEGACY
PROFESSIONALS LLP
CERTIFIED PUBLIC ACCOUNTANTS

REPORT OF INDEPENDENT AUDITORS ON SUPPLEMENTAL SCHEDULES

To the Participants and Trustees of
Midwest Operating Engineers
Pension Trust Fund

We have audited the financial statements of Midwest Operating Engineers Pension Trust Fund (the Plan) as of and for the years ended March 31, 2022 and 2021, and our report thereon dated September 13, 2022, which expressed an unmodified opinion on those financial statements, appears on pages 1 and 2. Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. Supplemental Schedules 1 and 2 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

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

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

Legacy Professionals LLP

Westchester, Illinois

September 13, 2022

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

SUPPLEMENTAL SCHEDULE 1

Midwest Operating Engineers Pension Trust Fund
Investments Held Summary
EIN # 36-6140097 PLAN: 001
March 31, 2022

	Fair Value	Cost Value
Interest Bearing Cash		
Northern Trust Statement Page 146	20,756,002	20,756,002
U.S. Government Securities		
Northern Trust Statement Page 156	340,278,701	357,332,511
Corporate Debt Instruments - Preferred		
Northern Trust Statement Page 157	7,053,021	7,163,104
Corporate Debt Instruments - All Other		
Northern Trust Statement Page 193	490,472,091	508,943,610
Corporate Stocks - Preferred		
Northern Trust Statement Page 193	2,154,358	1,723,537
Corporate Stocks - Common		
Northern Trust Statement Page 215	547,521,213	459,829,070
Partnerships		
Northern Trust Statement Page 215 - Portfolio Advisors Private Equity Fund VII LP	49,186,442	24,076,494
Northern Trust Statement Page 215 - Mesirow Financial Real Estate Value Fund II	10,992,436	1
Northern Trust Statement Page 215- Mesirow Financial Real Estate Value Fund III	54,001,705	36,287,002
Northern Trust Statement Page 215- Mesirow Financial Real Estate Value Fund IV	17,947,097	15,393,972
Northern Trust Statement Page 215 - Parametric Defense Equity Fund	246,940,391	125,000,000
Northern Trust Statement Page 215 - Portfolio Advisors PE Fund V	13,629,137	13,600,737
Northern Trust Statement Page 215 - Portfolio Advisors PE Fund IX	106,433,771	49,727,886
Northern Trust Statement Page 216 - United Bridge Operatng LLC	5,663,996	5,663,995
Northern Trust Statement Page 215 - Macquarie Infrastructure Partners International LP	15,307	49,364,938
Northern Trust Statement Page 216 - American Core Realty LLC Fund	166,036,036	102,568,247
Northern Trust Statement Page 218 - Entrust Special Opportunities Fund III LTD	14,720,245	12,349,168
Northern Trust Statement Page 218 - Entrust Special Opportunities Fund IV LTD	37,173,131	30,000,000
	722,739,694	464,032,440
Value of Interest In Common/Collective trusts		
Northern Trust Statement Page 216 - BlackRock Emerging Markets Index Non Lending	85,979,748	56,997,794
Northern Trust Statement Page 216 - BlackRock MCSI ACWI Ex-US	248,442,472	129,418,531
Northern Trust Statement Page 216 - BlackRock US Equity MKT	931,934,277	120,516,433
Northern Trust Statement Page 216 - JPMCB Startegic Property Fund	192,648,800	116,348,570
Northern Trust Statement Page 216 - Loomis Sayles High Yield Full Discretion NHIT	125,687,612	87,947,108
Northern Trust Statement Page 216 - Newtower Multi-Employer Trust	192,264,601	79,465,085
Northern Trust Statement Page 216 - Northern Trust Collective Short Term Investment Fund	111,504,635	111,504,635
Northern Trust Statement Page 216 - Northern Trust Collective US Market Cap Equity Index - Lending	1,058,016,026	113,942,108
	2,946,478,171	816,140,264
Value of Interest In Pooled Separate Accounts		
Northen Trust Statement Page 217 - Prudential PRISA	217,019,752	144,252,528
Northern trust Statement Page 218 - ULLICO Separate Account J	31,803,119	22,974,767
	248,822,871	167,227,295
Value of Interest In 103-12 Investment Entities		
Northern Trust Statement Page 215 - Pacific Asset Management Bank Loan Fund LP	119,434,228	86,500,000
Northern Trust Statement Page 215 - Ullico Infrastructure Tax Exempt Fund LP	106,755,351	100,000,000
	226,189,579	186,500,000
Value of Funds Held in Insurance Company General Account		
Northern Trust Statement Page 217 - United of Omaha 39-G 10674	561,482	561,482
Other		
Northern Trust Statement Page 219	10,585,977	6,214,961
Northern Trust Statement - Collateral Held For Securities on Loan	195,468,286	
	206,054,263	6,214,961
	5,759,081,446	2,996,424,276

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	336,333.940	336,333.94	336,333.94
CAD - Canadian dollar	269,565.830	269,565.83	269,565.83
CHF - Swiss franc	109,873.940	109,873.94	109,873.94
DKK - Danish krone	57,730.860	57,730.86	57,730.86
EUR - Euro	137,789.720	137,789.72	137,789.72
GBP - British pound sterling	234,457.260	234,457.26	234,457.26
HKD - Hong Kong dollar	176,487.690	176,487.69	176,487.69
ILS - New Israeli shekel	236,408.770	236,408.77	236,408.77
JPY - Japanese yen	3,501.340	3,501.34	3,501.34
NOK - Norwegian krone	48,517.940	48,517.94	48,517.94
NZD - New Zealand dollar	283,737.300	283,737.30	283,737.30
SEK - Swedish krona	266,781.410	266,781.41	266,781.41
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		**2,161,186.00**	**2,161,186.00**
Total Non-Interest Bearing Cash - USD		**2,161,186.00**	**2,161,186.00**
Receivables - Other - USD			
Pending trade sales: United States dollar	0.000	4,147,158.66	4,147,158.66
Total - all currencies		**4,147,158.66**	**4,147,158.66**
Pending trade sales: United States dollar	0.000	10,271,161.47	10,271,161.47
Other Receivables: United States dollar	0.000	153.18	153.18
Total - all currencies		**10,271,314.65**	**10,271,314.65**
Total Receivables - Other - USD		**14,418,473.31**	**14,418,473.31**

** 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
Interest Bearing Cash - USD			
USD - United States dollar	20,756,001.520	20,756,001.52	20,756,001.52
Total - all currencies		**20,756,001.52**	**20,756,001.52**
Total Interest Bearing Cash - USD		**20,756,001.52**	**20,756,001.52**
U.S. Government Securities			
United States - USD			
CMO FEDERAL HOME LN MTG CORP 11-01-2018 VAR RATE 10-25-2033 CUSIP: 3137FJY78	625,000.000	612,991.25	661,702.75
** DTD 05/15/2014 2.5% DUE 05-15-2024 REG CUSIP: 912828WJ5	600,000.000	639,509.94	601,242.19
** DTD 11/15/2015 2.25% DUE 11-15-2025 REG CUSIP: 912828M56	15,000,000.000	16,016,963.02	14,847,070.35
FEDERAL HOME LN MTG CORP VAR RT DUE 03-25-2027 CUSIP: 3137BXQY1	625,000.000	645,043.95	637,061.31
FEDERAL HOME LN MTG CORP #SD-0649 2.5% DUE 06-01-2051 CUSIP: 3132DMWJ0	1,756,681.620	1,801,696.60	1,678,878.79
FEDERAL HOME LN MTG CORP POOL #A93505 4.5% 08-01-2040 BEO CUSIP: 3129413N5	189,617.100	199,470.04	201,921.68
FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO CUSIP: 31292K2X4	338,837.920	354,549.07	360,829.39
FEDERAL HOME LN MTG CORP POOL #C09004 3.5% 07-01-2042 BEO CUSIP: 31292SAD2	436,455.180	438,330.58	445,529.87
FEDERAL HOME LN MTG CORP POOL #C09015 3%10-01-2042 BEO CUSIP: 31292SAQ3	499,864.000	521,576.83	499,686.86
FEDERAL HOME LN MTG CORP POOL #C91871 3%05-01-2036 BEO CUSIP: 3128P8CG4	1,341,732.810	1,422,027.14	1,339,771.88
FEDERAL HOME LN MTG CORP POOL #C91922 3.5% 03-01-2037 BEO CUSIP: 3128P8D32	1,504,309.470	1,616,192.49	1,524,236.95
FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO CUSIP: 3128M6AX6	78,826.360	83,609.55	86,934.75
FEDERAL HOME LN MTG CORP POOL #G07849 3.5% 05-01-2044 BEO CUSIP: 3128MABS7	556,148.170	580,609.97	567,724.14
FEDERAL HOME LN MTG CORP POOL #G07995 5.5% 01-01-2039 BEO CUSIP: 3128MAGC7	348,046.080	393,727.12	381,235.68

** 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
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G08192 5.5% 04-01-2037 BEO CUSIP: 3128MJGA2	20,184.250	19,600.84	22,238.42
FEDERAL HOME LN MTG CORP POOL #G08534 3%06-01-2043 BEO CUSIP: 3128MJSY7	615,517.770	592,820.56	614,855.52
FEDERAL HOME LN MTG CORP POOL #G08595 4%07-01-2044 BEO CUSIP: 3128MJUV0	182,798.470	193,095.17	190,673.99
FEDERAL HOME LN MTG CORP POOL #G08628 4%02-01-2045 BEO CUSIP: 3128MJVW7	252,780.430	269,606.11	263,672.21
FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO CUSIP: 3128MJXK1	347,920.790	349,008.05	353,832.97
FEDERAL HOME LN MTG CORP POOL #G08780 4%09-01-2047 BEO CUSIP: 3128MJ2N9	305,713.580	318,754.17	315,211.94
FEDERAL HOME LN MTG CORP POOL #G60039 3%04-01-2043 BEO CUSIP: 31335ABG2	280,361.610	292,627.41	280,175.94
FEDERAL HOME LN MTG CORP POOL #G60722 3%10-01-2046 BEO CUSIP: 31335AYT9	934,489.480	923,100.39	929,263.05
FEDERAL HOME LN MTG CORP POOL #G60774 3%10-01-2045 BEO CUSIP: 31335A2F4	439,856.330	439,512.71	439,388.19
FEDERAL HOME LN MTG CORP POOL #G60994 3.5% 01-01-2045 BEO CUSIP: 31335BC79	651,545.790	652,283.89	665,051.17
FEDERAL HOME LN MTG CORP POOL #RA5552 3.0% DUE 07-01-2051 REG CUSIP: 3133KMEZ4	816,512.110	862,696.07	800,136.81
FEDERAL HOME LN MTG CORP POOL #ZA4718 3%10-01-2046 BEO CUSIP: 31329NG36	847,896.200	873,068.13	842,043.66
FEDERAL HOME LN MTG CORP POOL #ZS4724 4.5% 06-01-2047 BEO CUSIP: 3132A5G90	1,025,646.620	1,126,288.21	1,074,658.06
FEDERAL HOME LN MTG CORP SER K068 CLS A2 3.244% DUE 08-25-2027 CUSIP: 3137FBBX3	875,000.000	901,221.13	894,439.96
FEDERAL HOME LN MTG CORP TRANCHE 2.653% DUE 08-25-2026 REG CUSIP: 3137BSP72	1,058,000.000	1,155,203.75	1,053,141.03
FEDERAL HOME LN MTG CORP 3.5% 01-01-2052 CUSIP: 3133KNHG1	2,036,486.090	2,079,505.38	2,044,094.61
FEDERAL HOME LOAN BANKS 2.5% 11-01-2050 CUSIP: 3132DVLK9	1,463,549.910	1,552,963.65	1,401,000.96
FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 CUSIP: 3132DVL52	2,046,202.130	2,071,939.51	1,964,067.47

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 2% 01-01-2052 SEDOL: BMFYKZ5	3,115,358.470	3,113,411.36	2,895,212.66
FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2041 CUSIP: 3133KYUZ0	872,252.940	901,282.61	818,550.26
FEDERAL HOME LOAN MORTGAGE CORP 3% 01-01-2052 CUSIP: 3132DWC35	2,119,916.830	2,203,388.56	2,076,092.89
FEDERAL HOME LOAN MORTGAGE CORP 3% 04-01-2051 CUSIP: 3132DMUD5	2,114,913.730	2,223,303.07	2,071,887.14
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 02-01-2051 CUSIP: 3133KK2G3	1,809,270.990	1,932,810.26	1,736,623.73
FEDERAL NATL MTG ASSN GTD MTG POOL #AH0621 3.5% 01-01-2041 BEO CUSIP: 3138A1VP3	251,008.100	253,753.49	256,002.29
FEDERAL NATL MTG ASSN GTD MTG POOL #AH1107 4% 12-01-2040 BEO CUSIP: 3138A2GR4	991,966.000	1,042,649.25	1,037,850.51
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1407 4% 09-01-2041 BEO CUSIP: 3138ASR53	132,737.780	138,524.30	138,507.49
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO CUSIP: 3138EBP58	667,898.230	703,797.75	696,984.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4450 4.5% 12-01-2043 BEO CUSIP: 3138EL5L3	138,118.490	146,750.87	147,279.20
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO CUSIP: 3138EMUX7	337,110.230	367,871.54	356,799.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6441 4% 02-01-2045 BEO CUSIP: 3138EPEP5	336,316.900	358,545.34	350,950.85
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6715 4% 02-01-2045 BEO CUSIP: 3138EPN91	282,604.980	289,670.10	294,396.26
FHLMC GOLD C0-9028 3.5 01-01-2043 CUSIP: 31292SA59	493,984.320	502,320.31	504,251.47
FHLMC GOLD G31004 3.5 08-01-2034 CUSIP: 3132J4KS7	433,907.340	456,009.51	438,370.75
FHLMC GOLD G6-0651 4 06-01-2046 CUSIP: 31335AWL8	406,396.800	427,542.14	423,880.64
FHLMC GOLD G60988 3 05-01-2047 CUSIP: 31335BCZ7	554,355.460	560,332.11	551,366.84
FHLMC GOLD G67700 3.5 08-01-2046 CUSIP: 3132XCRV9	662,496.490	673,537.87	675,397.78

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Schedule of Assets Held for Investment Purposes

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U.S. Government Securities			
United States - USD			
FHLMC GOLD G67702 4 01-01-2047 CUSIP: 3132XCRX5	568,961.890	584,074.95	594,162.25
FHLMC GOLD POOL #Q1-121 3.5 DUE 09-01-2042 CUSIP: 3132HMK75	309,020.310	327,464.96	314,918.81
FHLMC GOLD POOL# Q46279 3.5% 02-01-2047 CUSIP: 3132WK6R4	784,547.190	812,098.27	794,557.00
FHLMC GOLD POOL# 49553 4.0% 07-01-2047 CUSIP: 3132WPTK3	117,003.690	123,475.46	120,199.50
FHLMC GOLD Q08998 3.5 06-01-2042 CUSIP: 3132GUKK9	304,109.520	322,071.00	310,431.79
FHLMC MULTICLASS SER K067 CL A2 3.194% 07-25-2027 CUSIP: 3137FAWS3	2,000,000.000	2,276,406.25	2,038,755.00
FHLMC MULTICLASS SER 1311 CL 1311 K 7.00GTD MTG PARTN CTF DUE 7-15-22 REG CUSIP: 3129103Q3	526.520	546.14	528.37
FHLMC MULTICLASS SER 19-4 CLS MA 3.0% DUE 02-25-2059 REG CUSIP: 35563PML0	595,266.780	608,312.71	591,198.49
FHLMC MULTICLASS TRANCHE 00627 3.243 04-25-2027 CUSIP: 3137F1G44	2,500,000.000	2,827,050.79	2,552,300.25
FHLMC MULTICLASS TRANCHE 3.171 10-25-2024 CUSIP: 3137BFE98	1,500,000.000	1,512,128.91	1,516,239.15
FHLMC MULTICLASS TRANCHE 3.347% 11-25-2026 CUSIP: 3137BTUM1	1,000,000.000	1,031,953.13	1,026,571.60
FHLMC MULTICLASS 3.854% DUE 06-25-2028 CUSIP: 3137FGR31	850,000.000	978,695.31	897,383.17
FHLMC POOL #QA3869 3.5% DUE 10-01-2049 REG CUSIP: 31339UJN1	875,553.340	903,051.19	880,693.55
FHLMC POOL #QB4115 2.0% DUE 10-01-2050 CUSIP: 3133AASC7	474,880.630	492,503.17	442,238.34
FHLMC POOL #Q1-0378 3 DUE 08-01-2042 CUSIP: 3132HLM34	445,034.470	468,781.24	444,922.61
FHLMC POOL #RE-6066 2.0% 10-01-2050 CUSIP: 3133N3W34	1.000	1.02	0.92
FHLMC POOL #SD0039 4.0% DUE 02-01-2046 CUSIP: 3132DMBG9	528,290.410	564,404.00	552,260.76
FHLMC UMBS 30Y FIXED 2.5% 11-01-2051 CUSIP: 3133KNBF9	2,715,073.530	2,808,828.40	2,594,466.87

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA CA8143 2.5% 12-01-2050 CUSIP: 3140QGBM8	1,062,504.650	1,121,274.44	1,016,180.10
FNMA POOL #AB6496 3% 10-01-2042 BEO CUSIP: 31417DGE7	464,233.490	445,519.09	463,795.88
FNMA POOL #AD8522 4% 08-01-2040 BEO CUSIP: 31418WPG9	91,744.100	94,023.38	95,740.54
FNMA POOL #AE0828 3.5% 02-01-2041 BEO CUSIP: 31419A4N4	267,449.050	277,687.33	272,746.54
FNMA POOL #AO2970 3 DUE 05-01-2042 BEO CUSIP: 3138LTJQ2	406,871.670	420,476.46	405,683.09
FNMA POOL #AO4137 3.5 06-01-2042 BEO CUSIP: 3138LUS30	355,929.800	373,615.07	362,437.47
FNMA POOL #AO8044 3.5% 07-01-2042 BEO CUSIP: 3138LY5E3	983,971.030	969,442.06	1,002,012.21
FNMA POOL #AS0554 4.5% 09-01-2043 BEO CUSIP: 3138W9TL4	192,800.280	210,453.56	205,632.41
FNMA POOL #AS4582 4% 03-01-2045 BEO CUSIP: 3138WECU1	281,701.570	300,452.32	293,643.78
FNMA POOL #AS7150 3% 05-01-2046 BEO CUSIP: 3138WG5L4	521,061.180	537,344.35	518,009.55
FNMA POOL #AS7568 4.5% DUE 07-01-2046 REG CUSIP: 3138WHMS8	128,914.490	140,560.11	135,609.25
FNMA POOL #AS8142 4% 10-01-2046 BEO CUSIP: 3138WJBL1	577,567.440	622,248.17	600,447.33
FNMA POOL #AS8157 4.5% 10-01-2046 BEO CUSIP: 3138WJB31	467,392.980	515,373.80	491,154.62
FNMA POOL #AT0656 4% 04-01-2043 BEO CUSIP: 3138WMWS6	423,232.140	433,085.50	442,231.07
FNMA POOL #AT1753 4% 04-01-2043 BEO CUSIP: 3138WN5P0	835,915.590	857,531.84	873,439.92
FNMA POOL #AT2721 3% DUE 05-01-2043 REG CUSIP: 3138WQAX0	542,816.400	544,427.88	541,035.03
FNMA POOL #AT2725 3% 05-01-2043 BEO CUSIP: 3138WQA36	605,720.130	610,546.96	603,625.57
FNMA POOL #AX5312 4% 01-01-2042 BEO CUSIP: 3138Y63W2	365,760.194	392,082.70	382,627.17

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Schedule of Assets Held for Investment Purposes

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U.S. Government Securities			
United States - USD			
FNMA POOL #BC5090 4% 10-01-2044 BEO CUSIP: 3140F0UQ5	58,122.750	62,254.91	60,449.75
FNMA POOL #BF0241 3.5% 05-01-2052 BEO CUSIP: 3140FXHT2	788,303.620	841,144.63	811,937.20
FNMA POOL #BH7058 3.5% 12-01-2047 BEO CUSIP: 3140GVZY4	1,601,310.390	1,710,149.45	1,616,132.94
FNMA POOL #BM1428 3.5% 09-01-2043 BEO CUSIP: 3140J5SS9	385,643.730	398,418.19	393,336.40
FNMA POOL #BM1753 4% 05-01-2037 BEO CUSIP: 3140J55P0	417,972.480	432,144.36	434,968.19
FNMA POOL #BM2005 4% 12-01-2047 BEO CUSIP: 3140J6GP6	408,505.090	427,717.60	421,472.16
FNMA POOL #BM5460 3.5% 01-01-2035 BEO CUSIP: 3140JAB64	452,305.240	461,033.32	464,356.97
FNMA POOL #BM5476 4% 11-01-2048 BEO CUSIP: 3140JACN6	2,468,616.150	2,705,449.03	2,558,015.70
FNMA POOL #BM5628 4.5% 11-01-2048 BEO CUSIP: 3140JAHE1	317,281.620	330,567.79	331,174.46
FNMA POOL #BN0340 4.5% DUE 12-01-2048 SEDOL: BJN53N8	172,030.540	179,046.16	178,327.80
FNMA POOL #BQ6854 2% DUE 12-05-2051 REG CUSIP: 3140KSTL1	2,495,762.920	2,497,712.75	2,324,823.50
FNMA POOL #CA1055 3.5% DUE 12-01-2047 CUSIP: 3140Q8E50	1,318,758.590	1,328,031.11	1,328,233.58
FNMA POOL #CA1218 4.5% 02-01-2048 CUSIP: 3140Q8K87	422,049.230	441,581.61	438,339.79
FNMA POOL #CA6943 2.0% 09-01-2050 CUSIP: 3140QEWD0	1,294,558.520	1,341,789.67	1,205,933.54
FNMA POOL #FM1090 4% 05-01-2049 BEO CUSIP: 3140X4F84	190,036.470	200,627.55	195,840.76
FNMA POOL #FM1255 3% 01-01-2048 BEO CUSIP: 3140X4MD5	966,789.130	1,009,992.52	959,575.64
FNMA POOL #FM3117 3% 05-01-2050 BEO CUSIP: 3140X6PB1	622,044.580	670,641.81	613,219.98
FNMA POOL #FM5535 2.5% 01-01-2041 BEO CUSIP: 3140X9EH4	1,752,090.130	1,860,226.93	1,693,811.16

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U.S. Government Securities			
United States - USD			
FNMA POOL #FM5706 4.5% 05-01-2048 BEO CUSIP: 3140X9KU8	1,400,183.270	1,539,326.49	1,463,040.10
FNMA POOL #FM6063 3% 02-01-2051 BEO CUSIP: 3140X9WZ4	2,059,746.530	2,076,401.50	2,022,312.49
FNMA POOL #FM7381 2.5% 05-01-2051 BEO CUSIP: 3140XBFX3	2,281,598.270	2,376,427.18	2,187,176.24
FNMA POOL #FM8368 2% 08-01-2051 BEO CUSIP: 3140XCJN9	2,613,223.910	2,616,286.27	2,430,193.37
FNMA POOL #FM8488 2.5% 07-01-2051 BEO CUSIP: 3140XCNE4	2,600,531.390	2,681,899.58	2,484,533.73
FNMA POOL #FM8804 2.5% 09-01-2051 BEO CUSIP: 3140XCYA0	2,011,152.880	2,099,140.82	1,921,815.74
FNMA POOL #FM9479 2.5% 11-01-2051 BEO CUSIP: 3140XDQ90	1,699,385.230	1,748,441.71	1,623,897.76
FNMA POOL #FM9671 2% 12-01-2051 BEO CUSIP: 3140XDW93	1,839,532.880	1,800,730.23	1,711,262.79
FNMA POOL #FM9781 2.5% 12-01-2051 BEO CUSIP: 3140XD2P0	1,820,540.490	1,832,203.33	1,742,916.63
FNMA POOL #FS0176 2.5% 01-01-2052 BEO CUSIP: 3140XFFS5	1,954,453.760	1,968,654.09	1,867,274.63
FNMA POOL #FS1115 2.5% 05-01-2051 BEO CUSIP: 3140XGGZ6	2,050,177.170	2,005,009.20	1,973,499.68
FNMA POOL #FS1120 3% 03-01-2052 BEO CUSIP: 3140XGG60	1,072,869.370	1,065,493.39	1,053,754.15
FNMA POOL #FS1144 3% 03-01-2052 BEO CUSIP: 3140XGHW2	1,618,604.230	1,603,429.82	1,588,202.36
FNMA POOL #MA0908 4% 11-01-2031 BEO CUSIP: 31418AAJ7	334,192.110	362,389.57	346,253.36
FNMA POOL #MA0975 3.5% DUE 02-01-2042 BEO CUSIP: 31418ACM8	330,108.340	345,014.78	336,738.64
FNMA POOL #MA2841 2.5% 12-01-2036 BEO CUSIP: 31418CEP5	365,353.140	353,764.59	353,338.91
FNMA POOL #MA3210 3.5% 12-01-2047 BEO CUSIP: 31418CR89	1,468,835.000	1,568,210.89	1,481,556.64
FNMA POOL #MA3238 3.5% 01-01-2048 CUSIP: 31418CS47	1,046,318.140	1,112,904.44	1,056,256.32

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U.S. Government Securities			
United States - USD			
FNMA POOL #MA3281 4% 02-01-2038 BEO CUSIP: 31418CUF9	518,254.460	546,920.40	535,352.80
FNMA POOL #MA4366 2.5% 06-01-2041 BEO CUSIP: 31418DZ88	3,009,811.480	3,127,382.24	2,909,607.72
FNMA POOL #MA4494 3% 12-01-2051 BEO CUSIP: 31418D7G1	2,077,386.840	2,170,869.25	2,034,377.74
FNMA POOL #MA4617 3% 04-01-2042 BEO CUSIP: 31418EDX5	1,860,000.000	1,858,256.25	1,846,198.97
FNMA POOL #255814 5.5% 08-01-2035 BEO CUSIP: 31371MDT1	23,776.450	23,534.95	26,042.98
FNMA POOL #490210 6.5% DUE 03-01-2029 REG CUSIP: 31382RR70	3,726.070	3,754.37	3,999.95
FNMA POOL #555531 5.5% 06-01-2033 BEO CUSIP: 31385XEC7	32,652.990	32,948.91	35,739.52
FNMA POOL #555592 5.5% 07-01-2033 BEO CUSIP: 31385XF93	30,142.650	29,739.96	33,006.36
FNMA POOL #689115 5.5% DUE 02-01-2033 REG CUSIP: 31400JSC4	25,661.540	26,224.92	28,085.32
FNMA POOL #725424 5.5% 04-01-2034 BEO CUSIP: 31402C4H2	177,907.770	186,719.75	192,969.82
FNMA POOL #735676 5% 07-01-2035 BEO CUSIP: 31402RJV2	143,917.830	148,437.76	155,537.90
FNMA POOL #745355 5% 03-01-2036 BEO CUSIP: 31403DBY4	243,805.780	251,058.24	263,696.36
FNMA POOL #799016 5.5% 02-01-2035 BEO CUSIP: 31405TVH2	25,954.050	26,412.32	27,963.20
FNMA POOL AU1628 3 DUE 07-01-2043 REG CUSIP: 3138X0Y28	470,901.920	501,510.54	469,229.91
FNMA POOL BO1766 4.5% 07-01-2049 REG CUSIP: 3140JV6C1	545,254.490	576,451.40	566,547.68
FNMA POOL# CA1378 4% DUE 03-01-2048 CUSIP: 3140Q8Q81	527,740.330	540,686.46	540,861.53
FNMA TRANCHE 12-25-2026 CUSIP: 3136AVY52	1,178,155.610	1,144,844.74	1,168,571.67
FNMA 2.5% 06-01-2050 CUSIP: 3140KDQ86	903,404.600	940,670.05	864,361.29

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U.S. Government Securities			
United States - USD			
FREDDIE MAC 2.5% 01/02/2051 2.5% 02-01-2051 CUSIP: 3133KLB71	1,821,859.240	1,949,104.72	1,746,446.09
FREDDIE MAC 2.5% 01/02/2051 2.5% 02-01-2051 CUSIP: 3133KLBS5	1,861,408.850	1,995,924.72	1,786,668.33
GNMA POOL #MA3378 4.5% 01-20-2046 BEO CUSIP: 36179RXF1	159,040.600	170,869.27	169,702.92
GNMA POOL #MA3735 3% 06-20-2046 BEO CUSIP: 36179SEG8	1,739,594.620	1,841,252.18	1,732,840.71
GNMA POOL #MA4588 4.5% 07-20-2047 BEO CUSIP: 36179TCZ6	391,001.710	404,708.91	411,578.36
GNMA POOL #MA5765 5% 02-20-2049 BEO CUSIP: 36179UMN9	589,209.340	645,184.22	618,351.78
GNMA POOL #3474 6% 11-20-2033 BEO CUSIP: 36202D2F7	17,501.930	18,278.57	19,115.28
GNMA POOL #5202 3.5% 10-20-2041 BEO CUSIP: 36202FX76	246,376.900	262,352.91	252,968.18
GNMA POOL #778793 3.5 DUE 01-15-2042 REG CUSIP: 36176W7E5	485,343.040	504,794.67	498,050.76
GNMA POOL #781547 6% 01-15-2033 BEO CUSIP: 36225BWG9	48,840.600	50,450.83	54,765.17
GNMA POOL #784551 3% 11-20-2046 BEO CUSIP: 3622A3BU3	1,113,910.460	1,208,940.96	1,089,893.76
GNMA POOL #785447 2.5% 03-20-2051 BEO CUSIP: 3622AA5G5	2,294,830.010	2,378,734.74	2,227,696.82
GNMAII POOL #MA0155 SER 2042 4% DUE 06-20-2042 REG CUSIP: 36179ME48	199,582.490	219,384.79	210,978.98
GNMAII POOL #MA0392 SER 2042 3.5 DUE 09-20-2042 REG CUSIP: 36179MNH9	449,948.040	486,717.23	457,050.93
GNMAII POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG CUSIP: 36179RBX6	316,083.170	331,073.72	323,516.20
GNMAII POOL #MA4721 4.5% DUE 09-20-2047 REG CUSIP: 36179TG66	410,275.950	435,405.35	433,211.20
** UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG CUSIP: 912810RK6	13,700,000.000	14,020,610.06	13,343,586.01
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	11,682,000.000	11,702,160.67	10,539,354.38

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U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	11,990,000.000	11,782,718.43	11,668,705.41
** UNITED STATES OF AMER TREAS NOTES DTD 08/15/2020 .625% 08-15-2030 CUSIP: 91282CAE1	7,750,000.000	7,201,165.31	6,731,601.56
** UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 CUSIP: 91282CDG3	8,625,000.000	8,413,506.84	8,112,890.63
** UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD CUSIP: 91282CCV1	26,450,000.000	25,220,160.66	24,369,128.77
** UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP: 912810ST6	9,900,000.000	8,673,010.26	8,093,636.69
** UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	10,200,000.000	8,240,882.81	7,850,812.50
** UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	5,175,000.000	3,829,500.00	3,859,822.29
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	11,492,000.000	10,231,976.85	10,080,638.75
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG CUSIP: 912810SY5	175,000.000	165,566.41	165,204.10
UNITED STATES TREAS BDS 2.25% DUE 02-15-2042 REG SEDOL: BNYF3R9	5,922,000.000	5,798,025.08	5,711,954.06
** UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	17,875,000.000	20,410,692.53	18,504,814.54
UNITED STATES TREAS NTS 1.125% DUE 12-31-2026 SEDOL: BPP1JT4	0.000	0.00	0.00
UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG CUSIP: 912828ZT0	1,275,000.000	1,185,351.56	1,186,646.48
UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024 SEDOL: BP94LY8	6,461,000.000	6,360,551.64	6,366,861.23
UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG CUSIP: 912828U24	100,000.000	102,291.99	97,812.50
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	5,063,000.000	4,868,874.38	4,862,062.19
** UNITED STATES TREASURY 2.25% 11-15-2027 CUSIP: 9128283F5	10,775,000.000	11,602,488.82	10,650,834.93
UNITED STS TREAS NTS .25% DUE 07-15-2024REG CUSIP: 91282CCL3	20,825,000.000	20,790,312.69	19,876,486.22

** 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
U.S. Government Securities			
United States - USD			
UNITED STS TREAS NTS DTD 0.125% 08-31-2022 SEDOL: BMV9TW4	8,308,000.000	8,288,991.17	8,280,414.86
UNITED STS TREAS NTS FLTG RT DUE 07-31-2022 REG SEDOL: BMXXZB5	0.000	0.00	0.00
UNITED STS TREAS NTS FLTG RT T NTS DUE 04-30-2023 REG SEDOL: BLPKDW4	270,000.000	270,059.31	270,353.74
** US TREASURY N/B 1.25% DUE 08-15-2031 REG CUSIP: 91282CCS8	15,000,000.000	14,498,194.52	13,635,937.50
US TREASURY 1.75% DUE 03-15-2025 REG SEDOL: BP96166	797,000.000	778,475.98	780,126.01
Total United States - USD		**357,332,510.58**	**340,278,701.55**
Total U.S. Government Securities		**357,332,510.58**	**340,278,701.55**
Corporate Debt Instruments - Preferred			
Australia - USD			
RIO TINTO FIN USA 5.2 DUE 11-02-2040 CUSIP: 767201AL0	750,000.000	749,550.00	897,388.64
Total Australia - USD		**749,550.00**	**897,388.64**
United States - USD			
ANTHEM INC 3.35% DUE 12-01-2024 CUSIP: 036752AC7	1,400,000.000	1,399,552.00	1,410,880.18
CHEVRON CORP NEW 2.978% DUE 05-11-2040 SEDOL: BLB4P80	100,000.000	100,000.00	92,662.62
DETROIT EDISON CO 5.7% DUE 10-01-2037 SEDOL: B0LND19	665,000.000	941,586.80	783,541.60
HERSHEY CO 3.375% DUE 08-15-2046 CUSIP: 427866AW8	1,400,000.000	1,393,182.00	1,357,703.02
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 CUSIP: 478160BU7	1,500,000.000	1,492,125.00	1,550,686.47

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	775,000.000	1,087,108.00	960,158.76
Total United States - USD		**6,413,553.80**	**6,155,632.65**
Total Corporate Debt Instruments - Preferred		**7,163,103.80**	**7,053,021.29**
Corporate Debt Instruments - Other			
Australia - USD			
** WESTPAC BKG CORP 2.894% DUE 02-04-2030 CUSIP: 961214EM1	1,700,000.000	1,700,000.00	1,639,145.85
Total Australia - USD		**1,700,000.00**	**1,639,145.85**
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	615,000.000	675,042.45	659,597.09
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 CUSIP: 035240AQ3	900,000.000	897,165.00	975,757.67
PVTPL SOLVAY FIN AMER LLC GTD NT 144A 4.45% DUE 12-03-2025/12-03-2015 BEO CUSIP: 834423AB1	1,475,000.000	1,685,984.00	1,515,138.14
Total Belgium - USD		**3,258,191.45**	**3,150,492.90**
Brazil - USD			
PVTPL ERO COPPER CORP SR NT 6.5% 02-15-2030 CUSIP: 296006AA7	830,000.000	828,775.00	809,250.00
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 CUSIP: 91911TAH6	1,275,000.000	1,472,774.00	1,537,981.50
Total Brazil - USD		**2,301,549.00**	**2,347,231.50**
Canada - USD			
AIR CANADA TERM LOAN B DUE 08-11-2028 BEO CUSIP: C0102MAP0	0.000	0.00	0.00
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1	2,405,000.000	2,391,187.00	2,376,668.98

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
BK NOVA SCOTIA B C FIXED 4.9% DUE 12-31-2049 CUSIP: 064159VJ2	550,000.000	605,000.00	550,000.00
GARDA WORLD SECURITY CORPORATION FOURTH ADDITIONAL TERM LOAN DUE 02-01-29 CUSIP: C4000KAE4	280,000.000	277,219.00	277,200.00
GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6	770,299.030	760,020.44	760,123.38
GFL ENVIRONMENTAL INC 2020 REFINANCING TERM LOAN DUE 05-30-2025 BEO CUSIP: C7052BAH7	659,197.600	654,646.70	655,901.61
METHANEX CORP 5.125% 10-15-2027 CUSIP: 59151KAM0	575,000.000	573,425.00	577,875.00
OPEN TEXT HLDGS INC 4.125% 12-01-2031 CUSIP: 683720AC0	215,000.000	215,000.00	201,293.75
PVTPL BOMBARDIER INC 7.875% DUE 04-15-2027 SEDOL: BHL3S24	500,000.000	498,263.00	489,557.50
PVTPL GARDA WORLD SECURITY CORP 4.625% DUE 02-15-2027 CUSIP: 36485MAK5	725,000.000	715,000.00	694,876.25
PVTPL PARKLAND CORP/CANADA 4.625% 07-10-2030 CUSIP: 70137WAL2	475,000.000	474,656.25	441,750.00
PVTPL ROCKPOINT GAS STORAGE CDA LTD 7.0% 03-31-2023 SEDOL: BDFK9P3	800,000.000	803,611.50	799,760.00
PVTPL TASEKO MINES LTD 7% DUE 02-15-2026/02-10-2021 BEO CUSIP: 876511AF3	990,000.000	996,675.00	1,019,452.50
PVTPL VALEANT PHARMACEUTICALS INTL 8.5% 01-31-2027 SEDOL: BFY2Z12	775,000.000	850,523.75	772,884.25
PVTPL VALEANT PHARMACEUTICALS USD SR 6.125% DUE 04-15-2025/03-27-2015 SEDOL: BWD21S1	555,000.000	560,550.00	559,856.25
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 CUSIP: 775109BP5	600,000.000	585,204.00	533,593.36
VIDEOTRON LTD / VIDEOTRON LTEE SR NT 144A 3.625% 06-15-2029 CUSIP: 92660FAN4	330,000.000	330,000.00	305,972.70
Total Canada - USD		**11,290,981.64**	**11,016,765.53**
Cayman Islands - USD			
PVTPL ARES XLI CLO LTD / ARES XLI CLO LLC 15/04/2034 VAR RT DUE 04-15-2034 BEO SEDOL: BMTPL84	500,000.000	500,000.00	490,730.80
PVTPL ARES XLI CLO LTD 15/04/2034 VAR RTDUE 04-15-2034 BEO CUSIP: 04016KAG4	500,000.000	500,000.00	491,702.50

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Cayman Islands - USD			
Total Cayman Islands - USD		**1,000,000.00**	**982,433.30**
China - USD			
NXP B V / NXP FDG 4.875% DUE 03-01-2024 CUSIP: 62947QAZ1	650,000.000	649,811.50	667,897.12
Total China - USD		**649,811.50**	**667,897.12**
Denmark - USD			
DKT FIN APS 9.375% DUE 06-17-2023 CUSIP: 255882AA0	350,000.000	351,500.00	348,250.00
Total Denmark - USD		**351,500.00**	**348,250.00**
France - USD			
ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026 CUSIP: F6628DAM6	394,897.950	397,867.27	387,165.85
ARCELORMITTAL STEP CPN 7% DUE 10-15-2039 SEDOL: BFLRCV9	360,000.000	516,495.01	422,550.00
BPCE MEDIUM TERM 4.5% DUE 03-15-2025 CUSIP: 05578QAD5	2,000,000.000	2,252,320.00	2,022,832.24
ORANGE NT STEP UP 03-01-2031 02-28-2031 CUSIP: 35177PAL1	925,000.000	1,392,957.50	1,284,736.23
PVTPL ALTICE FRANCE S A/TS/SFRFPSFRFP 5.5% 01-15-2028 CUSIP: 02156LAC5	1,150,000.000	1,131,000.00	1,065,705.00
PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE05-12-2026 BEO CUSIP: 05565AAR4	2,000,000.000	2,286,860.00	2,026,614.22
PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO CUSIP: 225313AF2	1,950,000.000	2,186,710.50	1,971,920.34
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO CUSIP: 83368RBB7	2,000,000.000	1,998,860.00	1,670,860.74
Total France - USD		**12,163,070.28**	**10,852,384.62**
Germany - USD			
** DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025 CUSIP: 251526CB3	600,000.000	657,504.00	599,544.99

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
DEUTSCHE BK AG N Y 3.95% DUE 02-27-2023 CUSIP: 251526BR9	1,475,000.000	1,472,153.25	1,489,282.43
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 CUSIP: 25156PAC7	500,000.000	542,335.00	670,218.98
** PVTPL DAIMLER FINANCE NA LLC .75% DUE 03-01-2024 BEO CUSIP: 233851EB6	2,650,000.000	2,645,230.00	2,542,790.86
Total Germany - USD		**5,317,222.25**	**5,301,837.26**
Hong Kong - USD			
PVTPL SEASPAN CORP 5.5% 08-01-2029 CUSIP: 81254UAK2	790,000.000	794,187.50	738,650.00
Total Hong Kong - USD		**794,187.50**	**738,650.00**
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	465,000.000	422,833.80	419,178.71
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG SEDOL: BMBT2D6	310,000.000	306,661.30	328,269.87
Total Ireland - USD		**729,495.10**	**747,448.58**
Israel - USD			
TEVA 2.95% DUE 12-18-2022 SEDOL: BFNY973	285,000.000	282,862.50	283,218.75
Total Israel - USD		**282,862.50**	**283,218.75**
Italy - USD			
TELECOM ITALIA CAP 6.375% DUE 11-15-2033 CUSIP: 87927VAF5	1,275,000.000	1,323,934.50	1,218,555.75
Total Italy - USD		**1,323,934.50**	**1,218,555.75**
Japan - USD			
HONDA MTR CO LTD 2.534% DUE 03-10-2027 SEDOL: BP958B7	185,000.000	185,000.00	179,075.12

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
HONDA MTR CO LTD 2.967% 03-10-2032 SEDOL: BM8HJL0	275,000.000	275,000.00	266,070.97
** MITSUBISHI UFJ FINL GROUP INC 3.455% 03-02-2023 CUSIP: 606822AT1	1,500,000.000	1,500,000.00	1,515,679.08
** MIZUHO FINL GROUP 1.234% DUE 05-22-2027 CUSIP: 60687YBP3	2,100,000.000	2,100,000.00	1,910,290.01
Total Japan - USD		**4,060,000.00**	**3,871,115.18**
Korea, Republic of - USD			
DOOSAN BOBCAT INC.(FKA DOOSAN INFRACORE INTL, INC.) TLB 1ST LIEN 05-18-2024 CUSIP: 18143EAB5	0.000	0.00	0.00
Total Korea, Republic of - USD		**0.00**	**0.00**
Luxembourg - USD			
ALBION FING 3 SARL (USD) 15/10/2026 SEDOL: 0AXN71U	598,500.000	589,541.45	594,511.00
COBHAM PLC USD TERM LOAN B SENIOR SECURED DUE 02-03-2027 BEO CUSIP: 00135BAC7	0.000	0.00	0.00
ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028 CUSIP: L5000DAC1	726,457.120	724,675.44	722,374.43
KLOCKNER PENTAPLAST GMBH TERM LOAN USD DUE 02-12-2026 BEO CUSIP: 49865NAT7	1,015,618.430	1,019,257.80	922,313.57
Total Luxembourg - USD		**2,333,474.69**	**2,239,199.00**
Mexico - USD			
FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 CUSIP: 344419AC0	1,025,000.000	1,101,311.25	948,002.00
** PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO CUSIP: 40052VAD6	1,600,000.000	1,858,080.00	1,647,465.44
Total Mexico - USD		**2,959,391.25**	**2,595,467.44**
Netherlands - USD			
ABN AMRO BK N V 4.8% DUE 04-18-2026 CUSIP: 00084DAL4	2,400,000.000	2,792,088.00	2,468,976.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
ATOTECH B.V. FLTG RT 05/03/2028 CUSIP: LX1932115	580,612.500	577,723.09	574,878.95
ING GROEP N V 3.55% 04-09-2024 CUSIP: 456837AP8	1,600,000.000	1,597,600.00	1,619,832.08
Total Netherlands - USD		**4,967,411.09**	**4,663,687.03**
Peru - USD			
SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025 CUSIP: 84265VAH8	2,000,000.000	2,217,500.00	2,030,220.00
Total Peru - USD		**2,217,500.00**	**2,030,220.00**
Spain - USD			
BANCO SANTANDER S A 2.749% DUE 12-03-2030 CUSIP: 05971KAG4	1,000,000.000	1,007,170.00	880,095.07
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 CUSIP: 87938WAW3	1,050,000.000	1,050,000.00	1,085,706.31
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	325,000.000	383,399.25	406,716.36
Total Spain - USD		**2,440,569.25**	**2,372,517.74**
Switzerland - USD			
CR SUISSE GROUP AG 4.282% DUE 01-09-2028 CUSIP: 225401AC2	2,300,000.000	2,649,509.00	2,297,394.05
LONZA GROUP AG TERM LOAN B DUE 04-28-2028 BEO CUSIP: LX1944482	1,057,025.810	1,051,739.70	1,029,278.88
PVTPL VISTAJET MALTA FIN P L C/XO MGMT HLDG SR NT 6.375% 02-01-2030 CUSIP: 92840JAB5	1,025,000.000	1,028,506.25	964,386.63
UBS GROUP AG NT 144A 2.095% 02-11-2032 CUSIP: 902613AE8	2,200,000.000	2,200,000.00	1,923,542.98
Total Switzerland - USD		**6,929,754.95**	**6,214,602.54**
United Arab Emirates - USD			
PVTPL SHELF DRILLING HOLDINGS LTD 8.875% 11-15-2024 CUSIP: 822538AG9	705,000.000	716,884.50	719,100.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Arab Emirates - USD			
Total United Arab Emirates - USD		**716,884.50**	**719,100.00**
United Kingdom - USD			
BARCLAYS PLC 2.852% DUE 05-07-2026 CUSIP: 06738EBL8	2,700,000.000	2,869,128.00	2,622,432.54
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 CUSIP: 111021AE1	700,000.000	877,493.00	955,054.32
CONNECT FINCO SAR FLTG RT TBL 12-11-2026 CUSIP: L2000DAD6	1,053,500.000	1,032,440.76	1,043,491.75
CONNECT FINCO SARL/CONNECT U S FINCO L 6.75% DUE 10-01-2026 CUSIP: 20752TAA2	200,000.000	209,730.00	203,478.00
HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4% 12-31-2049 CUSIP: 404280CP2	0.000	0.00	0.00
LLOYDS BKG GROUP 2.438% DUE 02-05-2026 SEDOL: BKDHP24	695,000.000	695,000.00	670,184.16
NATWEST GROUP PLC SR NT 3.875% DUE 09-12-2023 REG CUSIP: 780097BD2	1,600,000.000	1,541,312.00	1,616,383.81
NVENT FINANCE S A R L 4.55% DUE 04-15-2028 CUSIP: 67078AAD5	1,475,000.000	1,430,609.88	1,518,619.13
PVTPL EG GLOBAL FIN PLC 6.75% DUE 02-07-2025 BEO CUSIP: 28228PAA9	775,000.000	778,529.00	773,062.50
PVTPL GLENCORE FDG LLC 4.875% 03-12-2029 CUSIP: 378272AV0	2,000,000.000	2,398,140.00	2,104,614.72
PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO CUSIP: 63859WAE9	1,800,000.000	2,027,412.00	1,805,835.28
REYNOLDS AMERN INC 6.15% DUE 09-15-2043 SEDOL: BDWGXG3	360,000.000	463,474.80	380,598.41
STANDARD CHARTERED PLC 1.456% 01-14-2027 CUSIP: 853254BZ2	2,200,000.000	2,203,476.00	2,000,042.02
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 CUSIP: 92857WBM1	1,000,000.000	1,346,580.00	1,120,145.19
Total United Kingdom - USD		**17,873,325.44**	**16,813,941.83**
United States - USD			
##POLYMER GROUP INC INITIAL TERM LN DUE 12-19-2019BEO CUSIP: 731746AU7	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
Corporate Debt Instruments - Other			
United States - USD			
AADVANTAGE LOYALITY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028 CUSIP: 02376CBJ3	0.000	0.00	0.00
ABBVIE INC FIXED 4.5% DUE 05-14-2035 CUSIP: 00287YAR0	1,300,000.000	1,291,017.00	1,395,285.72
** ABBVIE INC 3.25% DUE 10-01-2022 REG CUSIP: 00287YCT4	1,600,000.000	1,668,530.18	1,605,793.25
ACADIA HEALTHCARE CO INC. TERM LOAN FIRST LIEN DUE 02-11-2022 BEO CUSIP: 00404DAD5	0.000	0.00	0.00
ACRISURE LLC ACRISURE, LLC DUE 02-15-2027 BEO CUSIP: 00488PAL9	1,056,964.640	1,052,620.68	1,040,232.89
ACTIVISION BLIZZARD INC 1.35% DUE 09-15-2030/08-10-2020 REG SEDOL: BMF3VQ0	550,000.000	478,874.00	476,738.39
ADIENT US LLC TERM B-1 LOAN DUE 04-10-2028 BEO CUSIP: 00687MAC5	918,062.500	919,149.53	901,996.40
ADVOCATE HEALTH & HOSPS CORP 2.211% DUE 06-15-2030/05-05-2020 REG SEDOL: BKP3780	255,000.000	255,000.00	235,538.08
AIR LEASE CORP 1.875% 08-15-2026 SEDOL: BNC42W6	645,000.000	640,014.15	594,180.64
AIT WORLDWIDE LOGISTICS, INC. TERM LOAN SENIOR SECURED TERM LOAN 03-31-2028 USD CUSIP: LX1936488	1,343,250.000	1,331,242.34	1,330,824.94
ALBION FING 1 S A R L & AGGREKO SR SECD NT 144A 6.125% 10-15-2026 CUSIP: 013304AA8	400,000.000	400,000.00	386,000.00
ALLEGY 4.875% DUE 10-01-2029 SEDOL: BNTFNZ2	220,000.000	220,887.10	208,491.80
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	825,000.000	1,014,349.70	1,018,007.04
AMERADA HESS CORP 7.3% DUE 08-15-2031 SEDOL: 2791205	275,000.000	351,491.25	336,792.62
AMERICAN AIRLINES INC TERM LOAN DUE 06-27-2025 BEO CUSIP: 02376CBB0	565,510.000	563,395.22	530,962.99
AMERICAN AIRLINES INC 11.75% 07-15-2025 SEDOL: BMFQ8S0	735,000.000	771,787.50	858,105.15
AMERICREDIT 2.98% DUE 09-20-2027 SEDOL: BMVD313	1,100,000.000	1,099,877.90	1,078,698.28
AMERN AIRLS 2015-2 4.4% DUE 03-22-2025 SEDOL: BYNVHN9	1,387,289.790	1,196,935.26	1,350,612.49

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026 SEDOL: BL59053	67,290.000	64,934.85	64,504.73
AMERN HOMES 4 RENT 4.25% DUE 02-15-2028 SEDOL: BG12X96	525,000.000	570,690.75	532,850.46
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026 SEDOL: BMFXHY0	995,000.000	906,574.35	907,836.17
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	1,300,000.000	1,292,278.00	1,365,102.78
APACHE CORP 6% DUE 01-15-2037 SEDOL: B1P8FN3	272,000.000	306,992.50	305,320.00
APTIV PLC SR NT 3.1% 12-01-2051 SEDOL: BLR5N72	515,000.000	487,883.62	409,416.84
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0	471,625.000	469,275.67	465,055.26
ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8	615,397.930	614,795.69	601,293.01
** AT&T INC FIXED 5.15% DUE 11-15-2046 CUSIP: 00206RHA3	1,255,000.000	1,135,298.10	1,421,322.41
AT&T INC 2.55% DUE 12-01-2033 SEDOL: BNLXVV6	885,000.000	821,988.00	786,273.29
AT&T INC 5.25% DUE 03-01-2037 CUSIP: 00206RDR0	375,000.000	373,233.75	426,263.10
AUTONATION INC 2.4% 08-01-2031 SEDOL: BMHR1X7	705,000.000	704,957.70	613,792.84
AVANTOR FUNDING, INC. DUE 11-08-2027 CUSIP: LX1962716	1,239,272.500	1,229,959.49	1,227,982.72
BAKER HUGHES HLDGS LLC / BAKER HUGHES CO-OBLIGOR INC 4.486% DUE 05-01-2030 REG SEDOL: BMF04N9	340,000.000	340,000.00	363,031.64
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	787,000.000	723,269.90	703,341.90
BANK AMER CORP 3.846% 03-08-2037 SEDOL: BKSJX09	421,000.000	421,000.00	403,158.65
BANK NEW YORK MELLON CORP 3.75% 12-31-2049 SEDOL: BLH3DP4	468,000.000	468,000.00	432,619.20
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060 CUSIP: 06541WAX0	555,000.000	624,848.43	555,768.01

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK 2017-BNK8 3.488% DUE 11-15-2050 CUSIP: 06650AAE7	700,000.000	723,433.59	704,411.54
BANK 2022-BNK40 FLTG RT 3.50674% DUE 03-15-2064 SEDOL: BP927Z5	530,000.000	529,908.31	519,410.60
BAXALTA INC 3.6% DUE 06-23-2022 CUSIP: 07177MAL7	387,000.000	386,667.18	387,383.63
BBCMS MTG TR 4.314% DUE 12-15-2051 CUSIP: 05491UBD9	1,625,000.000	1,874,462.89	1,718,630.88
BCPE NORTH STAR US HOLDCO 2, INC. INITIAL TERM LOAN (FIRST LIEN) 06-09-2028 BEO CUSIP: 05552DAD4	1,231,904.720	1,228,532.44	1,205,344.85
BEAR STEARNS AST BACKED SECS TR 2003-AC5AST BKD CTF CL A-2 5 10-25-33 CUSIP: 07384YMB9	49,297.220	49,413.35	49,739.41
BEAZER HOMES USA FIXED 5.875% DUE 10-15-2027 SEDOL: BFMR519	150,000.000	152,977.50	144,937.50
BEAZER HOMES USA 6.75% DUE 03-15-2025 SEDOL: BYVX8Y5	475,000.000	485,687.50	477,375.00
BENCHMARK SER 2019-B11 CL A5 3.5421% 05-15-2052 SEDOL: BJ06FK5	691,000.000	796,026.60	696,466.78
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	790,000.000	797,475.35	807,827.95
BERRY GLOBAL, INC FLTG RT TBL 07-01-2026 CUSIP: 08579JBG6	0.000	0.00	0.00
** BIOGEN INC 3.625% DUE 09-15-2022 CUSIP: 09062XAE3	1,325,000.000	1,323,940.00	1,336,342.49
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	585,000.000	582,987.60	560,223.17
BLACKSTONE MORTGAGE TRUST, INC. 04-23-2026 CUSIP: 09259GAE3	687,802.480	667,182.56	682,643.96
BLACKSTONE MORTGAGE TRUST, INC. 2019 NEWTERM LOAN 04-23-2026 CUSIP: 09259GAC7	413,339.100	412,324.21	409,205.71
BM ACQUISITION LLC FLTG RT TBL DUE 12-17-2027 BEO CUSIP: 50179JAB4	603,609.880	597,611.35	587,994.49
BOARDWALK PIPELINES LP 4.45% 07-15-2027 SEDOL: BYZ3056	705,000.000	750,289.20	719,263.11
BOARDWALK 5.95% DUE 06-01-2026 CUSIP: 096630AE8	1,150,000.000	1,291,059.00	1,241,575.95

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BOEING CO FIXED 2.196% DUE 02-04-2026 CUSIP: 097023DG7	1,750,000.000	1,750,000.00	1,654,478.82
BOEING CO 8.75% DUE 09-15-2031 SEDOL: BFZDDB0	615,000.000	904,603.50	825,240.34
BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032 SEDOL: BP96177	724,000.000	721,371.88	708,235.02
BROADCOM INC SR NT 144A 4% 04-15-2029 SEDOL: BMGDDX0	495,000.000	494,757.45	494,757.45
** BROADCOM INC 3.625% 10-15-2024 CUSIP: 11135FAY7	400,000.000	438,258.03	405,244.18
BROADCOM INC 4.75% 04-15-2029 CUSIP: 11135FBA8	750,000.000	862,230.00	788,048.54
BRUNSWICK CORP 2.4% DUE 08-18-2031 BEO SEDOL: BNVY1Z3	735,000.000	730,868.59	622,478.57
BUCKEYE PARTNERS, L.P. 2021 TRANCHE B-1 TERM LOAN SENIOR SECURED 11-01-2026 CUSIP: 11823LAK1	514,549.200	511,995.10	510,288.73
BUZZ MERGER SUB LTD. TERM LOAN B 01-13-2027 CUSIP: G1738KAB1	981,110.850	982,085.96	971,299.74
BWAY HOLDING COMPANY BWAY HOLDING CO TLBSR SECD 1ST LIEN DUE 04-03-2024 BEO CUSIP: 05604XAP1	2,441,333.370	2,399,712.85	2,403,688.01
CABLEVISION SYS 5.875% DUE 09-15-2022 SEDOL: B6ZY4Y0	630,000.000	636,300.00	634,725.00
CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO CUSIP: 12769LAB5	863,558.920	855,990.16	858,161.68
CAMELOT U S ACQUISITION 1 CO AMENDMENT NO. 2 INCRE TERM LN DUE 10-30-2026 BEO CUSIP: L2000AAD2	791,240.580	789,182.87	782,837.61
** CAP 1 FINL CORP 3.65% DUE 05-11-2027 CUSIP: 14040HCE3	300,000.000	299,541.00	300,369.79
** CARLISLE COS INC 3.75% 12-01-2027 CUSIP: 142339AH3	1,400,000.000	1,394,414.00	1,421,138.01
CARMAX AUTO OWNER TRUST 1.64% SER 21-3 CL C 1.64% DUE 05-17-2027 REG CUSIP: 14317DAF7	900,000.000	872,085.94	850,150.26
CARMAX AUTO OWNER 2.53% DUE 01-15-2027 SEDOL: BMXWRF0	850,000.000	848,539.06	834,575.22
CARNIVAL CORP 7.2% DUE 10-01-2023 SEDOL: 2849591	580,000.000	591,600.00	597,945.20

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CARPENTER TECH 6.375% DUE 07-15-2028 SEDOL: BN4CPQ3	400,000.000	414,500.00	401,620.00
CARPENTER TECH 7.625% DUE 03-15-2030 SEDOL: BPSK6V9	220,000.000	220,000.00	225,260.20
CARVANA AUTO RECEIVABLES TR 2021-N1 ASSET BACKED CTF CL D 1.5% 01-10-2028 CUSIP: 14687DAD4	1,300,000.000	1,289,183.59	1,271,457.20
CARVANA AUTO RECEIVABLES TR 2021-N2 ASSET BACKED NT CL A-2 .97% 03-10-2028 CUSIP: 14686KAB3	1,368,000.000	1,369,549.69	1,304,035.47
CARVANA AUTO 1.82% DUE 12-10-2027 CUSIP: 14687BAL0	1,240,000.000	1,215,200.00	1,167,501.54
CATERPILLAR INC FIXED 2.6% 04-09-2030 SEDOL: BLGYPJ6	490,000.000	512,344.00	477,850.18
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8	785,000.000	751,442.00	681,768.58
CCS-CMGC HOLDINGS, INC. TERM LOAN SENIORSECURED 09-25-2025 CUSIP: 12509EAB6	1,052,466.350	1,040,724.37	1,028,133.33
CD 2018-CD7 MTG TR 4.279% DUE 08-15-2051 CUSIP: 12512JAW4	1,400,000.000	1,582,656.25	1,469,850.76
CENGAGE LEARNING ACQUISITIONS, INC. (FKATL ACQUISITIONS, INC.) DUE 07-14-2026 CUSIP: 15134NAF3	1,394,620.930	1,395,490.24	1,381,553.33
CENT GARDEN & PET 4.125% DUE 10-15-2030 SEDOL: BMHY6S8	350,000.000	353,881.25	315,875.00
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3	246,000.000	241,535.76	218,940.00
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	415,000.000	416,434.00	390,488.03
** CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO CUSIP: 161175CC6	1,000,000.000	999,060.00	870,474.36
CHARTER FIXED 2.25% DUE 01-15-2029 SEDOL: BN7G7P5	515,000.000	498,417.75	463,432.16
** CHARTER 2.3% DUE 02-01-2032 CUSIP: 161175BX1	1,000,000.000	997,860.00	854,766.00
CHEMOURS CO SR NT 144A 4.625% 11-15-2029 SEDOL: BP2BRJ3	450,000.000	450,000.00	412,474.50
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 CUSIP: 16412XAG0	875,000.000	960,041.25	932,686.38

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHESAPEAKE ENERGY CORP FIRST LIEN LAST OUT TERM LOAN DUE 06-09-2024 CUSIP: 16516FAH2	0.000	0.00	0.00
CHEVRON CORP NEW 1.995% DUE 05-11-2027 CUSIP: 166764BX7	1,000,000.000	1,000,000.00	959,683.81
CHG HEALTHCARE SERVICES, INC. (FKA CHG BUYER CORPORATION) TERM LOAN 09-22-2028 CUSIP: 12541HAT0	1,509,083.330	1,508,217.64	1,493,524.69
CHS/COMMUNITY HEALTH SYSTEMS INC TERM LOAN H DUE 01-27-2021 BEO CUSIP: 12543KAN4	0.000	0.00	0.00
** CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO CUSIP: 125523BZ2	200,000.000	233,663.18	209,212.58
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO CUSIP: 125523CF5	1,400,000.000	1,848,369.94	1,548,957.26
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	1,025,000.000	998,749.75	1,295,779.87
CITIGROUP COML MTG 3.09299993515% DUE 04-10-2046 CUSIP: 17320DAG3	1,000,000.000	1,022,929.69	1,002,923.80
CITIGROUP COML MTG 3.137% DUE 02-10-2048 CUSIP: 17323CAE7	2,350,000.000	2,358,695.31	2,334,318.22
CITIGROUP COML MTG 4.017% DUE 10-10-2047 CUSIP: 17322YAF7	1,183,000.000	1,186,927.93	1,190,406.17
CITIGROUP INC 2.572% DUE 06-03-2031 CUSIP: 172967MS7	1,135,000.000	1,122,728.44	1,039,781.59
** CITIGROUP INC 3.75% DUE 06-16-2024 CUSIP: 172967HT1	550,000.000	549,318.00	559,574.10
CITIGROUP INC 5.9% DUE 12-29-2049 CUSIP: 172967GF2	250,000.000	264,075.00	253,817.50
** CITIZENS FINL FIXED 3.25% DUE 04-30-2030 CUSIP: 174610AT2	1,000,000.000	998,810.00	977,341.05
CITRIX SYS INC 1.25% DUE 03-01-2026 SEDOL: BMBRRT1	585,000.000	575,127.50	568,747.21
CLIFFS NAT RES INC 6.25% DUE 10-01-2040 SEDOL: B3QD7G8	250,000.000	256,030.00	246,910.00
CME GROUP INC 2.65% DUE 03-15-2032 BEO SEDOL: BPG4YG4	890,000.000	839,145.85	851,593.09
CMO BANK SER 20-BNK29 CL A4 2.062% DUE 11-15-2053 REG CUSIP: 06541TBF5	1,310,000.000	1,295,671.88	1,176,409.87

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CMO BENCHMARK MORTGAGE TRUST 2018-B6 A4 4.261% 11-10-2051 CUSIP: 08162CAD2	2,300,000.000	2,733,535.15	2,409,562.57
CMO CITIGROUP COML MTG TR 2013-GCJ11 MTGPASS THRU CTF CL B 3.732 4-10-2023 CUSIP: 17320DAQ1	704,000.000	700,480.00	705,005.73
CMO CITIGROUP COMMERCIAL MORTGAGE TRUST SER 2015-GC3 CL A4 3.818% 11-10-2048 CUSIP: 17324KAP3	2,500,000.000	2,826,953.13	2,527,239.00
CMO CWALT ALTERNATIVE LN TR SER 2006-J5 CL 3-A-1 DUE 07-25-2021 REG CUSIP: 12668EAJ6	1.570	1.58	1.48
CMO CWALT INC SER 2004-28CB CL 7A1 5% DUE 11-25-2039 BEO CUSIP: 12667FYW9	10,914.550	10,875.35	9,107.58
CMO J P MORGAN MTG TR 2006-A7 CL 2-A-4R VAR DUE 01-25-2037 REG CUSIP: 46629DAW5	179,670.050	167,725.34	164,187.09
CMO J P MORGAN MTG TR 2006-A7 MTG PASSTHRU CTF CL 2-A-2 DUE 01-25-2037 REG CUSIP: 46629DAK1	45,744.840	42,581.57	42,373.00
CMO JP MORGAN MTG TR 2007-A2 CL 2-A-3 VAR DUE 04-25-2037 REG CUSIP: 46630PAG0	226,043.370	227,711.31	203,729.59
CMO JPMBB COML MTG SECS TR 2013-C17 COML CTF CL A-4 4.1989 DUE 01-15-2047 REG CUSIP: 46640UAD4	1,500,000.000	1,568,906.25	1,523,876.25
CMO JPMBB COML MTG SECS TR 2014-C19 MTG PASS THRU CTF CL A-S DUE 04-15-2047 REG SEDOL: BX9F891	1,150,000.000	1,194,337.89	1,159,229.90
CMO MORGAN STANLEY BAML TRUST SER 2012-C5 CL A4 3.176% 08-15-2045 CUSIP: 61761AAZ1	5,424.300	5,754.42	5,423.66
CMO MORGAN STANLEY BAML TRUST SR 2017-C34 CL A-4 3.536% DUE 10-15-2026 CUSIP: 61767EAE4	1,075,000.000	1,224,030.27	1,080,252.56
CMO MORGAN STANLEY BK AMER MERRILL LYNCHTR COM CTF CL A-4 3.6 DUE 06-15-2047 CUSIP: 61763MAE0	912,268.050	915,724.70	916,643.20
CMO MORGAN STANLEY BK AMER MERRILL LYNCH2012-C6 CL A-S 3.476 11-15-2045 SEDOL: B92RN57	806,000.000	854,706.33	807,511.65
CMO RESIDENTIAL ACCREDIT LNS INC MTG SER 2004-QS6 CL A-1 5 05-25-2019 CUSIP: 76110HTG4	3,420.590	3,303.58	3,206.26
** CNA FINL CORP 4.5% DUE 03-01-2026 CUSIP: 126117AT7	1,350,000.000	1,349,662.50	1,406,442.18
COLUMBIA PIPELN 5.8% DUE 06-01-2045 CUSIP: 198280AH2	1,375,000.000	1,542,103.75	1,617,286.23
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3	1,200,000.000	1,197,876.00	1,215,657.94

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
COML METALS CO 4.375% DUE 03-15-2032 SEDOL: BMVFJ33	225,000.000	225,375.00	208,968.75
COMM 2014-LC15 MTG 4.006% DUE 04-10-2047 CUSIP: 12591TAE6	1,300,000.000	1,410,652.34	1,314,447.29
COMM 2015-CCRE23 3.23% DUE 05-10-2048 CUSIP: 12593AAZ8	643,000.000	682,685.16	638,408.92
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 CUSIP: 20268JAC7	2,475,000.000	2,710,026.00	2,462,759.99
** COMPASS BK 3.875% DUE 04-10-2025 CUSIP: 20453KAA3	450,000.000	439,879.50	458,672.93
CONSOLIDATED COMMUNICATIONS, INC. TERM LOAN 10-05-2023 BEO CUSIP: 20903EAX3	0.000	0.00	0.00
COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032 SEDOL: BMCMBW6	690,000.000	688,978.80	688,978.80
CSC HOLDINGS LLC (FKA CSC HOLDINGS INC (CABLEVISION)) TERM LN B DUE 07-15-2025 CUSIP: 64072UAE2	1,180,627.140	1,175,911.66	1,159,234.18
CSC HOLDINGS LLC SEPTEMBER 2019 INITIAL TERM LOAN SENIOR SECURED 04-15-2027 CUSIP: 64072UAK8	475,076.140	456,475.22	466,049.69
CVS HEALTH CORP 3.625% DUE 04-01-2027 REG CUSIP: 126650DH0	300,000.000	299,466.00	304,961.62
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	796,000.000	901,184.06	869,899.16
** CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	525,000.000	530,535.00	594,557.76
CWABS INC FLTG RT 4.71675% DUE 07-25-2035 CUSIP: 126673WD0	1.560	1.57	1.56
CWABS INC SER 05-3 CL AF6 VAR RT 08-25-2035 CUSIP: 126673ZU9	588.270	588.24	588.33
CYRUSONE LP / 3.45% DUE 11-15-2029 SEDOL: BJP5D25	250,000.000	256,489.20	257,500.00
DAVITA INC 4.625% DUE 06-01-2030 SEDOL: BMW7NB4	450,000.000	438,826.50	420,210.00
DAVITA INC. FKA DAVITA HEALTHCARE PARTN ERS INC. TERM LOAN B 08-12-2026 BEO CUSIP: 23918VAY0	1,602,329.450	1,599,076.47	1,588,164.86
DCP MIDSTREAM OPER 5.625% DUE 07-15-2027 SEDOL: BLB2G81	225,000.000	225,187.50	235,885.50

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DEFAULTED PVTPL ENDO LUX FIN CO I SARL 6.125% 04-01-2029 CUSIP: 29280BAA3	550,000.000	551,470.00	501,875.00
DELEK LOGISTICS PARTNERS LP/DELEK 6.75% 05-15-2025 BEO SEDOL: BZ2YGN9	765,000.000	737,458.75	763,087.50
DELEK LOGISTICS 0% DUE 06-01-2028 SEDOL: BMXXLD9	235,000.000	235,000.00	230,300.00
DELL COMPUTER CORP 7.1% DUE 04-15-2028 SEDOL: 2240871	490,000.000	594,125.00	556,150.00
DELL INC 6.5% DUE 04-15-2038 SEDOL: BF3NP38	460,000.000	594,469.14	517,251.60
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	2,325,000.000	2,763,425.25	2,518,506.66
DELTA AIR LINES INC DEL 2.0% 12-10-2029 REG SEDOL: BLH1392	719,144.180	719,144.18	655,259.98
DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO CUSIP: 24736CBM5	400,000.000	400,209.76	401,152.00
DIAMOND (BC) B.V. TERM LOAN B DUE 09-17-2028 BEO CUSIP: N2611UAF2	1,082,287.500	1,081,184.51	1,059,018.32
DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029 SEDOL: BJR45B3	365,000.000	382,982.93	361,556.67
** DISCOVER FINL SVCS 4.1% DUE 02-09-2027 CUSIP: 254709AM0	2,350,000.000	2,657,309.50	2,396,157.06
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5	930,000.000	951,689.04	927,675.00
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046 CUSIP: 26138EAY5	1,325,000.000	1,323,900.25	1,376,083.86
DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO CUSIP: 23345NAB1	0.000	0.00	0.00
** DTE ELEC CO FIXED 2.625% DUE 03-01-2031 CUSIP: 23338VAM8	1,750,000.000	1,747,060.00	1,663,821.30
DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO SEDOL: BP4DY96	515,000.000	496,501.20	497,771.85
DUN & BRADSTREET CORPORATION THE TERM LOAN B SENIOR SECURED 01-05-2029 BEO CUSIP: LX2020365	0.000	0.00	0.00
EAGLE MATLS INC 2.5% DUE 07-01-2031 BEO SEDOL: BMFC4W4	845,000.000	844,180.13	750,548.08

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Corporate Debt Instruments - Other			
United States - USD			
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO CUSIP: 28368EAE6	1,125,000.000	1,439,887.50	1,449,781.71
ELDORADO RESORTS, INC. TLB SENIOR SECURED FIRST LIEN 04/17/2017 CUSIP: 28470YAB3	0.000	0.00	0.00
EMERSON ELEC CO FIXED 1.95% 10-15-2030 CUSIP: 291011BN3	1,175,000.000	1,168,490.50	1,063,521.26
ENDO LUXEMBOURG FINANCE COMPANY I S.A R.TLB DUE 03-27-2028 BEO CUSIP: L2968EAE2	742,500.000	735,093.80	693,851.40
ENERGIZER HOLDINGS INC FLTG RT TBL12-16-2027 CUSIP: LX1914246	186,875.000	185,940.63	182,048.02
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	435,000.000	556,234.08	479,697.14
ENERGY TRANSFER 6.25% DUE 04-15-2049 CUSIP: 29279FAA7	1,250,000.000	1,248,125.00	1,434,345.38
ENTERPRISE PRODS 5.75% DUE 03-01-2035 CUSIP: 293791AT6	1,300,000.000	1,394,354.00	1,466,283.36
EPIC CRUDE SERVICES LP TERM LOAN DUE 02-21-2026 CUSIP: 29428XAB6	492,500.000	482,659.05	419,703.58
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490	475,000.000	472,146.25	473,624.88
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01	325,000.000	345,828.75	335,510.50
** EXELON CORP 4.05% DUE 04-15-2030 CUSIP: 30161NAX9	1,725,000.000	1,721,446.50	1,780,605.46
EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL D 1.4% 04-15-2027 SEDOL: BP7L442	2,690,000.000	2,652,940.62	2,536,605.71
EXETER AUTOMOBILE 1.46% DUE 10-15-2027 SEDOL: BMHYGV1	1,190,000.000	1,191,301.56	1,135,673.17
EXETER AUTOMOBILE 1.96% DUE 01-17-2028 SEDOL: BMHYGT9	1,400,000.000	1,369,648.44	1,327,615.10
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 SEDOL: BNXL6B3	640,000.000	607,283.20	592,541.18
EXPLORER HOLDINGS, INC. TERM LOAN DUE 05-02-2023 BEO CUSIP: 30214XAC0	0.000	0.00	0.00
FEDEX CORP 4.25% DUE 05-15-2030 REG CUSIP: 31428XBZ8	585,000.000	667,485.00	613,672.27

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FERTITTA ENTERTAINMENT, LLC TERM LOAN 01-13-2029 BEO CUSIP: LX2020712	1,527,104.030	1,359,977.33	1,518,995.11
FERTITTA ENTMT LLC 6.75% DUE 01-15-2030 SEDOL: BPLFC68	500,000.000	500,000.00	459,985.00
FID NATL 4.5% DUE 08-15-2046 CUSIP: 31620MAU0	500,000.000	511,690.00	517,741.97
** FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 CUSIP: 31620MBU9	1,300,000.000	1,292,135.00	1,124,767.93
FIRSTKEY HOMES 2021-SFR1 TR 1.538% 08-17-2038 CUSIP: 33767WAA1	1,873,325.830	1,873,314.77	1,735,971.33
FISERV INC 3.8% 10-01-2023 CUSIP: 337738AQ1	1,500,000.000	1,499,310.00	1,523,274.17
FLEX ACQUISITION COMPANY, INC. (AKA NOVOLEX) TERM LOAN DUE 03-02-2028 CUSIP: 33936HAJ1	1,278,336.090	1,218,634.39	1,275,037.98
FLEX LTD 4.875% DUE 05-12-2030 CUSIP: 33938XAB1	705,000.000	819,929.10	736,396.59
** FLORIDA GAS TRANSMISSION CO SR NT 144A 2.3% 10-01-2031 CUSIP: 340711BA7	2,700,000.000	2,697,840.00	2,389,406.66
** FLORIDA PWR & LT CO 2.85% DUE 04-01-2025REG CUSIP: 341081FZ5	1,700,000.000	1,698,266.00	1,702,866.25
FORD CR FLOORPLAN MASTER OWNER TR A SER 2020-1 CL C 1.42% DUE 09-15-2025 REG CUSIP: 34528QHN7	1,134,000.000	1,147,909.22	1,107,194.85
FORD CR FLOORPLAN 2.44% DUE 09-15-2026 SEDOL: BL6C0F1	1,967,000.000	2,056,898.05	1,937,965.90
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BPR9SM2	900,000.000	899,982.00	801,648.00
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	450,000.000	450,000.00	401,908.50
FORD MTR CO DEL 5.291% DUE 12-08-2046 SEDOL: BYPL1V3	200,000.000	225,846.00	194,121.00
FORTRESS TRANSN & INFRASTRUCTURE SR NT 144A 5.5% 05-01-2028 SEDOL: BMD14K1	375,000.000	376,875.00	340,931.25
FORTRESS TRANSN & 6.5% DUE 10-01-2025 SEDOL: BFD2RL7	325,000.000	335,562.50	322,562.50
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3	520,000.000	553,150.00	531,700.00

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
FREEPORT-MCMORAN INC 5.25% DUE 09-01-2029 SEDOL: BK9Z6T6	456,000.000	504,722.47	477,701.04
FRONTIERS COMMUNICATIONS CORPORATION TERM B-1 LOAN DUE 06-01-2028 BEO CUSIP: 35906EAQ3	990,000.000	977,966.81	973,496.70
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 CUSIP: 36164QNA2	797,000.000	940,031.78	855,809.44
GEMINI HDPE LLC 2027 ADVANCE 12-31-2027 BEO CUSIP: 36866KAB8	885,282.730	876,444.92	870,162.10
GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 CUSIP: 36962GXZ2	1,150,000.000	1,579,214.50	1,448,706.14
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	503,000.000	577,765.92	584,132.59
** GENERAL MTRS FINL CO INC 1.7% 08-18-2023 CUSIP: 37045XCZ7	1,675,000.000	1,673,392.00	1,656,940.32
GENESIS ENERGY L P 5.625% DUE 06-15-2024 SEDOL: BMMB361	205,000.000	206,056.20	203,731.05
GENESIS ENERGY L P 7.75% DUE 02-01-2028 SEDOL: BKLZLT9	225,000.000	225,000.00	226,193.63
GENUINE PARTS CO 1.875% DUE 11-01-2030 SEDOL: BMW6SP0	700,000.000	650,297.45	605,431.12
** GLOBAL PMTS INC 2.65% DUE 02-15-2025 CUSIP: 37940XAA0	2,100,000.000	2,242,530.00	2,054,792.84
GM FINL AUTOMOBILE 2.64% DUE 02-20-2026 SEDOL: BN942H4	2,450,000.000	2,449,556.79	2,408,653.31
GOLDEN NUGGET, INC INCREMENTAL TERM LOAN B 10-04-2023 CUSIP: 51508PAG9	0.000	0.00	0.00
GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029 CUSIP: 38141GWV2	1,200,000.000	1,250,656.25	1,208,700.72
GOODYEAR TIRE & RUBR CO SR NT 5.25% 04-30-2031 SEDOL: BNNKNV9	505,000.000	505,000.00	472,813.83
GOODYEAR TIRE & 9.5% DUE 05-31-2025 CUSIP: 382550BH3	596,000.000	597,969.10	631,035.87
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026 CUSIP: 38869PAP9	2,650,000.000	2,650,000.00	2,434,039.89
GRAY TELEVISION, INC. TERM LOAN B SENIORSECURED FIRST LIEN DUE 02-07-2024 BEO CUSIP: 389376AX2	208,650.650	208,146.65	206,799.92

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
GRAY TELEVISION, INC. TERM LOAN SENIOR SECURED 01-02-2026 CUSIP: 389376AY0	607,494.640	605,983.67	602,179.06
GRAY TELEVISION, INC. TLD DUE 10-27-2028 CUSIP: 389376AZ7	498,750.000	497,522.08	495,722.59
GRIFFON CORPORATION TERM LOAN B 01-19-2029 BEO CUSIP: 39843GAJ2	1,025,000.000	1,028,288.00	1,013,151.00
GS MTG SECS SER 2017-GS5 CL A4 3.674% DUE 03-10-2050 CUSIP: 36252HAD3	1,350,000.000	1,543,007.81	1,360,785.69
GULF FINANCE LLC TERM LOAN 08-25-2026 BEO CUSIP: 40227UAC0	0.000	0.00	0.00
HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027 CUSIP: 41151PAP0	913,437.500	904,316.70	892,885.16
HASBRO INC 3.9% DUE 11-19-2029 CUSIP: 418056AZ0	895,000.000	908,169.80	898,091.03
HASBRO INC 6.35% DUE 03-15-2040 SEDOL: B66F4L9	285,000.000	392,575.30	345,104.03
HAWAIIAN AIRLS 3.9 DUE 01-15-2026 SEDOL: B99L590	858,996.260	840,335.02	805,765.89
HEALTHSOUTH CORP 5.75% DUE 09-15-2025 SEDOL: BD9NRZ4	411,000.000	420,327.62	418,208.94
HECLA MNG CO 7.25% DUE 02-15-2028 SEDOL: BKBP2J6	450,000.000	489,937.50	471,447.00
HERTZ CORPORATION, THE TERM LOAN B 06-14-2028 CUSIP: 42804VBB6	836,526.540	833,950.11	828,972.71
HERTZ CORPORATION, THE TERM LOAN C 06-14-2028 CUSIP: 42804VBC4	158,844.400	158,348.01	157,410.04
HLF FING SARL LLC / HERBALIFE INTL SR NT144A 4.875% 06-01-2029 SEDOL: BKPGFP2	625,000.000	619,000.00	548,231.25
HOLLYFRONTIER CORP 4.5% 10-01-2030 SEDOL: BL6HXP7	0.000	0.00	0.00
** HOME DEPOT INC 2.5% DUE 04-15-2027 CUSIP: 437076CA8	1,600,000.000	1,592,208.00	1,570,554.93
HOME PARTNERS AMER 2021-3 TR 2.2% 01-17-2041 CUSIP: 43730XAA2	1,811,561.680	1,811,528.71	1,723,234.10
HOSTESS BRANDS, LLC TERM LOAN 08-01-2025 BEO CUSIP: 44108HAJ0	1,048,125.000	1,042,895.10	1,031,092.97

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
HUBBELL INC 3.35% DUE 03-01-2026 CUSIP: 443510AG7	1,575,000.000	1,738,311.75	1,581,100.16
HUNTER DOUGLAS INC LIEN1 TLB DUE 02-09-2029 BEO CUSIP: LX2025521	460,000.000	457,719.00	450,225.00
HYUNDAI AUTO 1.66% DUE 06-15-2028 CUSIP: 44935FAG9	1,680,000.000	1,621,265.63	1,575,686.62
ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028 CUSIP: L5000DAD9	180,997.240	180,544.75	179,980.04
IDERA INC INCREMENTAL TL 03-02-2028 CUSIP: 45168RAQ6	1,559,863.130	1,553,233.72	1,529,445.80
INEOS QUATTRO HOLDINGS LTD USD INEOS QUATTRO US TERM LOAN 01-21-2026 CUSIP: LX1920425	1,002,425.000	1,005,648.43	983,378.93
INMAR, INC. TERM LOAN (FIRST LIEN) DUE 04-21-2024 BEO CUSIP: LX1626972	497,389.040	496,164.46	490,281.35
** INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 CUSIP: 459200KB6	1,600,000.000	1,592,464.00	1,678,732.24
INVESCO FIN PLC 4% DUE 01-30-2024 CUSIP: 46132FAB6	1,225,000.000	1,216,229.00	1,243,639.29
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO SEDOL: BL55PQ7	788,000.000	787,822.74	712,855.94
J P MORGAN CHASE 2.9599% DUE 04-15-2046 CUSIP: 46639YAQ0	1,785,000.000	1,804,134.91	1,783,584.32
JETBLUE AWYS CORP FIXED 2.75% DUE 11-15-2033 SEDOL: BKDJ4V2	727,146.760	727,146.76	680,677.14
JPMBB COML MTG SECS TR SER 2014-C25 CL A-4A1 3.408% 11-15-2047 CUSIP: 46643PBD1	1,731,652.920	1,748,670.31	1,717,776.32
** JPMORGAN CHASE & CO 1.47% 09-22-2027 CUSIP: 46647PCP9	1,275,000.000	1,275,000.00	1,174,995.95
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	2,125,000.000	2,125,000.00	1,861,505.40
JPMORGAN CHASE & CO 2.956% 05-13-2031 SEDOL: BMV5T55	850,000.000	866,678.25	795,342.17
KB HOME 7.625% DUE 05-15-2023 SEDOL: BWC54S2	375,000.000	415,237.50	385,781.25
KEYCORP CAP II 6.875% DUE 03-17-2029 CUSIP: 49326YAA7	1,000,000.000	935,260.00	1,124,199.42

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
KINDER MORGAN 7.3% DUE 08-15-2033 CUSIP: 494550AQ9	750,000.000	1,033,050.00	930,379.91
KOHLS CORP 5.55% DUE 07-17-2045 SEDOL: BYNP076	2,068,000.000	2,233,204.52	2,064,065.34
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	940,000.000	1,113,250.00	1,017,550.00
KRATON CORPORATION TERM LOAN DUE 11-18-2028 CUSIP: LX2004088	0.000	0.00	0.00
LABL MULTICOLOR USD LABL MULTICOLOR OCTOBER 2021 TERM LOAN L500 10-22-2028 CUSIP: 50168EAN2	698,250.000	693,375.47	687,901.94
LAREDO PETE INC 9.5% DUE 01-15-2025 CUSIP: 516806AF3	615,000.000	643,443.75	641,232.83
LEAR CORP 3.5% DUE 05-30-2030 SEDOL: BLGM6K8	660,000.000	686,037.00	631,858.83
LEIDOS INC FIXED 4.375% DUE 05-15-2030 CUSIP: 52532XAF2	2,000,000.000	2,263,720.00	2,022,310.00
** LIFE STORAGE LP FIXED 4% DUE 06-15-2029 CUSIP: 53227JAB0	2,000,000.000	2,279,900.00	2,027,010.32
LIFE TIME INC 5.75% DUE 01-15-2026 SEDOL: BMXYHG7	535,000.000	543,140.42	534,459.65
LIFE TIME, INC. COV-LITE TERM LOAN B DUE 12-16-2024 BEO CUSIP: 50218KAG3	247,872.060	247,876.50	246,322.86
LIMITED BRANDS INC 6.95% DUE 03-01-2033 SEDOL: 2684565	175,000.000	200,725.00	180,760.83
LINCOLN NATL CORP 3.625% DUE 12-12-2026 CUSIP: 534187BF5	1,000,000.000	1,046,980.00	1,015,647.22
LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029 SEDOL: BM9BQR6	225,000.000	225,000.00	212,679.00
LOWES COS INC 3.35% 04-01-2027 SEDOL: BJN46T2	425,000.000	424,685.50	427,484.79
LS GRP OPCO ACQ LLC (LS GRP PROPCO ACQ LLC) INITIAL TL SENIOR SEC 11/2/27 CUSIP: 50220KAB0	0.000	0.00	0.00
LSF11 A5 HOLDCO LLC SECURED TLB DUE 10-15-2028 BEO CUSIP: 50216YAB6	1,000,000.000	998,788.00	984,750.00
MAGELLAN MIDSTREAM FIXED 3.25% DUE 06-01-2030 SEDOL: BMV7832	715,000.000	717,502.45	695,957.12

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United States - USD			
MAJORDRIVE HOLDINGS IV LLC TERM LOAN 05-12-2028 CUSIP: LX1947774	248,125.000	246,903.24	243,939.13
MAMBA PURCHASER, INC. TERM LOAN DUE 09-29-2028 CUSIP: 56150KAB1	1,100,000.000	1,099,788.00	1,086,250.00
** MARATHON PETE CORP 5.125% 05-22-2019 CUSIP: 56585ABC5	700,000.000	756,541.10	744,886.44
MASCO CORP NT 3.125% 02-15-2051 CUSIP: 574599BR6	1,000,000.000	999,820.00	831,536.55
MCAFEE CORP TERM LOAN B (USD) SENIOR SECURED DUE 02-01-2029 BEO CUSIP: 57906HAD9	250,000.000	248,769.00	247,812.50
** MCDONALD'S CORPORATION 3.3% 07-01-2025 CUSIP: 58013MFN9	1,700,000.000	1,699,405.00	1,719,065.43
MEDICAL SOLUTIONS L.L.C TERM LOAN DUE 10-06-2028 BEO CUSIP: LX1986814	840,000.000	838,988.00	831,600.00
MERCK & CO INC 2.15% DUE 12-10-2031 BEO SEDOL: BMG72N5	880,000.000	864,955.80	813,940.08
MGIC INVT CORP WIS 5.25% DUE 08-15-2028 REG SEDOL: BMFBJH1	325,000.000	329,750.00	321,070.75
MGM RESORTS INTL 4.75% DUE 10-15-2028 SEDOL: BMXWF12	365,000.000	360,653.92	353,257.95
MGM RESORTS INTL 5.5% DUE 04-15-2027 SEDOL: BJJZZW5	250,000.000	267,067.20	252,500.00
MH SUB I LLC (MICRO HLDG CORP.) 2020 JUNNEW TERM LN (FIRST LIEN) DUE 09-13-2024 CUSIP: 45567YAL9	378,075.960	377,149.68	373,418.06
MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO CUSIP: 45567YAJ4	869,525.110	863,726.88	857,812.61
MHI HOLDINGS LLC TERM LOAN B SENIOR SECURED 09-20-2026 CUSIP: 55303YAC7	930,593.690	928,886.87	926,713.11
MICHAELS STORES INC TERM LOAN 04-08-2028 CUSIP: LX1937908	669,937.500	663,251.77	627,041.40
** MICROCHIP TECHNOLOGY INC 2.67% DUE 09-01-2023 CUSIP: 595017AZ7	1,000,000.000	1,043,310.00	996,650.72
MORGAN STANLEY BK AMER MERRILL LYNCH TR SER 2014-C16 A-S 4.094% 06-15-2047 CUSIP: 61763MAH3	1,240,000.000	1,285,918.75	1,246,295.85
MORGAN STANLEY BK FLTG RT 3.708% DUE 05-15-2046 SEDOL: BFMXGC5	1,465,000.000	1,457,135.36	1,461,659.36

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MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	680,000.000	762,104.91	681,891.07
MORGAN STANLEY 3.772% DUE 01-24-2029 CUSIP: 61744YAP3	600,000.000	600,000.00	604,681.90
MOZART DEBT MERGER SUB INC TERM LOAN B USD 09-30-2028 BEO CUSIP: 58503UAC7	1,135,000.000	1,132,938.00	1,123,082.50
MPLX LP 3.5% DUE 12-01-2022 BEO CUSIP: 55336VBK5	1,400,000.000	1,398,375.96	1,411,144.73
MPLX LP 4.875% DUE 06-01-2025 CUSIP: 55336VAJ9	1,175,000.000	1,307,340.25	1,217,301.45
MYLAN N V FIXED 3.95% DUE 06-15-2026 CUSIP: 62854AAN4	1,375,000.000	1,301,334.38	1,364,459.28
NABORS INDS INC NEW 7.375% 05-15-2027 SEDOL: BLGTT88	710,000.000	722,187.50	737,512.50
NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SEDOL: BM8MRT9	665,000.000	666,691.15	605,143.04
NELNET STUDENT LN TR 2021-D PVT ED LN BKD NTS CL A-FX 1.63% 04-20-2062 CUSIP: 64034YAB7	1,665,081.210	1,664,955.34	1,571,208.93
NETFLIX INC 5.875% DUE 11-15-2028 SEDOL: BJRDX72	505,000.000	572,543.75	556,661.50
** NEWELL BRANDS INC 5.625% DUE 04-01-2036/03-30-2016 REG CUSIP: 651229AX4	1,250,000.000	1,250,000.00	1,284,375.00
NEWMARKET CORP FIXED 2.7% DUE 03-18-2031 CUSIP: 651587AG2	716,000.000	709,516.76	656,768.53
NEXSTAR BROADCASTING GROUP, INC. TERM LOAN B2 DUE 01-17-2024 CUSIP: 65336RAU2	271,220.910	271,223.91	269,623.42
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8	897,059.350	893,854.20	892,735.52
NISOURCE FIN CORP 5.65% DUE 02-01-2045 CUSIP: 65473QBD4	1,225,000.000	1,216,927.25	1,388,414.64
NORTHSTAR GROUP SERVICES INC TERM LOAN B 11-09-2026 CUSIP: LX1902993	1,236,298.460	1,220,348.62	1,227,026.22
NRG ENERGY INC SR NT 144A 3.875% 02-15-2032 SEDOL: BNSNQY7	320,000.000	320,000.00	281,600.00
NRG ENERGY INC 6.625% DUE 01-15-2027 SEDOL: BYQJCN5	126,000.000	126,472.50	129,846.78

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NUCOR CORP NT 3.85% 04-01-2052 CUSIP: 670346AW5	1,200,000.000	1,188,780.00	1,197,950.23
NUSTAR LOGISTICS L FIXED 5.625% DUE 04-28-2027 SEDOL: BF0L7Z1	175,000.000	185,383.70	171,215.63
NUSTAR LOGISTICS L P 5.75% DUE 10-01-2025 BEO SEDOL: BN7KG61	480,000.000	480,000.00	489,000.00
OCCIDENTAL PETE 3.4% DUE 04-15-2026 SEDOL: BDBFN27	1,000,000.000	510,000.00	993,750.00
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	300,000.000	169,500.00	283,500.00
OLIN CORP FIXED 5% DUE 02-01-2030 SEDOL: BFNJ804	425,000.000	456,576.25	420,750.00
OLYMPUS WATER US HOLDING CORPORATION INITIAL DOLLAR TERM LOAN 11-09-2028 BEO CUSIP: 68163YAB1	1,057,350.000	1,056,836.00	1,027,448.14
OMEGA HEALTHCARE INVS INC 3.375% 02-01-2031 SEDOL: BMXWN07	835,000.000	856,710.00	764,933.75
ORACLE CORP FIXED 2.8% DUE 04-01-2027 CUSIP: 68389XBU8	1,725,000.000	1,721,291.25	1,651,020.25
OWL ROCK CAP CORP 3.4% DUE 07-15-2026 SEDOL: BNDCHF7	355,000.000	350,899.75	333,324.77
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	840,000.000	838,370.40	715,479.33
PACTIV EVERGREEN INC TRANCHE B-3 U.S. TERM LOAN DUE 09-24-2028 BEO CUSIP: 76173FAY3	925,350.000	920,742.16	900,365.55
PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025 SEDOL: BF2VZB1	255,000.000	177,187.20	231,313.05
PBF LOGISTICS LP / 6.875% DUE 05-15-2023 SEDOL: BYWC3F7	862,000.000	852,460.00	859,526.06
PECF USS INTERMEDIATE HOLDING III CORP TERM LOAN B DUE 12-15-2028 BEO CUSIP: 69291LAB2	952,612.500	957,058.35	942,410.02
PELICAN PRODUCTS INC INITIAL TERM LOAN (FIRST LIEN) DUE 12-29-2028 BEO CUSIP: 70468BAC7	1,122,187.500	1,117,237.91	1,098,341.02
PENSKE AUTOMOTIVE 3.75% DUE 06-15-2029 SEDOL: BN0ZJM0	215,000.000	218,493.75	192,332.55
PERATON CORP. TERM B LOAN (FIRST LIEN) DUE 02-01-2028 BEO CUSIP: 71360HAB3	963,585.160	962,075.28	955,452.50

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PERRIGO FIN PLC 3.9% DUE 12-15-2024 CUSIP: 714295AC6	1,200,000.000	1,230,768.00	1,205,172.70
PHOENIX NEWCO INC INITIAL TERM LOAN (FIRST LIEN) DUE 11-15-2028 BEO CUSIP: 71911KAC8	825,000.000	823,347.21	818,226.75
PIKE CORP FLTG RT TBL 01-21-2028 CUSIP: 72108PAR5	767,123.290	767,237.88	759,743.56
PLAYTIKA HOLDING CORP. FLTG RT TBL 03-05-2028 CUSIP: LX1931984	941,430.450	941,179.62	926,235.76
PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG SEDOL: BNHXFV8	485,000.000	481,120.00	436,742.50
PRESIDIO LLC FKA PRESIDIO INC TERM LOAN B 01-15-2027 CUSIP: 74101YAD0	1,307,183.550	1,311,752.74	1,297,379.67
PRINCIPAL FINL GROUP INC 3..4% 05-15-2025 CUSIP: 74251VAK8	1,300,000.000	1,295,944.00	1,300,802.61
PROGRESS RESDNTL 1.51% DUE 10-17-2038 CUSIP: 74333TAA7	1,350,000.000	1,349,935.88	1,224,244.40
PROTECTIVE INDUSTRIAL PRODUCTS, INC. FLTG RT TBL 12-29-2027 CUSIP: 37987UAC6	0.000	0.00	0.00
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	475,000.000	494,375.00	478,562.50
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEW A SR NT 144A 7.5% 03-15-2026 SEDOL: BHX0XV7	855,000.000	874,486.50	903,093.75
PVTPL AMC ENTERTAINMENT HLDGS 7.5% 02-15-2029 SEDOL: BMZPWN0	869,000.000	866,276.25	844,455.10
PVTPL ANTERO RESOURCES MIDSTRE 5.375% 06-15-2029 SEDOL: BLB14R3	395,000.000	395,850.00	394,597.10
PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO CUSIP: 071734AN7	650,000.000	650,000.00	622,375.00
PVTPL BAUSCH HEALTH COS INC 5.25% 01-30-2030 CUSIP: 071734AJ6	525,000.000	513,187.50	412,408.50
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3	725,000.000	768,500.00	594,500.00
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO CUSIP: 11135FBP5	1,275,000.000	1,268,994.75	1,123,393.17
PVTPL BWAY HOLDING COMPANY BNDS 5.5% DUE 04-15-2024/ SEDOL: BYYQMZ0	110,000.000	109,805.30	109,563.03

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL CABLE ONE INC SR NT 144A 4% DUE 11-15-2030 BEO SEDOL: BMBTPK4	465,000.000	437,309.01	428,832.30
PVTPL CALPINE CORP 3.75% DUE 03-01-2031 BEO SEDOL: BNKD5L5	1,000,000.000	959,900.00	895,185.00
PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029 CUSIP: 143658BR2	418,000.000	422,016.72	393,898.12
PVTPL CARNIVAL CORP 144A 7.625% DUE 03-01-2026 BEO CUSIP: 143658BL5	397,000.000	411,367.73	399,592.41
PVTPL CARVANA CO 5.625% DUE 10-01-2025 BEO SEDOL: BMBYYZ7	500,000.000	511,875.00	471,500.00
PVTPL CARVANA CO 5.875% DUE 10-01-2028 SEDOL: BMBYZJ8	1,000,000.000	962,500.00	890,500.00
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2030 SEDOL: BKZHNR3	730,000.000	736,250.00	684,953.53
PVTPL CFX ESCROW CORP 6.375% DUE 02-15-2026 BEO SEDOL: BH3R3K7	395,000.000	407,370.40	407,458.30
PVTPL CHS/COMMUNITY HEALTH 5.25% 05-15-2030 SEDOL: BPVBWV1	400,000.000	392,489.50	383,916.00
PVTPL CINEMARK USA INC 5.25% DUE 07-15-2028 BEO SEDOL: BN0WZH8	350,000.000	335,709.50	326,858.00
PVTPL CLEVELAND-CLIFFS INC NEW 4.625% DUE 03-01-2029/02-17-2021 BEO SEDOL: BMBRRK2	275,000.000	277,750.00	271,231.13
PVTPL CLEVELAND-CLIFFS INC NEW 6.75% DUE03-15-2026 SEDOL: BL399L4	370,000.000	343,698.55	388,500.00
PVTPL CMO BMO 2022-C1 MTG TR SR 22 C1 CL A5 VAR RT DUE 02-15-2055 BEO CUSIP: 05609MCC7	1,250,000.000	1,287,429.38	1,242,871.75
PVTPL CMO CITIGROUP MTG LN TR 2018-RP2 CL 1 FRNS 02-25-2058 CUSIP: 17326UAA2	1,121,361.390	1,187,241.37	1,120,252.59
PVTPL CMO MORGAN STANLEY CAP I TR 2022-L8 SR 22-L8 CL A5 3.681% 03-15-2032 CUSIP: 61774LBF5	1,225,000.000	1,250,944.27	1,270,242.07
PVTPL CNX RES CORP 6% DUE 01-15-2029/11-30-2020 BEO SEDOL: BMHJ3P9	590,000.000	613,468.44	595,900.00
PVTPL COINBASE GLOBAL INC SR NT 3.625% 10-01-2031 SEDOL: BN6KWX1	705,000.000	703,777.62	601,012.50
PVTPL COLT MERGER SUB INC 5.75% DUE 07-01-2025 SEDOL: BLFBXR2	400,000.000	403,750.00	408,234.00

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-15-2030 BEO SEDOL: BNKCJP4	315,000.000	321,187.50	310,369.50
PVTPL COMSTOCK RES INC 6.75% DUE 03-01-2029 SEDOL: BMW2W01	200,000.000	204,344.00	206,316.00
PVTPL COVERT MERGECO INC 4.875% 12-01-2029 SEDOL: BMYT7R2	425,000.000	427,000.00	405,747.50
PVTPL CVR PARTNERS LP/CVR NITROGEN FIN CORP 6.125% DUE 06-15-2028 SEDOL: BMFX8V4	925,000.000	937,687.50	924,722.50
PVTPL DELTA AIR LINES INC DEL SR SECD NT144A 7% DUE 05-01-2025 BEO SEDOL: BMF6KD9	425,000.000	425,000.00	455,223.90
PVTPL ENDEAVOR ENERGY RESOURCE 6.625% DUE 07-15-2025 BEO SEDOL: BM9SD98	390,000.000	409,250.00	404,625.00
PVTPL EVERARC ESCROW S AR L 5% DUE 10-30-2029 BEO CUSIP: 29977LAA9	800,000.000	800,000.00	731,000.00
PVTPL FAIR ISAAC CORPORATION SR NT 144A 4% DUE 06-15-2028/12-06-2019 BEO SEDOL: BKV3193	215,000.000	215,644.39	208,145.80
PVTPL FELLS PT FDG TR 3.046% DUE 01-31-2027/02-09-2022 BEO CUSIP: 314382AA0	2,625,000.000	2,625,000.00	2,516,347.02
PVTPL FREEDOM MTG CORP SR NT 7.625% 05-01-2026 SEDOL: BMHMCZ1	87,000.000	86,542.32	83,085.00
PVTPL FREEDOM MTG CORP 6.625% DUE 01-15-2027 BEO SEDOL: BKVBKV2	800,000.000	792,400.00	741,776.00
PVTPL FREEDOM MTG CORP 8.125% 11-15-2024 SEDOL: BF57XM3	425,000.000	388,032.08	423,406.25
PVTPL GRAPHIC PACKAGING INTL LLC 3.5% DUE 03-01-2029 BEO SEDOL: BMPRK10	300,000.000	284,152.83	276,000.00
PVTPL GSK CONSUMER HEALTH CARE 3.625% DUE03-24-2032 BEO SEDOL: BM8BTJ0	550,000.000	549,175.00	549,483.00
PVTPL GXO LOGISTICS INC 2.65% DUE 07-15-2031 BEO SEDOL: BMFC4R9	1,125,000.000	1,118,430.39	975,487.48
PVTPL HYUNDAI CAP AMER 1.65% 09-17-2026 CUSIP: 44891ABZ9	2,700,000.000	2,698,839.00	2,461,040.63
PVTPL IRON MOUNTAIN INFORMATION MANAGEMEN 5% DUE 07-15-2032 BEO SEDOL: BNDKXQ4	225,000.000	225,000.00	210,937.50
PVTPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/12-27-2017 BEO SEDOL: BD3MND7	560,000.000	569,100.00	552,496.00

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PVTPL LABL INC 8.25% DUE 11-01-2029/10-29-2021 BEO SEDOL: BPGMYL3	500,000.000	500,000.00	441,250.00
PVTPL LEVEL 3 FING INC 4.25% DUE 07-01-2028 BEO SEDOL: BMTR5N3	625,000.000	637,750.83	573,754.69
PVTPL MACYS RETAIL HLDGS LLC 5.875% DUE 04-01-2029 BEO SEDOL: BM9ZRV9	175,000.000	176,148.44	174,562.50
PVTPL MACYS RETAIL HLDGS LLC 6.125000% DUE 03-15-2032 BEO SEDOL: BP960B4	225,000.000	225,000.00	222,187.50
PVTPL MAGIC MERGECO INC 7.875% 05-01-2029 SEDOL: BN6JYJ8	500,000.000	500,000.00	428,125.00
PVTPL MAJORDRIVE HLDGS IV LLC SR NT 6.375% 06-01-2029 SEDOL: BMCXZ61	1,000,000.000	1,000,000.00	885,000.00
PVTPL MATCH GROUP INC 5.625% DUE 02-15-2029/02-15-2019 BEO SEDOL: BJMFJ86	225,000.000	242,822.41	223,539.75
PVTPL MAV ACQUISITION CORP SR SECD NT 144A 5.75% 08-01-2028 SEDOL: BN75V05	1,715,000.000	1,672,637.78	1,635,715.55
PVTPL MCAFEE CORP SR NT 144A 7.375% DUE 02-15-2030/02-17-2022 BEO SEDOL: BNNPV76	450,000.000	450,000.00	431,658.00
PVTPL MIDCAP FINANCIAL 5.625% DUE 01-15-2030 BEO SEDOL: BMBSMQ6	876,000.000	872,724.94	774,094.92
PVTPL NATIONAL CINEMEDIA LLC 5.875% DUE 04-15-2028 BEO SEDOL: BKMQP00	1,455,000.000	1,343,800.00	1,270,797.00
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO CUSIP: 63942KAA2	1,528,240.890	1,525,935.54	1,450,439.67
PVTPL NAVIENT STUDENT LN TR SR 20-EA CL A 1.69% 05-15-2069 CUSIP: 63941TAA4	1,705,912.560	1,688,853.43	1,638,338.63
PVTPL OLYMPUS WTR US HLDG CORP 4.25% 10-01-2028 SEDOL: BP0TWM7	250,000.000	249,687.50	227,046.25
PVTPL OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 05-13-2027 SEDOL: BMV7843	350,000.000	354,375.00	346,500.00
PVTPL PBF HLDG CO LLC 9.25% 05-15-2025 SEDOL: BMVWYQ2	490,000.000	494,900.00	504,807.80
PVTPL PECF USS INTER HLDG III CORP 8.0% DUE 11-15-2029/11-19-2021 BEO SEDOL: BP9RHW7	100,000.000	100,000.00	96,500.00
PVTPL PENN NATIONAL GA INC 4.125% DUE 07-01-2029 BEO SEDOL: BLNB404	515,000.000	495,496.00	461,028.00

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PVTPL PENN NATL GAMING INC SR NT 5.625% DUE 01-15-2027 BEO SEDOL: BYTNJ00	230,000.000	234,004.80	227,890.90
PVTPL PFS FING CORP 1.27% DUE 06-16-2025BEO CUSIP: 69335PDP7	2,500,000.000	2,540,625.00	2,462,975.50
PVTPL PIKE CORP SR NT 5.5% 09-01-2028 SEDOL: BLCWJR0	475,000.000	467,922.50	447,687.50
PVTPL RATTLER MIDSTREAM LP SR NT 144A 5.625% DUE 07-15-2025/07-14-2020 BEO SEDOL: BN2SW95	550,000.000	566,846.00	558,250.00
PVTPL SCIENTIFIC GAMES INTL INC 5.0% 10-15-2025 SEDOL: BF032H4	400,000.000	358,000.00	410,000.00
PVTPL SEAWORLD PKS & ENTMT INC 8.75% DUE 05-01-2025 BEO SEDOL: BMB3DT1	760,000.000	800,200.00	788,500.00
PVTPL SELECT MEDICAL CORP 6.25% DUE 08-15-2026 BEO SEDOL: BKPHQM9	435,000.000	461,100.00	450,329.40
PVTPL SIGNAL PARENT INC 6.125% DUE 04-01-2029/04-01-2021 BEO SEDOL: BKVC7Z8	1,000,000.000	1,000,000.00	814,980.00
** PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO CUSIP: 827048AX7	2,175,000.000	2,173,803.75	1,983,601.70
PVTPL SONIC AUTOMOTIVE INC 4.875% DUE 11-15-2031 BEO SEDOL: BNVY261	425,000.000	412,800.00	377,187.50
PVTPL SPIRIT AEROSYSTEMS INC 7.5% DUE 04-15-2025/04-17-2020 BEO SEDOL: BMCQ6D4	410,000.000	423,276.25	424,782.55
PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019 SEDOL: BJQ1YJ6	700,000.000	726,118.75	705,260.50
PVTPL STARWOOD PPTY TR INC 5.5% DUE 11-01-2023/11-02-2020 BEO SEDOL: BM9GMW8	350,000.000	352,047.50	355,967.50
PVTPL TAYLOR MORRISON CMNTYS INC CORP 6.625% 07-15-2027 SEDOL: BM6X8C4	410,000.000	411,056.00	421,275.00
PVTPL TEGNA INC SR NT 5% 09-15-2029 SEDOL: BMXC0P1	325,000.000	328,404.69	325,794.95
PVTPL TOWD PT MTG TR 2017-6 NT CL A1 VAR RT DUE 10-25-2057 BEO CUSIP: 89175JAA8	1,434,163.610	1,476,964.43	1,420,379.72
PVTPL TOWD PT MTG TR 2018-1 CL A1 FLTG 01-28-2058 CUSIP: 89176EAA8	487,575.680	503,574.26	485,797.88
PVTPL TRONOX INC 0.0% 05-01-2025 CUSIP: 897051AB4	600,000.000	602,000.00	620,610.00

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PVTPL TUTOR PERINI CORP 6.875% DUE 05-01-2025 SEDOL: BDHBLV4	400,000.000	413,500.00	380,432.00
PVTPL UBER TECHNOLOGIES INC 8% DUE 11-01-2026 BEO SEDOL: BG87FX2	350,000.000	380,500.00	371,945.00
PVTPL UNITI GROUP LP/UNITI FIBER HLDGS INC/7.875% DUE 02-15-2025 SEDOL: BL6Z5M2	350,000.000	376,687.50	363,653.50
PVTPL VAIL RESORTS INC 6.25% 05-15-2025 SEDOL: BKSHXX6	210,000.000	224,484.75	216,904.80
PVTPL VIAVI SOLUTIONS INC INC 3.75% 10-01-2029 SEDOL: BMXJTR7	475,000.000	477,843.75	445,750.69
PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2029 BEO SEDOL: BMGS3Q8	350,000.000	352,037.62	319,463.38
PVTPL WESCO DISTR INC 7.125% DUE 06-15-2025 SEDOL: BMYMZS8	250,000.000	262,590.50	260,080.00
PVTPL WESCO DISTR INC 7.25% DUE 06-15-2028 SEDOL: BMYMZT9	250,000.000	248,110.00	265,533.75
PVTPLOLYMPUS WTR US HLDG CORP SR NT 6.25% 10-01-2029 SEDOL: BNQN3H1	500,000.000	503,125.00	442,500.00
QORVO INC SR NT 4.375% 10-15-2029 SEDOL: BMTQRQ7	530,000.000	578,993.45	530,177.55
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	435,000.000	432,738.00	357,858.43
QUORUM HEALTH GROUP, INC. TERM LOAN B DUE 04-12-2022 BEO CUSIP: 74909HAC3	0.000	0.00	0.00
RAYTHEON TECHNOLOGIES CORPORATION NT 2.375% 03-15-2032 SEDOL: BL0P4Z4	455,000.000	421,084.30	417,703.04
** REXFORD INDL RLTY 2.125% DUE 12-01-2030 CUSIP: 76169XAA2	1,675,000.000	1,660,946.75	1,464,304.73
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2026 BEO CUSIP: 76173FAW7	913,437.490	911,165.96	888,509.79
REYNOLDS GROUP 4% DUE 10-15-2027 SEDOL: BJLTTQ7	415,000.000	416,363.00	385,535.00
ROYAL CARIBBEAN CRUISES LTD SR NT 144A 4.25% 07-01-2026 CUSIP: 780153BH4	875,000.000	837,812.50	813,916.25
ROYAL CARIBBEAN 5.25% DUE 11-15-2022 SEDOL: B80VXH6	944,000.000	932,637.98	956,687.36

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ROYALTY PHARMA PLC 2.15% 09-02-2031 CUSIP: 78081BAN3	455,000.000	394,485.00	390,101.57
RUSSELL INVESTMENT MANAGEMENT LLC TERM LOAN DUE 06-02-2025 BEO CUSIP: 78249LAD2	1,062,776.430	1,055,111.04	1,047,716.89
** SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG CUSIP: 785592AX4	900,000.000	1,020,068.64	941,190.76
SAFEWAY INC 7.45% DUE 09-15-2027 SEDOL: B2RHLS2	165,000.000	171,393.75	180,675.00
SANTANDER DR AUTO 1.67% DUE 10-15-2027 SEDOL: BNDKHW8	1,110,000.000	1,109,648.69	1,049,540.63
SANTANDER DRIVE AUTO REC TST 2026 NT CL D 1.13% 11-16-2026 SEDOL: BMZ5LY4	2,080,000.000	2,052,293.75	1,992,314.69
SANTANDER DRIVE AUTO RECEIVABLES TR SER 20-1 CL C 4.11% DUE 12-15-2025 BEO CUSIP: 80287AAF0	595,000.000	635,534.38	601,124.22
** SANTANDER HLDGS 3.4% DUE 01-18-2023 CUSIP: 80282KAS5	1,000,000.000	980,389.00	1,006,022.60
SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO CUSIP: 80875AAP6	758,207.910	755,154.25	754,894.54
SCIENTIFIC GAMES INTL INC INITIAL TERM LN DUE 10-18-2020 BEO CUSIP: 80875AAJ0	0.000	0.00	0.00
SEAWORLD PARKS & ENTERTAINMENT INC TERM LOAN B DUE 08-25-2028 BEO CUSIP: 78488CAH3	1,243,750.000	1,235,700.17	1,227,270.31
SELECT MEDICAL CORPORATION TERM LOAN B 03-06-20256 CUSIP: 816194AV6	946,750.780	944,549.74	934,329.41
SIGNAL PARENT INC COV-LITE TERM LOAN B DUE 03-24-2028 BEO CUSIP: 82666KAB4	1,320,025.000	1,295,393.20	1,172,353.80
SINCLAIR TELEVISION GROUP INC TERM LOAN B SR SECD 1ST LIEN DUE 12-20-2023 BEO CUSIP: 829229AQ6	266,964.220	258,610.47	262,158.86
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	350,000.000	346,519.00	360,881.50
SLM CORP FIXED 3.125% DUE 11-02-2026 SEDOL: BNHX0Z7	820,000.000	815,301.40	760,550.00
SM ENERGY CO 5.625% DUE 06-01-2025 SEDOL: BXCJ180	880,000.000	884,444.00	878,900.00
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	425,000.000	440,272.99	418,121.67

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SOUTHWESTERN ENERGY CO 8.375% DUE 11-15-2028 REG SEDOL: BN73B32	490,000.000	516,629.70	537,775.00
SPIN HOLDCO INC. (AKA COINMACH) TERM LOAN 03-04-2028 CUSIP: 84850XAK8	2,083,950.000	2,068,334.01	2,065,423.69
SPIRIT AEROSYSTEMS INC TERM LOAN B DUE 01-15-2025 BEO CUSIP: 84857HAX8	246,884.380	245,659.34	246,267.17
SPIRIT AEROSYSTEMS, INC. INITIAL TL SENIOR SEC 01-15-25 CUSIP: 84857HAW0	250,000.000	248,759.50	250,782.50
SPRINGLEAF FIN 8.875% DUE 06-01-2025 SEDOL: BMF6PF6	755,000.000	790,833.20	795,427.99
SPRINT CORP FIXED 7.625% DUE 02-15-2025 SEDOL: BVZCLQ0	500,000.000	528,750.00	545,000.00
SPRINT CORPORATION 7.875% DUE 09-15-2023 SEDOL: BSDRYY5	151,000.000	162,702.50	160,437.50
STARWOOD MTG FLTG RT 2.447% DUE 12-25-2066 CUSIP: 85573TAA2	2,550,772.780	2,550,730.45	2,429,042.51
STD INDS INC DEL 4.375% DUE 07-15-2030 SEDOL: BMYXXP4	725,000.000	707,081.75	664,067.38
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 CUSIP: 860630AG7	1,800,000.000	1,787,130.00	1,817,814.62
** SUNTRUST BANK 3.3% DUE 04-15-2026 BEO CUSIP: 86787GAJ1	575,000.000	572,964.50	579,283.01
SYNCHRONY FINL 4.25 DUE 08-15-2024 CUSIP: 87165BAD5	300,000.000	304,785.00	304,185.45
T-MOBILE USA INC SR NT 144A 3.375% 04-15-2029 SEDOL: BMBVMX2	735,000.000	742,350.00	699,080.55
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	1,785,000.000	1,871,491.05	1,791,852.86
TANGER PPTYS LTD 2.75% DUE 09-01-2031 BEO SEDOL: BKP4QW0	1,210,000.000	1,186,923.70	1,049,610.87
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	1,375,000.000	1,470,872.39	1,427,992.50
TEGNA INC 4.625% DUE 03-15-2028 SEDOL: BNTBJ41	140,000.000	141,225.00	139,260.80
TENNECO INC NEW FIXED 5.375% DUE 12-15-2024 SEDOL: BTDCZS8	470,000.000	439,769.60	463,114.50

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
THE DUN BRADSTREET CORPORATION TERM LOAN 01-30-2026 CUSIP: 26483NAN0	1,157,538.860	1,145,547.31	1,145,338.40
THE E.W. SCRIPPS COMPANY TERM LOAN B3 01-07-2028 BEO CUSIP: 26928BAM1	0.000	0.00	0.00
THE HOME DEPOT INC 5YR NEW ISSUE 2.875% 04-15-2027 SEDOL: BLBM1Z3	625,000.000	621,994.35	622,651.74
TOYOTA AUTO LN 1.35% DUE 05-25-2033 CUSIP: 89237JAA4	1,300,000.000	1,328,386.72	1,230,508.63
TOYOTA MOTOR CREDIT CORP 3.05% 03-22-2027 SEDOL: BP6QZ23	505,000.000	504,954.55	504,157.12
TRANSDIGM INC FIXED 5.5% 11-15-2027 SEDOL: BM9QGV5	430,000.000	428,335.00	426,775.00
TRANSDIGM INC TERM LOAN E 05-30-2025 CUSIP: 89364MBQ6	1,469,327.440	1,367,107.72	1,441,322.06
TRI-STATE 4.7% DUE 11-01-2044 SEDOL: BKBY215	400,000.000	431,056.00	423,016.39
TRICORBRAUN INC CLOSING DATE INITIAL TERM LOAN (FIRST LIEN)DUE 03-03-2028 CUSIP: 00184NAB3	2,351,569.870	2,341,992.83	2,289,182.72
TRIDENT TPI HOLDINGS INC TRANCHE B-3 DDTL TERM LOAN DUE 09-15-2028 BEO CUSIP: 00216EAF6	0.000	0.00	0.00
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032 SEDOL: BPCQJX6	740,000.000	737,040.00	681,636.20
** TRUIST BK GLOBAL FIXED 1.5% DUE 03-10-2025 CUSIP: 89788JAA7	1,075,000.000	1,072,785.50	1,033,192.73
TUTOR PERINI CORPORATION TERM LOAN B DUE 08-18-2027 CUSIP: 90110FAM6	1,133,737.450	1,123,929.40	1,111,062.70
UBER TECHNOLOGIES INC SR NT 144A 4.5% 08-15-2029 SEDOL: BNSNM61	495,000.000	495,000.00	464,062.50
UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO CUSIP: 90932RAJ3	1,153,350.000	1,168,738.72	1,137,975.85
UNITED AIRLS 2014-1 PASS THRU TR 4.75 DUE 10-11-2023 REG SEDOL: BSNRN71	268,021.800	269,641.45	268,213.19
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7	175,000.000	177,187.50	164,937.50
UNIVERSAL HOSPITAL SERVICES - DELAYED DRAW TERM LOAN B 01-04-2026 CUSIP: 00847YAC6	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
Corporate Debt Instruments - Other			
United States - USD			
UPMC 3.6% DUE 04-03-2025 CUSIP: 90320WAD5	1,775,000.000	1,826,173.25	1,787,325.56
US BANCORP 3.1% DUE 04-27-2026 SEDOL: BD9XW37	825,000.000	823,292.25	824,867.99
US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 11-22-2028 BEO CUSIP: 90351HAE8	463,837.500	463,276.65	457,844.72
USA COMPRESSION FIXED 6.875% DUE 04-01-2026 SEDOL: BHPG3B3	815,000.000	848,231.29	822,335.00
USIC HOLDINGS INC INITIAL TERM LOAN DUE 05-12-2028 BEO CUSIP: 90290HAP7	867,133.580	864,561.82	857,378.33
UTD AIRLS INC 4.55% DUE 02-25-2033 SEDOL: BN7T0T9	282,998.918	290,706.61	283,126.32
UTD STS STL CORP 6.875% DUE 03-01-2029 SEDOL: BN33QF3	385,000.000	392,343.82	400,400.00
VALEANT PHARMACEUTICALS INTL INC TERM LOAN DUE 04-01-2022 BEO CUSIP: C9413PAU7	0.000	0.00	0.00
VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL: B1YLTG4	555,000.000	747,096.53	686,539.84
VENTURE GLOBAL 4.125% DUE 08-15-2031 SEDOL: BMY9R27	625,000.000	625,000.00	613,218.75
VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL: BKY5H43	755,000.000	723,093.70	701,432.75
VERIZON 4.812% DUE 03-15-2039 CUSIP: 92343VDR2	1,294,000.000	1,297,188.42	1,463,353.30
** VERIZON 5.5% DUE 03-16-2047 CUSIP: 92343VDV3	700,000.000	928,088.00	872,590.87
VIRTUSA CORPORATION FLTG RT TBL 12-09-2027 CUSIP: 92828KAJ1	250,000.000	246,259.50	251,000.00
VISTRA CORP PERP PFD SER A FXD RATE 8% 12-31-2049 SEDOL: BL5BH14	200,000.000	210,960.00	201,998.00
VISTRA OPERATIONS COMPANY LLC DUE 12-31-2025 BEO CUSIP: 88233FAK6	687,179.590	687,198.14	679,517.54
VONTIER CORP 2.4% 04-01-2028 CUSIP: 928881AD3	2,650,000.000	2,499,643.51	2,329,880.00
W.R. GRACE HOLDINGS LLC TERM LOAN B DUE 09-22-2028 BEO CUSIP: 92943HAB5	1,087,275.000	1,090,605.66	1,076,402.25

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WASTE MGMT INC DEL 1.5% 03-15-2031 SEDOL: BNDQBC4	645,000.000	558,982.80	555,103.11
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.727% 03-24-2028 SEDOL: BNLYDQ8	470,000.000	470,000.00	469,056.08
** WELLS FARGO & CO 2.406% 10-30-2025 CUSIP: 95000U2H5	1,700,000.000	1,700,000.00	1,664,179.83
WELLS FARGO & CO 3.196% 06-17-2027 SEDOL: BJ84B25	200,000.000	198,024.00	197,366.04
WESTERN DIG CORP 3.1% DUE 02-01-2032 SEDOL: BNW08X7	340,000.000	329,222.00	304,425.80
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO SEDOL: BLDBDX0	665,000.000	665,780.81	607,537.35
WESTINGHOUSE AIR BRAKE TECHNOLOGIES 3.2%06-15-2025 CUSIP: 960386AQ3	2,000,000.000	2,151,840.00	1,952,476.06
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 SEDOL: BKRV265	500,000.000	509,279.00	506,880.00
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	645,000.000	729,268.33	664,201.30
WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-S 3.241 DUE 12-15-2045 SEDOL: BZ981P1	1,769,000.000	1,741,448.78	1,763,682.21
WFRBS COML MTG TR 3.343% DUE 11-15-2047 CUSIP: 92939KAD0	1,475,000.000	1,455,525.39	1,464,254.04
WILLIAMS COS INC 7.5% DUE 01-15-2031 CUSIP: 969457BB5	425,000.000	457,569.61	528,102.99
WYNDHAM STEP CPN 5.65% DUE 04-01-2024 SEDOL: BF08417	240,000.000	259,200.00	248,575.20
05-DELEK US HOLDINGS, INC. INCREMENTAL TERMLOAN B 30-2025 CUSIP: 24664GAE1	1,616,501.270	1,611,389.46	1,603,165.13
144A LABL INC NEW ISSUE 5.875% 11-01-2028 SEDOL: BPGMYK2	600,000.000	555,000.00	562,500.00
Total United States - USD		**422,509,837.78**	**408,896,679.04**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/04-01-2022 BEO CUSIP: 335934AL9	750,000.000	772,655.00	761,250.00
Total Zambia - USD		**772,655.00**	**761,250.00**
Total Corporate Debt Instruments - Other		**508,943,609.67**	**490,472,090.96**
Corporate Stock - Preferred			
Germany - EUR			
JUNGHEINRICH NON-VTG PRF NPV SEDOL: 5545670	13,112.000	298,516.94	384,276.03
SCHAEFFLER AG NPV (NON VTG PRF SHS) SEDOL: BZ1DNL4	127,000.000	1,042,039.64	794,142.83
VILLEROY & BOCH AG NON VTG PRF NPV SEDOL: 5895104	36,700.000	382,980.61	975,938.72
Total Germany - EUR		**1,723,537.19**	**2,154,357.58**
Total Corporate Stock - Preferred		**1,723,537.19**	**2,154,357.58**
Corporate Stock - Common			
Australia - AUD			
** ADAIRS LIMITED NPV SEDOL: BYYT7Q5	373,600.000	486,052.05	841,664.81
AURIZON HOLDINGS NPV SEDOL: B87CVM3	331,500.000	983,566.41	918,588.38
A2B AUSTRALIA LTD NPV SEDOL: BFLXRK1	103,200.000	499,918.39	109,659.73
BEACH ENERGY LTD NPV SEDOL: 6088204	602,900.000	805,990.46	704,022.80
BLUESCOPE STEEL NPV SEDOL: 6533232	74,100.000	540,383.29	1,160,763.01
COCHLEAR LTD NPV SEDOL: 6211798	77,000.000	8,275,407.11	13,029,291.18
CSL LTD NPV SEDOL: 6185495	66,000.000	5,970,872.40	13,290,238.81

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Australia - AUD			
HARVEY NORMAN HLDG NPV SEDOL: 6173508	158,923.000	426,577.18	638,486.30
** INGHAMS GROUP LTD NPV SEDOL: BZCNHW2	320,400.000	950,457.19	736,249.45
MACA LIMITED NPV SEDOL: B4V14H4	183,100.000	348,206.57	120,999.08
METCASH LIMITED NPV SEDOL: B0744W4	62,700.000	219,747.77	213,763.94
MONASH IVF GRP LTD NPV SEDOL: BMSK748	516,100.000	547,404.77	461,202.73
** NEW HOPE CORP NPV SEDOL: 6681960	419,300.000	767,367.93	1,070,569.40
PACT GROUP HLDGS LTD NPV SEDOL: BH57VC3	238,600.000	634,484.94	417,481.67
PRT CO LTD NPV SEDOL: 6721985	420,000.000	296,244.81	146,660.54
QANTAS AIRWAYS NPV SEDOL: 6710347	125,400.000	286,121.04	490,621.20
REGIS RESOURCES LT NPV SEDOL: 6476542	232,400.000	687,508.46	368,238.87
SANDFIRE RESOURCES LTD SEDOL: 6739739	122,500.000	519,181.99	522,511.04
SOUTHN CROSS MEDIA GROUP SEDOL: B5M7371	3,340.000	30,029.41	4,314.06
ST BARBARA LIMITED NPV SEDOL: 6317072	403,800.000	845,838.87	427,559.42
TASSAL GROUP NPV SEDOL: 6710701	259,300.000	687,880.79	699,049.64
Total Australia - AUD		**24,809,241.83**	**36,371,936.06**
Austria - EUR			
** KONTRON AG NPV SEDOL: 4665933	49,600.000	921,010.04	936,530.88
TELEKOM AUSTRIA AG NPV(BR) SEDOL: 4635088	87,700.000	550,702.00	683,055.85
Total Austria - EUR		**1,471,712.04**	**1,619,586.73**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Belgium - EUR			
BEKAERT SA NPV SEDOL: 5827431	34,500.000	844,212.06	1,361,950.40
ONTEX GROUP NV NPV SEDOL: BNBNNH6	27,900.000	466,812.73	205,659.45
TELENET GRP HLDG NPV SEDOL: B0LKSK4	24,100.000	986,366.14	783,530.38
TESSENDERLO GROUP NPV SEDOL: 4884006	18,600.000	800,942.86	678,805.53
Total Belgium - EUR		**3,098,333.79**	**3,029,945.76**
Canada - CAD			
AGF MANAGEMENT LTD CLASS'B'NON-VTG NPV SEDOL: 2001528	109,800.000	540,841.02	683,914.98
AIR CANADA VAR VTG SHS NPV SEDOL: BSDHYK1	33,200.000	188,860.00	644,569.87
ATCO LTD CLASS I NON-VOTING COM NPV SEDOL: 2060615	13,100.000	413,603.69	450,248.59
AUTOCANADA INC COM STK SEDOL: B5TZQH9	22,800.000	600,162.54	661,337.82
BRP INC SUB VTG NPV SEDOL: B9B3FG1	17,500.000	783,321.72	1,434,129.94
B2 GOLD CORP COMMON STOCK SEDOL: B29VFC4	220,359.000	1,245,563.70	1,012,658.15
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV SEDOL: 2172286	5,800.000	414,390.29	876,512.55
CASCADES INC COM NPV SEDOL: 2179254	61,900.000	760,235.76	635,329.25
CI FINANCIAL CORP COMSTK SEDOL: B3KT0S5	71,898.000	1,089,433.05	1,143,184.24
** COGECO COMMUNICATI SUB VTG SHS SEDOL: BZCDFX9	8,400.000	442,472.44	695,914.50
** COGECO INC SUB-VTG SHS NPV SEDOL: 2186890	9,400.000	423,084.97	580,082.46
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL: 2314000	9,698.000	122,581.87	344,269.10
ENERPLUS CORP SEDOL: B584T89	93,400.000	540,766.88	1,184,464.99

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - CAD			
** EXCO TECHNOLOGIES COM NPV SEDOL: 2325392	60,000.000	381,544.89	460,670.11
HIGH LINER FOODS COM NPV SEDOL: 2626965	52,500.000	542,686.68	573,315.72
IA FINANCIAL CORP COM NPV SEDOL: BJ2ZH37	20,900.000	961,874.97	1,271,853.81
** LABRADOR IRON ORE COM NPV SEDOL: B8L02P3	20,600.000	609,923.01	692,851.37
LAURENTIAN BNK CDA COM NPV SEDOL: 2077347	12,100.000	377,925.15	402,606.78
LINAMAR CORP COMMON STOCK SEDOL: 2516022	12,800.000	313,163.59	569,469.60
MAGELLAN AEROSPACE COM NEW SEDOL: 2556987	49,400.000	558,728.17	389,568.07
** MARTINREA INTL INC COM NPV SEDOL: 2107620	55,000.000	404,915.19	395,420.52
ROGERS SUGAR INC COM SEDOL: B3Q12H8	54,000.000	199,168.98	272,367.00
WAJAX CORP COM SEDOL: B66T819	28,500.000	498,193.60	450,870.66
Total Canada - CAD		**12,413,442.16**	**15,825,610.08**
Canada - USD			
NORTEL NETWORKS CORP NEW COM SEDOL: B1H4Y87	1,089.000	0.00	0.54
SHOPIFY INC CL A SHOPIFY INC SEDOL: BXDZ9Z0	18,000.000	8,705,237.97	12,167,280.00
Total Canada - USD		**8,705,237.97**	**12,167,280.54**
China - HKD			
CHINA SHINEWAY PHA HKD0.1 SEDOL: B045C04	439,200.000	451,696.77	351,633.68
CHU KONG SHIPPING ENTERPRISES SEDOL: 6195319	1,162,000.000	364,737.83	142,441.96
CONSUN PHARMACEUTI HKD0.1 SEDOL: BH4H6F2	598,000.000	447,187.33	291,692.42

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
TK GROUP (HOLDINGS) LIMITED HKD0.1 SEDOL: BHB1WW6	980,000.000	250,678.04	297,826.70
TONGDA GROUP HLDGS HKD0.01 SEDOL: 6410324	2,780,000.000	106,922.03	58,571.90
Total China - HKD		**1,621,222.00**	**1,142,166.66**
Denmark - DKK			
DFDS AS DKK20 SEDOL: BYSS4Q7	14,700.000	253,051.70	634,144.81
DSV A S DKK1 SEDOL: B1WT5G2	52,000.000	1,763,270.01	10,115,551.17
GENMAB AS DKK1 SEDOL: 4595739	34,000.000	10,195,303.43	12,536,366.83
MATAS AS DKK2.50 SEDOL: BBL4QM1	26,600.000	405,220.36	383,163.19
PER AARSLEFF HLDNG SER'B'DKK2 SEDOL: BYMM001	17,300.000	470,333.02	675,402.19
SCANDINAVIAN TOBAC DKK1 SEDOL: BYZGMM6	51,800.000	816,141.47	1,114,203.44
SCHOUW & CO DKK10 SEDOL: 5690859	10,300.000	443,708.30	896,677.06
SIM CORP SEDOL: BBCR9N1	110,000.000	13,383,619.66	8,177,582.33
SOLAR A/S SER'B'DKK100 SEDOL: 4821672	5,300.000	503,385.53	589,827.01
SPAR NORD BANK AS DKK10 SEDOL: B14LS01	37,200.000	427,897.78	494,675.67
Total Denmark - DKK		**28,661,931.26**	**35,617,593.70**
Finland - EUR			
** FINNAIR OYJ NPV SEDOL: 4336392	68,600.000	74,806.46	38,141.00
KEMIRA OYJ NPV SEDOL: 4513612	53,400.000	878,988.62	705,262.12
TIETOEVRY OYJ NPV SEDOL: 5479702	30,700.000	863,057.12	824,582.71

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Finland - EUR			
Total Finland - EUR		**1,816,852.20**	**1,567,985.83**
France - EUR			
ACTIA GROUP EUR0.75 SEDOL: 5983786	52,400.000	403,344.05	239,041.73
ARKEMA SA EUR10 SEDOL: B0Z5YZ2	7,300.000	193,565.37	883,305.04
BIC (SOCIETE BIC S EUR3.82 SEDOL: 5298781	5,900.000	384,275.34	300,135.12
BOIRON EUR1 SEDOL: 7622043	1,100.000	70,345.94	47,304.32
BONDUELLE EUR1.75 SEDOL: 5481989	25,800.000	719,780.67	473,655.12
COFACE EUR2.00 SEDOL: BNFWV75	78,900.000	841,247.39	959,523.79
CRCAM NORD DE FRAN EUR3.05 (INVEST CERT) SEDOL: B0VTSP6	15,000.000	363,995.18	330,123.26
DERICHEBOURG EUR0.25 SEDOL: 4457088	65,600.000	424,618.43	693,403.50
EUTELSAT COMMUNICA EUR1 SEDOL: B0M7KJ7	56,100.000	849,018.23	614,459.20
GROUPE CRIT EUR0.36 SEDOL: 7071775	4,700.000	257,862.26	345,666.98
GUERBET EUR1 SEDOL: 4395155	6,400.000	259,591.27	188,349.40
IPSOS EUR0.25 SEDOL: B188NJ2	22,300.000	719,627.30	1,121,506.72
KAUFMAN & BROAD SA EUR0.26 SEDOL: B138HB7	12,200.000	577,253.82	407,908.63
LINEDATA SERVICES EUR1 SEDOL: 5967876	12,600.000	126,806.63	584,608.58
MERSEN EUR2 SEDOL: 5481202	22,900.000	808,107.44	856,117.44
METROPOLE TV-(M6) EUR0.40 SEDOL: 5993901	33,800.000	593,959.79	672,423.37
NEXITY SA EUR5 SEDOL: B037JC2	13,900.000	674,369.87	493,360.15

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
QUADIENT S.A SEDOL: 5617096	9,700.000	443,077.69	183,907.70
RUBIS EUR1.25(POST SPLIT) SEDOL: BDT88L2	22,600.000	1,056,673.55	670,640.90
SCOR SE EUR7.876972 SEDOL: B1LB9P6	18,000.000	438,649.60	584,608.58
SOPRA STERIA GROUP SEDOL: 5633616	5,200.000	585,687.38	977,218.27
STEF EUR1 SEDOL: B0VY3M3	8,600.000	592,184.06	956,879.03
TF1 - TV FRANCAISE EUR0.20 SEDOL: 5997118	88,100.000	754,178.79	863,595.56
VERALLIA EUR3.38 SEDOL: BKT7807	20,300.000	640,106.37	486,519.58
** VICAT SA EUR4 SEDOL: 5763201	13,700.000	520,274.01	468,731.64
VIEL & CIE EUR0.20 SEDOL: 5962417	35,800.000	175,865.30	235,810.60
Total France - EUR		**13,474,465.73**	**14,638,804.21**
Germany - EUR			
AAREAL BANK AG NPV SEDOL: 7380062	15,100.000	535,524.57	478,828.94
AURUBIS AG NPV SEDOL: 5485527	9,900.000	873,637.26	1,194,602.27
CLIQ DIGITAL AG NPV SEDOL: B0RKYT9	19,200.000	504,339.14	560,775.61
CROPENERGIES AG NPV (BR) SEDOL: B1FHFF2	84,400.000	871,513.53	1,121,257.49
CTS EVENTIM AG & C NPV SEDOL: 5881857	180,000.000	10,080,156.88	12,421,179.87
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963	57,000.000	5,717,338.82	10,337,631.43
DEUTSCHE PFAND AG NPV SEDOL: BYM6917	72,200.000	786,148.91	888,084.99
EVOTEC SE NPV SEDOL: 5811917	285,000.000	12,423,000.53	8,688,684.08

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Germany - EUR			
FREENET AG - ORD SHS SEDOL: B1SK0S6	48,200.000	1,036,646.77	1,303,202.47
HAMBURGER HAFEN NPV (REGD) 'A' SEDOL: B28SK09	37,000.000	846,554.54	664,864.03
HORNBACH HLDG KGAA NPV SEDOL: BZBWTJ1	9,700.000	743,723.51	1,231,447.67
INDUS HOLDING AG NPV SEDOL: 4943510	9,100.000	408,653.89	272,871.86
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	72,000.000	11,500,488.16	16,879,346.01
PUBLITY AG COMMON STOCK SEDOL: BWT5TP7	9,718.000	353,047.00	267,615.14
PUMA SE NPV SEDOL: 5064722	109,000.000	9,074,370.80	9,391,834.39
RHEINMETALL AG NPV SEDOL: 5334588	12,700.000	637,590.15	2,714,498.90
SAF HOLLAND SEDOL: BL5BYR9	25,100.000	344,087.44	212,947.31
SILTRONIC AG NPV SEDOL: BYY5978	3,800.000	405,474.53	394,309.82
SYMRISE AG NPV (BR) SEDOL: B1JB4K8	81,000.000	4,037,411.35	9,810,068.41
UNITED INTERNET AG NPV(REGD) SEDOL: 4354134	18,000.000	700,880.42	624,463.70
WUSTENROT & WURTTE NPV SEDOL: 5770911	29,000.000	643,475.81	589,192.70
Total Germany - EUR		**62,524,064.01**	**80,047,707.09**
Greece - EUR			
ALAPIS HOLDING IND EUR0.30 SEDOL: B1Y47R0	4,295.000	243,776.91	195.94
Total Greece - EUR		**243,776.91**	**195.94**
Hong Kong - HKD			
CHEN HSONG HOLDING HKD0.10 SEDOL: 6189646	556,000.000	303,869.94	164,711.29

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Hong Kong - HKD			
CITIC TEL INT HLDGS HKD0.10 SEDOL: B1VKZ88	2,381,000.000	968,806.30	875,613.56
DAH SING FINANCIAL NPV SEDOL: 6249799	72,373.000	273,787.56	235,655.37
FAR EAST CONS INTL HKD0.10 SEDOL: 6331555	877,000.000	319,871.30	297,880.33
JOHNSON ELEC HLDGS HKD0.05 SEDOL: BP4JH17	254,500.000	1,039,894.92	352,271.62
TEXHONG TEXTILE GR HKD0.1 SEDOL: BFSQNZ0	328,500.000	416,536.18	408,139.67
UNITED LABORATORIE HKD0.01 SEDOL: B1P70H9	1,388,000.000	1,081,818.78	730,209.16
UNTRADE TENWOW INT'L SEDOL: 0AX2UHU	959,000.000	341,012.40	46,533.19
XINYI GLASS HLDGS HKD0.1 SEDOL: B05NXN7	436,000.000	459,154.39	1,057,792.99
Total Hong Kong - HKD		**5,204,751.77**	**4,168,807.18**
Ireland - EUR			
ANGLO IRISH BANK CORP EUR0.16 SEDOL: B06H8J9	650,000.000	5,987,967.47	0.00
DALATA HOTEL GROUP ORD EUR0.01 SEDOL: BJMZDW8	69,200.000	401,551.40	304,901.71
Total Ireland - EUR		**6,389,518.87**	**304,901.71**
Israel - ILS			
MIZRAHI TEFAHOT BANK LTD ILS0.01 SEDOL: 6916703	26,400.000	263,457.11	1,035,732.08
Total Israel - ILS		**263,457.11**	**1,035,732.08**
Israel - USD			
ADR NICE LTD SPONSORED ADR SEDOL: 2639736	40,000.000	10,882,378.58	8,760,000.00
CYBER-ARK SOFTWARE LTD COM ILS0.01 SEDOL: BQT3XY6	90,000.000	11,071,521.09	15,187,500.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Israel - USD			
Total Israel - USD		**21,953,899.67**	**23,947,500.00**
Italy - EUR			
ACEA SPA EUR5.16 SEDOL: 5728125	21,600.000	141,974.70	400,634.12
A2A SPA EUR0.52 SEDOL: 5499131	297,800.000	409,922.99	515,079.19
CEMENTIR HOLDING N EUR1 SEDOL: BKRWS93	73,700.000	454,247.09	562,535.83
FINECOBANK SPA EUR0.33 SEDOL: BNGN9Z1	650,000.000	7,650,685.65	9,998,551.33
IREN SPA EUR1 SEDOL: 4783211	519,100.000	1,274,342.64	1,388,494.22
LA DORIA SPA EUR1.51 SEDOL: 4726993	37,100.000	464,379.40	679,457.54
SOGEFI EUR0.52 SEDOL: 4820668	64,400.000	142,057.39	62,124.59
Total Italy - EUR		**10,537,609.86**	**13,606,876.82**
Japan - JPY			
** A&D HOLON HOLDINGS CO LTD NPV SEDOL: 6601388	40,700.000	398,922.85	324,594.03
ADEKA CORPORATION NPV SEDOL: 6054904	22,000.000	196,504.41	490,117.40
AISAN INDUSTRY CO NPV SEDOL: 6010649	57,600.000	598,261.26	346,430.48
AOZORA BANK NPV SEDOL: B1G1854	11,400.000	362,180.21	243,168.69
ARCS COMPANY LTD NPV SEDOL: 6721930	20,900.000	452,335.86	364,361.69
ASAX CO.LTD. NPV SEDOL: B1N91D0	7,500.000	25,260.11	40,041.19
BROTHER INDUSTRIES NPV SEDOL: 6146500	24,300.000	426,066.32	447,860.76
C I TAKIRON CORPOR NPV SEDOL: 6870887	34,000.000	162,958.23	152,667.35

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
CANON ELECTRONICS NPV SEDOL: 6172390	17,000.000	319,250.71	224,659.11
CAWACHI LIMITED NPV SEDOL: 6289784	34,300.000	686,419.24	634,991.56
CHUBU SHIRYO CO NPV SEDOL: 6195665	57,100.000	477,550.84	463,856.64
CHUBU STEEL PLATE NPV SEDOL: 6195739	18,900.000	110,722.65	133,759.84
CRESCO LTD NPV SEDOL: 6036009	35,300.000	505,617.80	571,780.02
CYBERAGENT INC SEDOL: 6220501	630,000.000	6,923,676.64	7,920,741.50
DAIHATSU DIESEL NPV SEDOL: 6250337	58,000.000	408,397.14	242,751.80
DAIICHI JITSUGYO NPV SEDOL: 6250188	16,200.000	288,070.72	569,919.67
DAITO BANK NPV SEDOL: 6886475	16,600.000	174,647.27	93,684.86
DAITO PHARM NPV SEDOL: B6293R4	20,130.000	361,471.96	474,329.97
DCM HOLDINGS CO LTD NPV SEDOL: B1B0V35	49,300.000	474,846.19	428,112.87
ELEMATEC CORP NPV SEDOL: 6406237	15,700.000	110,086.53	135,042.64
FALTEC CO LTD NPV SEDOL: 6744238	15,300.000	216,035.79	82,062.20
FIDEA HOLDINGS NPV SEDOL: B3X0911	17,070.000	374,862.97	179,032.83
FOSTER ELECTRIC CO NPV SEDOL: 6349008	21,100.000	411,876.09	125,687.33
FUJI MACHINE MFG NPV SEDOL: 6356592	19,600.000	318,541.33	358,976.73
FUJI PHARMA CO LTD NPV SEDOL: 6355254	57,300.000	539,496.70	464,065.09
FUJIMORI KOGYO CO NPV SEDOL: 6355180	22,200.000	635,103.26	684,061.79

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
FUKUDA DENSHI CO NPV SEDOL: 6357012	7,100.000	290,099.45	456,856.85
FURUNO ELECTRIC CO NPV SEDOL: 6357614	41,000.000	483,367.63	342,525.23
FUYO GENERAL LEASE NPV SEDOL: B03P2F0	13,800.000	302,382.08	794,743.56
HAMAKYOREX CO LTD NPV SEDOL: 6051444	26,900.000	492,165.51	635,848.40
HEIWADO CO LTD NPV SEDOL: 6419611	22,900.000	439,748.43	357,721.11
HOCHIKI CORP NPV SEDOL: 6430065	36,300.000	334,455.42	369,056.23
INABATA & CO NPV SEDOL: 6461601	44,200.000	520,719.28	751,263.44
JAPAN AVIATN ELECT NPV SEDOL: 6470351	53,900.000	780,126.46	884,159.84
JMS CO LTD NPV SEDOL: 6640013	48,100.000	462,646.42	241,738.41
KAGA ELECTRONICS NPV SEDOL: 6480758	18,700.000	473,307.37	501,491.25
KAKEN PHARM NPV SEDOL: 6481643	10,700.000	670,095.72	342,928.94
KANAMOTO CO LTD NPV SEDOL: 6482903	36,000.000	907,408.85	593,796.09
KANDENKO CO LTD NPV SEDOL: 6483586	103,100.000	939,763.08	708,427.60
KANEMATSU CORP NPV SEDOL: 6483467	87,600.000	750,135.53	968,561.89
KINTETSU WORLD EXP NPV SEDOL: 6282211	35,100.000	954,939.16	906,599.38
KITZ CORPORATION NPV SEDOL: 6494276	67,900.000	552,874.20	384,323.79
KYOKUTO KAIHATSU NPV SEDOL: 6499088	34,000.000	527,598.92	388,811.53
MACNICA HOLDINGS INC NPV SEDOL: BVVQ8X2	31,800.000	713,109.81	692,198.56

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
MCJ CO LTD NPV SEDOL: B00TL47	44,700.000	402,730.84	342,868.80
MELCO HLDGS INC NPV SEDOL: 6688143	14,900.000	484,522.98	479,377.96
MIRAI CORPORATION REIT SEDOL: BZ1B0D9	1,100.000	609,123.12	479,423.27
MITSUBISHI GAS CHM NPV SEDOL: 6596923	39,700.000	1,126,436.72	680,664.88
MITSUBISHI HC CAP. NPV SEDOL: 6268976	279,280.000	1,445,387.63	1,311,551.80
MITSUI-SOKO HOLDINGS CO LTD SEDOL: 6597647	20,100.000	435,622.86	415,827.81
MIZUHO LEASING CO NPV SEDOL: B02QLW4	22,000.000	478,876.81	539,419.16
NICHIAS CORP NPV SEDOL: 6641146	33,500.000	822,788.73	697,462.41
NIHON M&A CENTER HOLDINGS INC SEDOL: B1DN466	650,000.000	18,555,249.67	9,248,609.68
NIPPON SODA CO LTD NPV SEDOL: 6640585	16,100.000	471,905.93	447,019.57
NISHI-NIPPON FINANCIAL HD SEDOL: BD57ZM3	27,000.000	332,026.76	168,395.47
NOMURA RL EST INC NPV SEDOL: B1CWJM5	52,700.000	1,042,598.42	1,273,483.83
NSW INC NPV SEDOL: 6648761	32,300.000	646,655.55	583,063.23
OITA BANK NPV SEDOL: 6657541	8,260.000	280,451.37	130,458.66
OSAKI ELECTRIC CO NPV SEDOL: 6662006	34,500.000	248,942.25	133,025.75
RAYSUM CO LTD NPV SEDOL: 6335892	44,400.000	356,556.79	339,470.24
RICOH LEASING NPV SEDOL: 6729116	18,100.000	358,717.11	496,584.96
RION CO LTD NPV SEDOL: 6743064	13,900.000	277,902.27	267,063.23

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
SANYO CHEMICAL IND NPV SEDOL: 6776800	12,200.000	707,654.75	506,595.26
SAWAI GROUP HOLDINGS CO LTD SEDOL: BMC9NN2	12,800.000	626,196.98	470,343.98
SEINO HOLDINGS NPV SEDOL: 6793423	52,600.000	723,422.89	482,771.58
SENKO GROUP HOLDIN NPV SEDOL: 6795203	47,500.000	307,635.20	351,431.51
SHIBAURA MECHATRON NPV SEDOL: 6804187	11,800.000	390,852.07	838,030.90
SHINMAYWA INDS NPV SEDOL: 6804488	35,900.000	327,226.89	267,678.68
SK-ELECTRONICS CO NPV SEDOL: 6680138	23,400.000	278,207.79	159,823.69
SOJITZ CORPORATION SEDOL: 6594143	57,700.000	748,324.46	958,853.96
TATSUTA ELEC WIRE NPV SEDOL: 6875804	80,700.000	482,408.24	307,175.28
TEIJIN LTD NPV SEDOL: 6880507	50,200.000	830,059.45	563,728.94
TOELL CO.LTD NPV SEDOL: B05MXL2	23,300.000	128,609.15	175,841.81
TOKEN CORPORATION NPV SEDOL: 6898447	4,300.000	255,412.39	320,617.92
TOKYO SEIMITSU CO NPV SEDOL: 6894304	29,700.000	1,325,445.64	1,194,117.40
TOKYO TEKKO CO LTD NPV SEDOL: 6895062	10,900.000	165,261.51	119,888.77
TOWA PHARMACEUTICAL CO. LTD NPV SEDOL: 6899581	29,900.000	774,250.60	676,953.24
TOYO CONSTRUCTION NPV SEDOL: 6900063	89,900.000	476,065.00	574,026.78
TOYO MACHINY&METAL NPV SEDOL: 6899848	51,900.000	423,695.89	270,243.46
TSUBAKIMOTO CHAIN NPV SEDOL: 6906704	13,800.000	585,149.04	347,345.01

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
TSUGAMI CORP NPV SEDOL: 6906760	52,900.000	559,434.57	579,666.32
UBE CORPORATION COM SEDOL: 6910705	33,600.000	565,497.58	552,825.54
YUASA TRADING CO NPV SEDOL: 6988520	20,900.000	606,468.63	498,672.71
YURTEC CORPORATION NPV SEDOL: 6894672	81,600.000	661,300.28	465,229.25
Total Japan - JPY		**66,879,181.21**	**55,233,442.84**
Korea, Republic of - KRW			
BIXOLON CO LTD KRW500 SEDOL: B2416Z9	33,100.000	201,418.51	178,601.54
BNK FINANCIAL GROUP INC SEDOL: B3S98W7	46,700.000	590,440.36	306,696.92
DAEDUCK ELECTRONIC KRW500 SEDOL: BMD3GQ7	31,500.000	273,439.11	738,088.36
DAEHAN FLOUR MILL KRW5000 SEDOL: 6249498	900.000	128,022.49	132,544.04
DAESANG CORPN KRW1000 SEDOL: 6352716	18,300.000	446,333.72	351,792.42
DONGWON DEVMT KRW500 SEDOL: 6270733	125,400.000	470,327.02	559,724.43
HECTO INNOVATION CO LTD KRW500 SEDOL: BYNJ4W1	30,200.000	512,011.44	453,479.64
HUONS CO LTD KRW500 SEDOL: BYQRRK1	16,698.000	540,727.84	647,502.99
HYUNDAI GLOVIS CO KRW500 SEDOL: B0V3XR5	4,900.000	663,328.82	778,226.97
HYUNDAI GREENFOOD CO LTD KRW500 SEDOL: 6489302	66,600.000	659,819.07	493,984.57
I-SENS INC KRW500 SEDOL: B94K2F7	22,900.000	557,317.48	557,361.49
JW LIFESCIENCE COR KRW5000 SEDOL: BD6GC06	22,200.000	378,376.34	267,414.71
KC CO LTD KRW500 SEDOL: 6127378	16,844.000	299,943.51	314,074.83

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Korea, Republic of - KRW			
KCTECH CO LTD KRW500 SEDOL: BD3S0S9	24,655.000	0.00	443,446.23
KT CORPORATION KRW5000 SEDOL: 6505316	33,200.000	870,806.84	977,880.45
LX SEMICON CO LTD KRW5000 SEDOL: B53YZC0	20,077.000	414,248.24	2,406,821.58
MERITZ FIRE & MARINE INSURANCE LTD KRW500 SEDOL: B0YCFG2	26,700.000	593,044.11	1,045,266.28
SAMYANG PACKAGING KRW5000 SEDOL: BD1JY15	20,200.000	525,886.73	383,317.52
SEOWONINTECH CO KRW500 SEDOL: B29HKZ0	27,800.000	294,364.60	144,728.35
SFA ENGINEERING CO KRW500 SEDOL: 6430140	11,600.000	443,182.67	392,871.58
SPIGEN KOREA CO LT KRW500 SEDOL: BS7JCP4	8,500.000	501,960.61	320,840.72
TONGYANG LIFE INSU KRW5000 SEDOL: B3D0VR1	88,000.000	613,629.63	480,640.24
UIL CO LTD KRW500 SEDOL: 6382564	61,600.000	388,502.17	101,900.09
VALUE ADDED TECHNO KRW500 SEDOL: B1FMQF4	15,500.000	378,238.96	513,448.29
VIEWORKS CO LTD KRW500 SEDOL: B3F2324	14,300.000	480,594.25	486,085.56
YOUNGONE CORP KRW500 SEDOL: B622C10	13,500.000	474,037.75	530,176.15
Total Korea, Republic of - KRW		**11,700,002.27**	**14,006,915.95**
Netherlands - EUR			
ADYEN NV EUR0.01 SEDOL: BZ1HM42	6,500.000	6,525,027.06	13,083,095.37
ASML HOLDING NV EUR0.09 SEDOL: B929F46	17,000.000	6,115,400.21	11,538,180.81
ASR NEDERLAND NV EUR0.16 SEDOL: BD9PNF2	26,300.000	643,270.62	1,235,763.64
EUROCOMMERCIAL EUR10.00 SEDOL: BMZ4R21	21,500.000	530,780.36	594,341.48

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Netherlands - EUR			
INNOCONCEPTS NV EUR0.01 SEDOL: 7642104	43,700.000	183,767.61	486.23
KONINKLIJKE DSM NV EUR1.50 SEDOL: B0HZL93	60,000.000	4,325,182.60	10,848,337.79
ORDINA NV EUR0.10 SEDOL: 5250640	169,100.000	654,810.09	876,774.90
SIGNIFY NV EUR0.01 SEDOL: BYY7VY5	32,600.000	1,176,483.70	1,539,037.55
VAN LANSCHOT KEMPE CVA REP CLASS 'A' NPV SEDOL: 5716302	15,688.000	516,304.51	421,544.38
Total Netherlands - EUR		**20,671,026.76**	**40,137,562.15**
New Zealand - NZD			
HEARTLAND GROUP HOLDINGS LTD SEDOL: BFXC201	432,800.000	345,997.55	677,326.62
Total New Zealand - NZD		**345,997.55**	**677,326.62**
Norway - NOK			
EUROPRIS ASA NOK1 SEDOL: BZ07696	71,500.000	460,300.99	462,002.52
SPAREBANK 1 NORD-NORGE GRUNNFONDSBEVIS NOK50 SEDOL: B06T259	85,000.000	497,927.18	1,044,030.19
SPAREBANK 1 SR BK NOK25 SEDOL: B40JTQ3	45,500.000	376,924.20	698,839.20
STOLT-NIELSEN LTD USD1 SEDOL: B4PKZG3	34,500.000	452,899.34	654,963.40
Total Norway - NOK		**1,788,051.71**	**2,859,835.31**
Singapore - SGD			
ASL MARINE HLDGS NPV SEDOL: 6601720	285,000.000	133,408.73	10,950.60
CHINA AVIATION OIL NPV SEDOL: B10SYQ4	440,000.000	528,939.91	297,484.02
CSE GLOBAL LTD SGD0.05 SEDOL: 6143998	1,123,400.000	552,341.81	394,291.94

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Singapore - SGD			
FRENCKEN GROUP LIMITED NPV SEDOL: B088VB3	385,900.000	479,028.74	473,339.49
HIAP SENG ENGINEER NPV SEDOL: 6162078	462,000.000	232,602.02	6,827.50
INNOTEK LIMITED NPV SEDOL: 6096973	507,500.000	192,862.64	238,122.07
QAF NPV SEDOL: 6091202	448,800.000	303,173.66	285,194.52
Total Singapore - SGD		**2,422,357.51**	**1,706,210.14**
Spain - EUR			
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28	220,000.000	12,419,306.25	14,486,258.33
CORP FINANC ALBA EUR1 SEDOL: 5730409	1,600.000	71,684.56	94,352.72
ERCROS SA EUR0.30 SEDOL: B4WHFN4	235,400.000	776,849.89	797,539.75
FAES FARMA SA EUR0.1(REGD) SEDOL: B1PQHS6	121,764.000	476,055.08	498,298.08
LOGISTA HOLDINGS EUR0.2 SEDOL: BP3QYZ2	36,500.000	853,400.83	674,154.65
MEDIASET ESPANA EUR0.5 SEDOL: B01G2K0	103,200.000	440,109.83	524,982.11
MIQUEL Y COSTAS EUR2 SEDOL: 4593067	33,066.000	459,126.52	460,621.89
Total Spain - EUR		**15,496,532.96**	**17,536,207.53**
Sweden - SEK			
BERGMAN & BEVING SER'B'NPV SEDOL: 4093437	17,900.000	290,838.48	271,590.45
BILIA AB SER'A'NPV SEDOL: BDVLJ38	53,700.000	440,604.05	775,012.34
BOLIDEN AB NPV SEDOL: BMWPW33	46,100.000	516,263.19	2,365,003.11
CLOETTA AB SER'B'NPV SEDOL: B3K5QQ3	230,400.000	694,839.68	636,360.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
Sweden - SEK				
GRANGES AB NPV SEDOL: BRJ3BP0		26,800.000	228,845.75	266,579.39
INTRUM AB SEDOL: 7371431	NPV COM STK	14,600.000	399,438.78	399,332.58
LOOMIS AK SEDOL: BMVB566		26,600.000	665,385.45	736,684.77
NOBIA AB NPV SEDOL: B1W6PY1		131,900.000	744,969.81	588,209.97
SAS AB COMSTK SEDOL: 7129577		30,874.000	17,563.90	3,496.74
VIAPLAY GROUP AB SEDOL: BHWV258	SER'B'NPV	190,000.000	9,804,452.55	7,812,520.12
Total Sweden - SEK			**13,803,201.64**	**13,854,789.75**
Switzerland - CHF				
ALCON INC SEDOL: BJT1GR5		155,000.000	9,503,531.49	12,413,474.60
ALSO HOLDING AG CHF1 (REGD) SEDOL: B11TD81		1,300.000	160,266.11	318,554.74
BALOISE HOLDING AG CHF0.10 (REGD) SEDOL: 7124594	(VINKULIERT)	8,100.000	631,527.30	1,453,202.93
BELL FOOD GROUP AG CHF0.5 (REGD) SEDOL: BD6T1P3		1,300.000	459,745.56	384,949.74
CARLO GAVAZZI HLDG CHF15 (BR) 'B' SEDOL: 4238302		500.000	113,115.67	151,589.24
DORMAKABA HOLDING CHF0.10 'B'(REGD) SEDOL: 7050417		500.000	283,079.78	257,973.38
EFG INTERNATIONAL AG CHF0.50 (REGD) SEDOL: B0LF188		65,600.000	392,459.30	513,251.83
HELVETIA HOLDING AG SEDOL: BK6QWF0		12,500.000	941,700.82	1,639,500.14
MOBILEZONE HOLDING CHF0.01(REG) SEDOL: BWWYWC9		71,700.000	838,401.17	1,274,666.67
SIKA AG CHF0.01 (REG) SEDOL: BF2DSG3		33,000.000	8,609,122.71	11,023,308.88
SOFTWAREONE HLD AG CHF0.01 SEDOL: BKWD4B5		32,900.000	638,962.26	466,910.08

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - CHF			
SWISS LIFE HOLDINGS AG SEDOL: 7437805	1,600.000	56,839.33	1,033,110.57
VALIANT HOLDING AG CHF5.8(REGD) SEDOL: 7517893	8,700.000	820,920.57	905,688.67
VAUDOISE ASSURANCES HOLDINGS CHF25(REGD)(POST SUBD) SEDOL: B0BV7Y4	1,300.000	543,823.20	646,998.10
VETROPACK HOLDING SA -A SEDOL: BLD1K17	20,000.000	870,019.40	942,135.29
VONTOBEL HLDG AG CHF1 (REGD) SEDOL: 7123104	8,200.000	509,240.91	696,365.12
ZEHNDER GROUP CHF0.05 (REGD) 'A' SEDOL: BWX5Y69	11,700.000	628,718.54	1,019,657.70
Total Switzerland - CHF		**26,001,474.12**	**35,141,337.68**
United Kingdom - GBP			
AIRTEL AFRICA PLC ORD USD0.5 SEDOL: BKDRYJ4	718,000.000	833,059.37	1,318,769.95
ASCENTIAL PLC ORD GBP0.01 SEDOL: BYM8GJ0	2,300,000.000	9,107,312.90	10,496,071.64
AVEVA GROUP ORD GBP0.03556 SEDOL: BBG9VN7	320,000.000	12,749,711.48	10,322,537.15
BELLWAY GBP0.125 SEDOL: 0090498	34,400.000	850,380.72	1,101,520.05
CARETECH HOLDINGS ORD GBP0.005 SEDOL: B0KWHQ0	64,900.000	358,777.89	591,318.11
CARILLION ORD GBP0.50 SEDOL: 0736554	145,500.000	700,186.83	27,203.31
COMPUTACENTER ORD GBP0.075555 SEDOL: BV9FP30	18,700.000	722,418.46	724,360.35
** DEBENHAMS ORD GBP0.0001 SEDOL: B126KH9	293,100.000	346,667.41	7,062.16
DEVRO ORD GBP0.10 SEDOL: 0267043	165,300.000	493,506.52	454,872.34
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	260,000.000	3,199,821.96	10,102,129.92
FERGUSON PLC ORD GBP0.10 SEDOL: BJVNSS4	70,000.000	4,723,593.07	9,566,779.97

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
FIRSTGROUP ORD GBP0.05 SEDOL: 0345217	40,064.000	63,892.89	59,238.55
GO-AHEAD GROUP ORD GBP0.10 SEDOL: 0375377	27,300.000	713,982.69	296,183.08
HALFORDS GROUP ORD GBP0.01 SEDOL: B012TP2	117,800.000	549,506.71	381,549.41
HIKMA PHARMACEUTIC ORD GBP0.10 SEDOL: B0LCW08	380,000.000	9,080,358.33	10,311,740.62
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1	400,000.000	7,171,585.73	9,403,515.35
INVESTEC ORD GBP0.0002 SEDOL: B17BBQ5	172,600.000	795,642.25	1,144,450.21
KELLER GROUP ORD GBP0.10 SEDOL: 0486622	29,700.000	169,139.34	326,131.61
KEYWORDS STUDIOS P ORD GBP0.01 SEDOL: BBQ3850	400,000.000	7,761,481.62	13,798,493.54
LOOKERS GBP0.05 SEDOL: B17MMZ4	236,400.000	588,454.07	288,534.40
MAN GROUP PLC (N) ORD USD0.0342857142 SEDOL: BJ1DLW9	431,500.000	705,822.90	1,329,434.82
MEDICLINIC INTERNA ORD GBP0.10 SEDOL: B8HX8Z8	108,400.000	407,874.84	508,386.01
MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10 SEDOL: BJ1F4N7	112,800.000	728,063.86	601,052.90
MORGAN ADVANCED MATERIALS PLC SEDOL: 0602729	163,700.000	625,023.72	668,160.45
MORGAN SINDALL GRP PLC ORD GBP0.05 SEDOL: 0808561	33,900.000	346,195.66	1,077,921.73
PAN AFRICAN RES ORD GBP0.01 SEDOL: 0430049	2,341,900.000	601,966.71	690,695.71
PARAGON BANKING GR ORD GBP1 SEDOL: B2NGPM5	187,000.000	396,643.74	1,231,067.89
PENDRAGON ORD GBP0.05 SEDOL: B1JQBT1	732,000.000	410,176.77	271,788.19
PREMIER FOODS ORD GBP0.10 SEDOL: B7N0K05	52,700.000	77,857.86	79,101.71

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
QINETIQ GROUP ORD GBP0.01 SEDOL: B0WMWD0	242,000.000	675,774.08	969,907.70
REACH PLC ORD GBP0.10 SEDOL: 0903994	130,763.000	177,054.37	315,413.84
REDDE NORTHGATE PL ORD GBP0.50 SEDOL: B41H739	79,800.000	406,884.40	453,896.71
REDROW PLC ORD GBP0.105 SEDOL: BG11K36	58,666.000	507,654.43	403,824.30
RM ORD GBP0.02(POST CONSOLIDATION) SEDOL: BJT0FF3	102,100.000	346,420.84	201,644.97
SAINSBURY(J) ORD GBP0.28571428 SEDOL: B019KW7	331,500.000	1,346,123.48	1,102,958.49
SERCO GROUP GBP0.02 SEDOL: 0797379	334,100.000	605,772.74	633,885.55
SMITHS NEWS PLC SEDOL: B17WCR6	111,200.000	217,947.46	50,145.94
TATE & LYLE ORD GBP0.25 SEDOL: 0875413	91,400.000	811,452.44	881,142.83
TP ICAP GROUP PLC ORD GBP0.25 SEDOL: BMDZN39	107,500.000	401,976.16	209,903.66
VERTU MOTORS PLC ORD GBP0.10 SEDOL: B1GK464	649,832.000	567,857.57	554,429.71
VESUVIUS PLC ORD GBP0.10 SEDOL: B82YXW8	67,900.000	285,873.03	305,392.26
VISTRY GROUP PLC GBP0.50 SEDOL: 0185929	99,945.000	1,173,194.39	1,239,075.91
WINCANTON ORD GBP0.10 SEDOL: 3032936	91,800.000	447,847.20	466,552.35
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	62,300.000	395,917.66	1,138,949.12
Total United Kingdom - GBP		**73,646,856.55**	**96,107,194.47**
United States - USD			
CLARIVATE PLC SEDOL: BJJN444	650,000.000	15,752,279.54	10,894,000.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	12,000.000	8,132,591.18	14,273,760.00
Total United States - USD		**23,884,870.72**	**25,167,760.00**
Total Corporate Stock - Common		**459,829,070.18**	**547,521,212.83**
Partnership/Joint Venture Interests			
Global Region - USD			
PORTFOLIO ADVISORS PRIVATE EQUITY FUND VII (OFFSHORE) LP CUSIP: 991CP2996	24,076,494.070	24,076,494.07	49,186,442.00
Total Global Region - USD		**24,076,494.07**	**49,186,442.00**
United States - USD			
CF MACQUARIE INFRASTRUCTURE PARTNERS INTERNATIONAL, LP CUSIP: 99089LVI7	55,459,545.000	49,364,938.47	15,306.83
MESIROW FINANCIAL REAL ESTATE VALUE FUNDII CUSIP: 991WBC995	1.000	1.00	10,992,436.00
MESIROW FINANCIAL REAL ESTATE VALUE FUNDIII, L.P CUSIP: 992J73998	36,287,002.420	36,287,002.42	54,001,705.00
MESIROW FINANCIAL REAL ESTATE VALUE FUNDIV LP CUSIP: 993W92998	15,393,971.630	15,393,971.63	17,947,097.00
PACIFIC ASSET MANAGEMENT BANK LOAN FUND LP 103-12 Company CUSIP: 991UUW994	86,500,000.000	86,500,000.00	119,434,228.00
PARAMETRIC DEFENSIVE EQUITY FUND CUSIP: 992FL9997	125,000,000.000	125,000,000.00	246,940,391.00
PORTFOLIO ADVISORS PE FUND V (OFFSHORE) CUSIP: 000613059	13,600,737.450	13,600,737.45	13,629,137.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND IX (OFFSHORE) LP CUSIP: 992HN3994	49,727,885.800	49,727,885.80	106,433,771.00
ULLICO INFRASTRUCTURE TAX EXEMPT FUND L.P. 103-12 Company CUSIP: 992QRA994	100,000,000.000	100,000,000.00	106,755,351.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
UNITED BRIDGE OPERATING LLC CUSIP: 9941FM994	5,663,994.900	5,663,994.90	5,663,996.00
Total United States - USD		**481,538,531.67**	**681,813,418.83**
Total Partnership/Joint Venture Interests		**505,615,025.74**	**730,999,860.83**
Value of Interest in Common/Collective Trusts			
Emerging Markets Region - USD			
CF BLACKROCK EMERGING MARKETS INDEX NON LENDABLE FD CUSIP: 982998262	3,309,466.390	56,997,794.33	85,979,748.17
Total Emerging Markets Region - USD		**56,997,794.33**	**85,979,748.17**
United States - USD			
CF AMERICAN CORE REALTY LLC FUND Limited Partnership CUSIP: 844995233	1,074.570	102,568,246.79	166,036,036.02
CF BLACKROCK MCSI ACWI EX-US INDEX CUSIP: 648717HF6	7,675,303.170	129,418,531.03	248,442,471.63
CF BLACKROCK US EQTY MKT FD CUSIP: 066709CF1	2,703,096.300	120,516,432.84	931,934,277.14
CF DREYFUS CASH MANAGEMENT FD CUSIP: 582999MN5	0.300	0.30	0.30
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089IWA0	14,411,190.910	116,348,570.30	192,648,800.08
CF LOOMIS SAYLES HIGH YIELD FULL DISCRETION NHIT A -731 FD CUSIP: 123999NR1	4,888,666.370	87,947,108.01	125,687,612.37
CF MULTI-EMPLOYER PROPERTY TRUST CUSIP: 990891VJ9	12,656.410	79,465,084.82	192,264,601.37
COLTV SHORT TERM INVT FD CUSIP: 66586U452	111,504,634.420	111,504,634.42	111,504,634.42
MFB NT COLLECTIVE US MARKETCAP EQUITY INDEX FUND - LENDING CUSIP: 003999877	8,002,541.610	113,942,108.16	1,058,016,026.26
Total United States - USD		**861,710,716.67**	**3,026,534,459.59**
Total Value of Interest in Common/Collective Trusts		**918,708,511.00**	**3,112,514,207.76**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Pooled Separate Accounts			
United States - USD			
CF PRUDENTIAL PRISA SA CUSIP: 99089IVL7	2,409.890	144,252,528.31	217,019,752.15
Total United States - USD		**144,252,528.31**	**217,019,752.15**
Total Pooled Separate Accounts		**144,252,528.31**	**217,019,752.15**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP: 72200Q109	0.020	0.20	0.24
Total United States - USD		**0.20**	**0.24**
Total Value of Interest in Registered Investment Com		**0.20**	**0.24**
Value of Funds Held in Insurance Company General Accounts			
United States - USD			
GIC UNITED OF OMAHA CONTRACT NO. 39G-10674 CUSIP: 999499OV3	561,481.520	561,481.52	561,481.52
Total United States - USD		**561,481.52**	**561,481.52**
Total Value of Funds Held in Insurance Company Gener		**561,481.52**	**561,481.52**
Other			
Australia - AUD			
ABACUS PROPERTY GR NPV (STAPLED) SEDOL: 6565707	227,100.000	547,498.00	564,489.90
CHARTER HALL RETAI UNITS NPV SEDOL: 6225595	156,500.000	490,295.39	494,774.70
Total Australia - AUD		**1,037,793.39**	**1,059,264.60**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Canada - CAD			
ARTIS REAL ESTATE TRUST UNITS CAD SEDOL: B0XZXV3	88,000.000	785,894.66	920,827.83
MORGUARD REAL ESTA TRUST UNIT SEDOL: 2121448	18,700.000	317,451.64	80,396.30
Total Canada - CAD		**1,103,346.30**	**1,001,224.13**
Japan - JPY			
AEON REIT INVESTME REIT SEDOL: BFSSCF9	700.000	835,635.99	870,854.79
Total Japan - JPY		**835,635.99**	**870,854.79**
Mexico - USD			
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	1,112,000.000	1,177,386.49	1,358,597.12
Total Mexico - USD		**1,177,386.49**	**1,358,597.12**
Netherlands - EUR			
NSI N.V. EUR3.68(POST CONSOLIDATION) SEDOL: BZBY737	10,600.000	370,311.52	468,815.09
WERELDHAVE NV EUR1 SEDOL: 4948623	23,600.000	807,842.16	463,725.83
Total Netherlands - EUR		**1,178,153.68**	**932,540.92**
United States - USD			
CALIFORNIA QUALIFIED SCH BD JT PWRS AUTH7.155% 03-01-2027 BEO TAXABLE CUSIP: 13055CAC4	1,045,000.000	1,045,000.00	1,168,582.75
CF ENTRUST SPECIAL OPPORTUNITIES FUND III LTD Limited Partnership CUSIP: 123991QW4	12,349.150	12,349,168.23	14,720,244.84
CF ENTRUSTPERMAL SPECIAL OPPORTUNITIES FUND IV LTD Limited Partnership CUSIP: 7M2999U60	28,827.570	30,000,000.00	37,173,131.34
CF ULLICO SEPARATE ACCOUNT J FD Pooled Separate Account CUSIP: 412999A20	1,878,362.620	22,974,767.47	31,803,119.15
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP: 524ESCR36	80,000.000	74,011.20	800.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP: 524ESC7M6	1,260,000.000	1,259,067.60	12.60
ESC LEHMAN BROTH HLD INC D05/17/07 5.857 MN56 CUSIP: 524ESCXA3	30,000.000	27,047.50	0.27
PITTSBURGH PA SCH DIST 6.85% 09-01-2029 BEO TAXABLE CUSIP: 725277DR5	1,145,000.000	1,145,000.00	1,389,699.67
RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE CUSIP: 000622977	99,156.000	72,383.81	1,536.92
ROCKY RIVER OHIO CITY SCH DIST 5.068% 12-01-2026 BEO TAXABLE CUSIP: 774829HG3	1,250,000.000	1,250,000.00	1,252,873.63
SOUTH CAROLINA ST HSG FIN & DEV AUTH MTGREV 4% 07-01-2037 BEO TAXABLE CUSIP: 83712DUH7	330,000.000	342,450.90	336,081.80
WEST CONTRA COSTA CALIF UNI SCH DIST 6.25% 08-01-2030 BEO TAXABLE CUSIP: 952347YH9	1,000,000.000	1,000,000.00	1,213,907.30
Total United States - USD		**71,538,896.71**	**89,059,990.27**
		less (65,323,935.70)	(86,696,495.33)
		Other 11,547,276.86	10,585,976.50
CAD - Canadian dollar	0.000		
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
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**76,871,212.56**	**94,282,471.83**
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-14,696,511.76	-14,696,511.76
Total - all currencies		**-14,696,511.76**	**-14,696,511.76**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending trade purchases: United States dollar	0.000	-11,111,559.16	-11,111,559.16
Other Payables: United States dollar	0.000	-3,163,015.45	-3,163,015.45
Total - all currencies		**-14,274,574.61**	**-14,274,574.61**
Total Other Liabilities		**-28,971,086.37**	**-28,971,086.37**
Total		**2,989,365,165.21**	**5,551,221,733.00**

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Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP4F9W0	#REORG/BLOCK INC MANDATORY EXCHANGE BLOCK INC TNT#000491XATQ 05-20-2022				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		226,968.75
SBMTR9H5	#REORG/CELLNEX TELECOM SAU WORTHLESS SECURITY 26/04/2021				
		Dispositions	-220,000.00		596,481.35
		Free Receipt	220,000.00	933,182.21	
C02376CBJ3	AADVANTAGE LOYALITY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028				
		Acquisitions	320,000.00	-316,800.00	
		Dispositions	-695,000.00		689,768.50
C00488PAL9	ACRISURE LLC ACRISURE, LLC DUE 02-15-2027 BEO				
		Acquisitions	350,000.00	-347,394.00	
		Dispositions	-10,785.36		10,785.36
SBMF3VR1	ACTIVISION 2.5% DUE 09-15-2050				
		Acquisitions	1,065,000.00	-936,250.80	
		Dispositions	-1,065,000.00		896,292.70
C00687MAC5	ADIENT US LLC TERM B-1 LOAN DUE 04-10-2028 BEO				
		Acquisitions	925,000.00	-926,095.25	
		Dispositions	-6,937.50		6,937.50
SB4MGD82	ADR TAL ED GROUP ADS REPSTG COM SHS ADR				
		Acquisitions	130,000.00	-3,539,892.00	
		Dispositions	-390,000.00		2,151,375.81
SBZ1HM42	ADYEN NV EUR0.01				
		Acquisitions	1,300.00	-2,728,145.01	
		Dispositions	-300.00		683,125.98
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO				
		Acquisitions	810,000.00	-815,477.75	
		Dispositions	-810,000.00		697,693.50
CC0102MAP0	AIR CANADA TERM LOAN B DUE 08-11-2028 BEO				
		Acquisitions	1,325,000.00	-1,311,763.75	
		Dispositions	-1,325,000.00		1,275,293.50
SBMVRDL5	AIR LEASE CORP 4.125% 12-31-2049				
		Acquisitions	855,000.00	-855,000.00	
		Dispositions	-855,000.00		840,717.75
CLX1936488	AIT WORLDWIDE LOGISTICS, INC. TERM LOAN SENIOR SECURED TERM LOAN 03-31-2028 USD				
		Acquisitions	1,350,000.00	-1,337,932.00	
		Dispositions	-6,750.00		6,750.00
S0AXN71U	ALBION FING 3 SARL (USD) 15/10/2026				
		Acquisitions	600,000.00	-591,019.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,500.00		1,500.00
SBJT1GR5	ALCON INC				
		Acquisitions	13,000.00	-896,232.24	
		Dispositions	-50,000.00		4,150,111.09
SBNTFNZ2	ALLEGY 4.875% DUE 10-01-2029				
		Acquisitions	855,000.00	-860,437.50	
		Dispositions	-635,000.00		620,134.50
C01771JAG8	ALLEN MEDIA LLC (AKA ENTERTAINMENT STUDIOS) TERM LOAN DUE 02-10-2027 BEO				
		Dispositions	-1,036,709.46		1,022,440.96
		Free Receipt	1,036,709.46	1,031,537.98	
C01957TAH0	ALLIED UNIVERSAL HOLDCO LLC INITIAL U.S.DOLLAR TERM LOAN DUE 05-12-2028 BEO				
		Acquisitions	675,000.00	-674,500.17	
		Dispositions	-675,000.00		675,843.75
SBN0ZM87	ALLY FINANCIAL INC FIXED 4.7% DUE 12-31-2049				
		Acquisitions	195,000.00	-195,000.00	
		Dispositions	-195,000.00		203,289.45
SBFZ57Y7	ALTRIA GROUP INC 4.8% DUE 02-14-2029				
		Acquisitions	475,000.00	-544,801.25	
		Dispositions	-965,000.00		1,106,353.20
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039				
		Acquisitions	725,000.00	-873,915.00	
		Dispositions	-725,000.00		783,476.10
SB3MSM28	AMADEUS IT GROUP EUR0.01				
		Acquisitions	50,000.00	-3,227,998.68	
		Dispositions	-10,000.00		770,405.19
SBNKJ1L5	AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031				
		Acquisitions	605,000.00	-598,413.40	
		Dispositions	-605,000.00		612,423.35
SBYNVHN9	AMERN AIRLS 2015-2 4.4% DUE 03-22-2025				
		Acquisitions	1,425,372.72	-1,234,084.01	
		Dispositions	-38,082.93		38,082.93
SBL59053	AMERN AIRLS 2017-1 4.95% DUE 08-15-2026				
		Acquisitions	78,150.00	-75,414.75	
		Dispositions	-10,860.00		10,860.00
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
		Acquisitions	615,000.00	-675,042.45	
		Dispositions	-1,180,000.00		1,432,496.95
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	795,000.00	-1,008,022.95	
		Dispositions	-795,000.00		941,865.20
SBMD7LJ7	APACHE CORP FIXED 4.875% DUE 11-15-2027				
		Acquisitions	215,000.00	-224,401.95	
		Dispositions	-215,000.00		227,900.00
SBLR5N72	APTIV PLC SR NT 3.1% 12-01-2051				
		Acquisitions	1,430,000.00	-1,366,658.40	
		Dispositions	-915,000.00		789,828.25
SBFLRCV9	ARCELORMITTAL STEP CPN 7% DUE 10-15-2039				
		Acquisitions	740,000.00	-1,061,684.20	
		Dispositions	-380,000.00		462,107.55
C03952HAD6	ARCHES BUYER INC. (AKA ANCESTRY.COM)FLTG RT TBL 12-06-2027				
		Acquisitions	350,000.00	-345,644.00	
		Dispositions	-1,522,062.50		1,504,080.89
SBP6MDQ1	ASBURY AUTOMOTIVE GROUP INC 4.625% 11-15-2029				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		81,000.00
SBP8KZF6	ASBURY AUTOMOTIVE 5% DUE 02-15-2032				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		101,375.00
S4A9TY5U	ASIAN DEVELOPMENT BANK 0.5% 05/05/2026				
		Acquisitions	2,775,000.00	-2,091,405.06	
		Dispositions	-2,775,000.00		2,015,952.66
SB929F46	ASML HOLDING NV EUR0.09				
		Acquisitions	3,000.00	-2,167,883.97	
		Dispositions	-7,000.00		5,657,391.93
C04636NAB9	ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031				
		Acquisitions	705,000.00	-704,118.75	
		Dispositions	-705,000.00		714,996.90
CLX1958326	AT HOME GROUP INC TERM LOAN B SENIOR SECURED TERM LOAN 06-24-2028				
		Acquisitions	250,000.00	-248,144.00	
		Dispositions	-250,000.00		249,043.50
CLX1949523	ATKORE INTERNATIONAL INC TERM LOAN B 05-18-2028 BEO				
		Acquisitions	300,000.00	-298,518.33	
		Dispositions	-300,000.00		299,606.67
SBMHR1X7	AUTONATION INC 2.4% 08-01-2031				
		Acquisitions	1,000,000.00	-999,940.00	
		Dispositions	-295,000.00		254,130.70

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB4YCYX0	AUTONEUM HLDG AG CHF0.05				
		Acquisitions	2,600.00	-504,448.87	
		Dispositions	-2,600.00		470,482.18
CLX1962716	AVANTOR FUNDING, INC. DUE 11-08-2027				
		Acquisitions	350,000.00	-349,581.50	
		Dispositions	-6,227.50		6,227.50
		Free Receipt	895,500.00	886,558.69	
SBBG9VN7	AVEVA GROUP ORD GBP0.03556				
		Acquisitions	45,000.00	-2,011,547.69	
		Dispositions	-15,000.00		758,943.96
SBP50GL2	BAKER HUGHES LLC/CO-OBL 2.061% 12-15-2026				
		Acquisitions	30,000.00	-30,000.00	
		Dispositions	-30,000.00		30,207.30
SBKSJX09	BANK AMER CORP 3.846% 03-08-2037				
		Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-919,000.00		913,796.11
C06368FAC3	BANK MONTREAL MEDIUM TERM SR NTS BOOK EN1.25% 09-15-2026				
		Acquisitions	960,000.00	-958,377.60	
		Dispositions	-960,000.00		943,505.25
SBLH3DP4	BANK NEW YORK MELLON CORP 3.75% 12-31-2049				
		Acquisitions	1,410,000.00	-1,410,000.00	
		Dispositions	-942,000.00		907,380.00
SBMYT9K9	BAXTER INTL INC 3.132% 12-01-2051				
		Acquisitions	480,000.00	-480,000.00	
		Dispositions	-480,000.00		496,934.40
C05552DAD4	BCPE NORTH STAR US HOLDCO 2, INC. INITIAL TERM LOAN (FIRST LIEN) 06-09-2028 BEO				
		Acquisitions	1,235,000.00	-1,231,619.25	
		Dispositions	-3,095.28		3,095.28
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Acquisitions	1,080,000.00	-1,087,616.40	
		Dispositions	-290,000.00		287,143.50
C09259GAE3	BLACKSTONE MORTGAGE TRUST, INC. 04-23-2026				
		Dispositions	-155,822.52		150,631.97
		Free Receipt	843,625.00	818,334.43	
SBN30751	BLACKSTONE MTG TR INC SR SECD NT 144A 3.75% 01-15-2027				
		Acquisitions	345,000.00	-344,650.00	
		Dispositions	-345,000.00		343,110.75
SBNSM3G5	BLOOMIN BRANDS INC / OSI RESTAURANT SR NT 144A 5.125% 04-15-2029				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	-301,125.00	
		Dispositions	-300,000.00		309,750.00
C50179JAB4	BM ACQUISITION LLC FLTG RT TBL DUE 12-17-2027 BEO				
		Acquisitions	0.00	-19.00	
		Dispositions	-7,501.23		7,501.23
		Free Receipt	111,111.11	110,019.00	
SBPH2JC8	BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032				
		Acquisitions	445,000.00	-445,000.00	
		Dispositions	-445,000.00		429,229.20
SBNVY1Z3	BRUNSWICK CORP 2.4% DUE 08-18-2031 BEO				
		Acquisitions	980,000.00	-974,491.45	
		Dispositions	-245,000.00		214,722.90
SBZ1JM93	BUCKEYE PARTNERS L 3.95% DUE 12-01-2026				
		Acquisitions	225,000.00	-225,933.75	
		Dispositions	-225,000.00		216,000.00
CG1738KAB1	BUZZ MERGER SUB LTD. TERM LOAN B 01-13-2027				
		Acquisitions	149,622.17	-149,641.17	
		Dispositions	-10,011.32		10,011.32
C05604XAP1	BWAY HOLDING COMPANY BWAY HOLDING CO TLBSR SECD 1ST LIEN DUE 04-03-2024 BEO				
		Acquisitions	1,625,000.00	-1,598,338.25	
		Dispositions	-12,869.01		12,869.01
CL2000AAD2	CAMELOT U S ACQUISITION 1 CO AMENDMENT NO. 2 INCRE TERM LN DUE 10-30-2026 BEO				
		Acquisitions	250,000.00	-250,644.00	
		Dispositions	-7,384.42		7,384.42
SBPSK6V9	CARPENTER TECH 7.625% DUE 03-15-2030				
		Acquisitions	320,000.00	-320,000.00	
		Dispositions	-100,000.00		101,250.00
C12509EAB6	CCS-CMGC HOLDINGS, INC. TERM LOAN SENIORSECURED 09-25-2025				
		Acquisitions	498,717.95	-492,486.95	
		Dispositions	-8,314.10		8,314.10
C15134NAF3	CENGAGE LEARNING ACQUISITIONS, INC. (FKATL ACQUISITIONS, INC.) DUE 07-14-2026				
		Acquisitions	1,398,370.93	-1,399,240.43	
		Dispositions	-3,750.00		3,750.00
SBNTFNR4	CENOVUS ENERGY INC 2.65% 01-15-2032				
		Acquisitions	715,000.00	-711,868.30	
		Dispositions	-715,000.00		680,267.80
C123991QW4	CF ENTRUST SPECIAL OPPORTUNITIES FUND III LTD				
		Acquisitions	130.51	-130,535.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,744.34		2,159,303.00
SBKL56K5	CF INDS INC 5.15% DUE 03-15-2034				
		Acquisitions	520,000.00	-641,329.75	
		Dispositions	-520,000.00		639,195.40
SBN7G7R7	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042				
		Acquisitions	590,000.00	-582,646.40	
		Dispositions	-590,000.00		577,787.00
C161175BM5	CHARTER 5.375% DUE 04-01-2038				
		Acquisitions	350,000.00	-423,934.00	
		Dispositions	-1,090,000.00		1,189,877.38
C12541HAT0	CHG HEALTHCARE SERVICES, INC. (FKA CHG BUYER CORPORATION) TERM LOAN 09-22-2028				
		Acquisitions	1,515,000.00	-1,514,132.00	
		Dispositions	-5,916.67		5,916.67
SBMV9TP7	CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051				
		Acquisitions	615,000.00	-614,495.70	
		Dispositions	-615,000.00		641,481.90
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031				
		Acquisitions	590,000.00	-577,984.20	
		Dispositions	-510,000.00		513,615.90
SBJJN444	CLARIVATE PLC				
		Acquisitions	240,000.00	-4,898,706.00	
		Dispositions	-20,000.00		495,839.46
C46629DAW5	CMO J P MORGAN MTG TR 2006-A7 CL 2-A-4R VAR DUE 01-25-2037 REG				
		Free Delivery	-126.74		
		Free Receipt	528.95		
C46629DAK1	CMO J P MORGAN MTG TR 2006-A7 MTG PASSTHRU CTF CL 2-A-2 DUE 01-25-2037 REG				
		Free Delivery	-30.29		
		Free Receipt	134.67		
SB108F49	COMCAST CORP NEW 6.45% DUE 03-15-2037				
		Acquisitions	390,000.00	-579,345.00	
		Dispositions	-390,000.00		93,096.90
SBMVFJ33	COML METALS CO 4.375% DUE 03-15-2032				
		Acquisitions	550,000.00	-550,917.50	
		Dispositions	-325,000.00		306,312.50
CLX1932289	CONSOLIDATED COMMUNICATIONS, INC. FLTG RT TBL 10-02-2027				
		Dispositions	-389,132.56		388,141.39
		Free Receipt	389,132.56	383,308.66	
SBMCR217	CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	795,000.00	-789,482.70	
		Dispositions	-795,000.00		873,871.95
SBF19CF9	CONTL RES INC 4.375% DUE 01-15-2028				
		Acquisitions	285,000.00	-309,937.50	
		Dispositions	-285,000.00		320,074.95
SBMPRDM2	CROWDSTRIKE HLDGS 3% DUE 02-15-2029				
		Acquisitions	175,000.00	-169,697.50	
		Dispositions	-175,000.00		165,812.50
C12644VAE8	CSN RES S A GTD NT 144A 5.875% 04-08-2032				
		Acquisitions	300,000.00	-299,946.00	
		Dispositions	-300,000.00		286,050.00
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038				
		Acquisitions	695,000.00	-863,440.20	
		Dispositions	-249,000.00		268,148.10
SBQT3XY6	CYBER-ARK SOFTWARE LTD COM ILS0.01				
		Acquisitions	34,000.00	-4,803,056.85	
		Dispositions	-44,000.00		6,736,141.24
C237194AM7	DARDEN RESTAURANTS INC 4.55% 02-15-2048				
		Acquisitions	1,110,000.00	-1,217,598.75	
		Dispositions	-1,110,000.00		1,288,522.10
C23918VAY0	DAVITA INC. FKA DAVITA HEALTHCARE PARTN ERS INC. TERM LOAN B 08-12-2026 BEO				
		Acquisitions	580,000.00	-579,294.00	
		Dispositions	-11,953.35		11,953.35
SBMXXLD9	DELEK LOGISTICS 0% DUE 06-01-2028				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-115,000.00		112,688.50
SBF3NP38	DELL INC 6.5% DUE 04-15-2038				
		Acquisitions	900,000.00	-1,163,091.80	
		Dispositions	-440,000.00		506,203.90
CN2611UAF2	DIAMOND (BC) B.V. TERM LOAN B DUE 09-17-2028 BEO				
		Acquisitions	1,085,000.00	-1,083,894.25	
		Dispositions	-2,712.50		2,712.50
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029				
		Acquisitions	1,395,000.00	-1,462,179.75	
		Dispositions	-1,870,000.00		1,976,778.90
C23345NAB1	DT MIDSTREAM INC TERM LOAN B DUE 06-26-2028 BEO				
		Acquisitions	400,000.00	-398,019.00	
		Dispositions	-400,000.00		401,473.50

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCG9G8	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO				
		Acquisitions	345,000.00	-343,920.15	
		Dispositions	-345,000.00		344,744.70
CLX2020365	DUN & BRADSTREET CORPORATION THE TERM LOAN B SENIOR SECURED 01-05-2029 BEO				
		Acquisitions	180,000.00	-178,669.00	
		Dispositions	-180,000.00		173,681.00
SBMFC4W4	EAGLE MATLS INC 2.5% DUE 07-01-2031 BEO				
		Acquisitions	1,605,000.00	-1,599,946.05	
		Dispositions	-760,000.00		760,167.60
SB40MFM0	ENCANA CORP 5.15 DUE 11-15-2041				
		Acquisitions	285,000.00	-309,341.25	
		Dispositions	-285,000.00		332,934.00
SB23Y0M4	ENCANA CORP 6.625% DUE 08-15-2037				
		Acquisitions	1,845,000.00	-2,379,920.90	
		Dispositions	-1,845,000.00		2,318,834.20
CL2968EAE2	ENDO LUXEMBOURG FINANCE COMPANY I S.A R.TLB DUE 03-27-2028 BEO				
		Acquisitions	750,000.00	-742,519.00	
		Dispositions	-7,500.00		7,500.00
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045				
		Acquisitions	1,095,000.00	-1,400,175.45	
		Dispositions	-1,200,000.00		1,445,087.15
SBMDMZ01	EQT CORPORATION 5.0% DUE 01-15-2029 BEO				
		Acquisitions	1,360,000.00	-1,499,594.75	
		Dispositions	-1,035,000.00		1,131,744.45
SBL59FR0	ESSENTIAL PPTYS LP GTD SR NT 2.95% 07-15-2031				
		Acquisitions	695,000.00	-693,610.00	
		Dispositions	-695,000.00		703,743.10
SBKF2H09	EUROPEAN INVT BK 13/03/2025 1.75% 13/03/2025				
		Acquisitions	18,320,000.00	-2,276,350.73	
		Dispositions	-18,320,000.00		2,124,329.28
C30034UAC4	EVERI HOLDINGS INC TERM LOAN 08-03-2028				
		Acquisitions	775,000.00	-773,100.50	
		Dispositions	-775,000.00		772,082.02
SBLTZ2F1	EXPEDIA GROUP INC 3.25% DUE 02-15-2030				
		Acquisitions	730,000.00	-749,089.50	
		Dispositions	-730,000.00		715,027.70
C303901BH4	FAIRFAX FINL HLDGS LTD SR NT 144A 3.375%03-03-2031				
		Acquisitions	625,000.00	-640,150.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-625,000.00		651,212.50
SBMW5Y37	FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031				
		Acquisitions	495,000.00	-493,177.85	
		Dispositions	-495,000.00		486,461.25
SBPLHQR3	FORD MTR CO DEL 3.25% 02-12-2032				
		Acquisitions	605,000.00	-605,000.00	
		Dispositions	-155,000.00		136,934.75
SBMYXYY0	FORD MTR CR CO LLC 4.95% 05-28-2027				
		Acquisitions	1,025,000.00	-1,024,866.75	
		Dispositions	-1,025,000.00		1,026,281.25
SBMD14K1	FORTRESS TRANSN & INFRASTRUCTURE SR NT 144A 5.5% 05-01-2028				
		Acquisitions	550,000.00	-551,875.00	
		Dispositions	-175,000.00		179,812.50
SBMXLVT9	FORTUNE BRANDS HOME & SEC INC 4.0% 03-25-2032				
		Acquisitions	405,000.00	-404,603.10	
		Dispositions	-405,000.00		402,165.00
SBM63802	FOX CORP 5.576% DUE 01-25-2049				
		Acquisitions	630,000.00	-815,516.60	
		Dispositions	-630,000.00		865,378.05
C35906EAQ3	FRONTIERS COMMUNICATIONS CORPORATION TERM B-1 LOAN DUE 06-01-2028 BEO				
		Dispositions	-10,000.00		10,000.00
		Free Receipt	1,000,000.00	987,845.25	
SBMHLC81	GAP INC SR NT 144A 3.875% 10-01-2031				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		173,267.50
C36166NAH6	GE CAP FDG LLC 4.05% 05-15-2027				
		Dispositions	-850,000.00		950,869.50
		Free Receipt	850,000.00	956,170.53	
SBMBV5K0	GE CAP FDG LLC 4.05% 05-15-2027				
		Dispositions	-400,000.00		452,176.00
C36866KAB8	GEMINI HDPE LLC 2027 ADVANCE 12-31-2027 BEO				
		Acquisitions	-925,000.00	915,750.00	
		Dispositions	-39,717.27		39,717.27
SBV54K36	GENERAL MTRS CO 5.2% DUE 04-01-2045				
		Acquisitions	805,000.00	-998,830.30	
		Dispositions	-805,000.00		796,775.70
SBYXXXG0	GENERAL MTRS CO 6.6% DUE 04-01-2036				
		Acquisitions	863,000.00	-1,034,589.17	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,335,000.00		1,791,191.10
S4595739	GENMAB AS DKK1				
		Acquisitions	5,500.00	-2,480,001.99	
		Dispositions	-10,500.00		4,483,703.26
SBLBM799	GENUINE PARTS CO SR NT 2.75% 02-01-2032				
		Acquisitions	335,000.00	-331,013.50	
		Dispositions	-335,000.00		321,854.60
CC7052BAH7	GFL ENVIRONMENTAL INC 2020 REFINANCING TERM LOAN DUE 05-30-2025 BEO				
		Acquisitions	74,812.03	-75,017.86	
		Dispositions	-6,713.54		6,713.54
C999499OV3	GIC UNITED OF OMAHA CONTRACT NO. 39G-10674				
		Acquisitions	140,372.01	-140,372.01	
		Dispositions	-128,576.25		128,576.25
C38141GWV2	GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029				
		Acquisitions	815,000.00	-881,344.90	
		Dispositions	-480,000.00		521,534.40
C389376AZ7	GRAY TELEVISION, INC. TLD DUE 10-27-2028				
		Acquisitions	500,000.00	-498,769.00	
		Dispositions	-1,250.00		1,250.00
C40227UAC0	GULF FINANCE LLC TERM LOAN 08-25-2026 BEO				
		Dispositions	-544,702.96		514,869.43
		Free Receipt	544,702.96	528,370.11	
C41151PAP0	HARBOR FREIGHT TOOLS USA INC TERM LOAN B 10-19-2027				
		Dispositions	-6,937.50		6,937.50
		Free Receipt	920,375.00	911,184.93	
C41587CAR9	HARSCO CORPORATION TERM LOAN 03-05-2028				
		Acquisitions	775,000.00	-771,138.75	
		Dispositions	-775,000.00		763,414.13
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051				
		Acquisitions	585,000.00	-579,898.80	
		Dispositions	-585,000.00		579,799.35
C418056AZ0	HASBRO INC 3.9% DUE 11-19-2029				
		Acquisitions	1,035,000.00	-1,062,593.10	
		Dispositions	-725,000.00		795,775.15
SB66F4L9	HASBRO INC 6.35% DUE 03-15-2040				
		Acquisitions	555,000.00	-764,488.75	
		Dispositions	-270,000.00		328,592.70
SB99L590	HAWAIIAN AIRLS 3.9 DUE 01-15-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	373,822.94	-366,346.48	
		Dispositions	-33,967.63		33,967.63
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO				
		Acquisitions	1,240,000.00	-1,233,812.40	
		Dispositions	-1,240,000.00		1,254,847.25
SBP9LWV3	HERTZ CORP SR NT 144A 5% 12-01-2029				
		Acquisitions	230,000.00	-230,000.00	
		Dispositions	-230,000.00		211,112.40
C42804VBB6	HERTZ CORPORATION, THE TERM LOAN B 06-14-2028				
		Acquisitions	842,847.90	-840,252.00	
		Dispositions	-6,321.36		6,321.36
SBL6JRX9	HILCORP ENERGY I L 6% DUE 02-01-2031				
		Acquisitions	550,000.00	-565,860.76	
		Dispositions	-550,000.00		551,375.00
SBL6HXP7	HOLLYFRONTIER CORP 4.5% 10-01-2030				
		Acquisitions	865,000.00	-912,555.35	
		Dispositions	-865,000.00		840,614.05
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051				
		Acquisitions	995,000.00	-1,062,519.50	
		Dispositions	-995,000.00		1,063,252.50
CL5000DAD9	ICON LUXEMBOURG S.A.R.L TERM LOAN B 06-16-2028				
		Acquisitions	199,591.56	-199,092.58	
		Dispositions	-18,594.32		18,594.32
CL5000DAC1	ICON LUXEMBOURG S.A.R.L. TERM LOAN B 06-16-2028				
		Acquisitions	801,087.94	-799,123.22	
		Dispositions	-74,630.82		74,630.82
C45168RAQ6	IDERA INC INCREMENTAL TL 03-02-2028				
		Acquisitions	710,000.00	-705,725.50	
		Dispositions	-10,390.96		10,390.96
SBJNPGH3	IMOLA MERGER CORP 4.75% DUE 05-15-2029				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		229,218.75
CLX1920425	INEOS QUATTRO HOLDINGS LTD USD INEOS QUATTRO US TERM LOAN 01-21-2026				
		Acquisitions	385,000.00	-385,499.58	
		Dispositions	-7,575.00		7,575.00
CLX1626972	INMAR, INC. TERM LOAN (FIRST LIEN) DUE 04-21-2024 BEO				
		Acquisitions	500,000.00	-498,769.00	
		Dispositions	-2,610.96		2,610.96

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL55PQ7	INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO				
		Acquisitions	980,000.00	-979,779.55	
		Dispositions	-192,000.00		173,640.96
SBMV5T55	JPMORGAN CHASE & CO 2.956% 05-13-2031				
		Acquisitions	1,145,000.00	-1,161,230.05	
		Dispositions	-815,000.00		812,006.00
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050				
		Acquisitions	780,000.00	-696,547.80	
		Dispositions	-780,000.00		730,687.95
C49865NAT7	KLOCKNER PENTAPLAST GMBH TERM LOAN USD DUE 02-12-2026 BEO				
		Acquisitions	1,025,000.00	-1,028,672.79	
		Dispositions	-9,381.57		9,381.57
SBMD26X1	KOHLS CORP NT 3.375% 05-01-2031				
		Acquisitions	290,000.00	-292,821.70	
		Dispositions	-1,225,000.00		1,261,700.85
SBYNP076	KOHLS CORP 5.55% DUE 07-17-2045				
		Acquisitions	2,298,000.00	-2,509,274.07	
		Dispositions	-230,000.00		284,308.40
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045				
		Acquisitions	1,010,000.00	-1,199,303.10	
		Dispositions	-70,000.00		90,941.72
CLX2004088	KRATON CORPORATION TERM LOAN DUE 11-18-2028				
		Acquisitions	500,000.00	-497,519.00	
		Dispositions	-500,000.00		501,856.00
SBVJDNV8	LAB CORP AMER 4.7% DUE 02-01-2045				
		Acquisitions	760,000.00	-878,342.75	
		Dispositions	-760,000.00		854,820.35
C50168EAN2	LABL MULTICOLOR USD LABL MULTICOLOR OCTOBER 2021 TERM LOAN L500 10-22-2028				
		Acquisitions	700,000.00	-695,113.25	
		Dispositions	-1,750.00		1,750.00
C516806AF3	LAREDO PETE INC 9.5% DUE 01-15-2025				
		Acquisitions	1,090,000.00	-1,140,412.50	
		Dispositions	-475,000.00		496,375.00
SBKPHQ07	LAS VEGAS SANDS 3.9% DUE 08-08-2029				
		Acquisitions	560,000.00	-597,726.20	
		Dispositions	-1,190,000.00		1,165,085.25
C50179JAE8	LBM GROUP AB DELAYED TERM LOAN DUE 12-17-2027 BEO				
		Acquisitions	0.00	-19.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-111,111.11		
SBJK36K3	LEAR CORP 5.25% 05-15-2049				
		Acquisitions	1,385,000.00	-1,719,496.55	
		Dispositions	-1,385,000.00		1,725,964.40
SBMYT7V6	LEGGETT & PLATT 3.5% DUE 11-15-2051				
		Acquisitions	847,000.00	-852,279.10	
		Dispositions	-847,000.00		803,736.07
SBD97F41	LEVEL 3 FING INC 5.375% DUE 05-01-2025				
		Acquisitions	265,000.00	-267,318.75	
		Dispositions	-265,000.00		267,445.95
SBNZJCZ1	LFS TOPCO LLC SR NT 144A 5.875% 10-15-2026				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		82,276.80
SBMXYHG7	LIFE TIME INC 5.75% DUE 01-15-2026				
		Acquisitions	345,000.00	-351,064.15	
		Dispositions	-110,000.00		113,652.00
C50218KAG3	LIFE TIME, INC. COV-LITE TERM LOAN B DUE 12-16-2024 BEO				
		Acquisitions	219,450.00	-219,450.00	
		Dispositions	-520,202.94		520,202.94
SBM9BQR6	LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029				
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-225,000.00		230,782.50
CLX1944482	LONZA GROUP AG TERM LOAN B DUE 04-28-2028 BEO				
		Acquisitions	1,064,037.50	-1,058,715.96	
		Dispositions	-7,011.69		7,011.69
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041				
		Acquisitions	800,000.00	-799,152.00	
		Dispositions	-800,000.00		796,600.00
C50219UAB1	LTR INTERMEDIATE HOLDINGS INC INITIAL TERM LOAN DUE 05-05-2028 BEO				
		Acquisitions	500,000.00	-495,019.00	
		Dispositions	-500,000.00		499,981.00
C55759VAB4	MADISON IAQ LLC LIEN 1 TL DUE 06-16-2028BEO				
		Acquisitions	540,000.00	-537,319.00	
		Dispositions	-540,000.00		539,981.00
SBM9PWZ8	MADISON IAQ LLC 4.125% DUE 06-30-2028				
		Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,631.50
SBM9PWX6	MADISON IAQ LLC 5.875% DUE 06-30-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		500,625.00
SBK63XX6	MAGELLAN MIDSTREAM 3.95% DUE 03-01-2050				
		Acquisitions	395,000.00	-421,006.80	
		Dispositions	-930,000.00		904,648.45
CLX1947774	MAJORDRIVE HOLDINGS IV LLC TERM LOAN 05-12-2028				
		Acquisitions	250,000.00	-248,769.00	
		Dispositions	-1,875.00		1,875.00
SBP94PM4	MATCH GROUP HLDGS II LLC SR NT 144A 3.625% 10-01-2031				
		Acquisitions	235,000.00	-228,616.25	
		Dispositions	-235,000.00		217,100.05
C58063DAC7	MCGRAW-HILL EDUCATION INC TERM LOAN B DUE 07-21-2028 BEO				
		Acquisitions	1,000,000.00	-993,163.00	
		Dispositions	-1,000,000.00		1,001,833.88
CLX1986814	MEDICAL SOLUTIONS L.L.C TERM LOAN DUE 10-06-2028 BEO				
		Acquisitions	1,260,000.00	-1,260,038.00	
		Dispositions	-420,000.00		418,931.00
SBMZPWJ6	MEDNAX INC 5.375% DUE 02-15-2030				
		Acquisitions	475,000.00	-474,843.75	
		Dispositions	-475,000.00		461,937.50
SB23X1H3	MERCADOLIBRE INC COM STK				
		Acquisitions	5,800.00	-7,069,018.80	
		Dispositions	-2,400.00		4,089,840.97
C59012CAH8	MERMAID BIDCO INC (DATASITE) TERM LOAN 12-22-2027				
		Acquisitions	285,000.00	-284,306.50	
		Dispositions	-833,625.00		829,441.17
		Free Receipt	548,625.00	545,900.83	
C991WBC995	MESIROW FINANCIAL REAL ESTATE VALUE FUNDII				
		Acquisitions	266,833.83	-266,833.83	
		Dispositions	-19,003,623.76		19,003,623.76
C992J73998	MESIROW FINANCIAL REAL ESTATE VALUE FUNDIII, L.P				
		Acquisitions	4,418,183.93	-4,418,183.93	
		Dispositions	-5,084,037.37		5,084,037.37
C993W92998	MESIROW FINANCIAL REAL ESTATE VALUE FUNDIV LP				
		Acquisitions	16,316,814.16	-16,316,814.16	
		Dispositions	-922,842.53		922,842.53
C45567YAL9	MH SUB I LLC (MICRO HLDG CORP.) 2020 JUNNEW TERM LN (FIRST LIEN) DUE 09-13-2024				
		Acquisitions	380,000.00	-379,069.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,924.04		1,924.04
C55303YAC7	MHI HOLDINGS LLC TERM LOAN B SENIOR SECURED 09-20-2026				
		Acquisitions	199,494.73	-200,513.73	
		Dispositions	-9,524.40		9,524.40
CLX1937908	MICHAELS STORES INC TERM LOAN 04-08-2028				
		Acquisitions	675,000.00	-668,263.75	
		Dispositions	-5,062.50		5,062.50
SBMDGZ69	MICRON TECHNOLOGY INC 2.703% 04-15-2032				
		Acquisitions	610,000.00	-610,550.65	
		Dispositions	-610,000.00		614,093.10
SBMY8TS4	MIDAS OPCO HLDGS 5.625% DUE 08-15-2029				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		409,000.00
SBMCGDW2	MIQUEL Y COSTAS EUR2 (TEMP)				
		Free Delivery	-8,532.00		
		Free Receipt	8,532.00	118,383.74	
SBMCGDV1	MIQUEL Y COSTAS MIQUEL 27/10/2021				
		Free Delivery	-23,463.00		
		Free Receipt	23,475.00	118,444.29	
SBZ9P8W8	MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028				
		Acquisitions	405,000.00	-444,040.00	
		Dispositions	-395,000.00		425,478.20
SB09DHL9	MTU AERO ENGINES A NPV (REGD)				
		Acquisitions	19,000.00	-3,565,054.29	
		Dispositions	-12,000.00		2,968,064.90
C62886HBG5	NCL CORP LTD SR NT 144A 7.75% 02-15-2029				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		231,705.00
SBXVMCC1	NEWFIELD EXPL CO 5.375% DUE 01-01-2026				
		Acquisitions	475,000.00	-523,834.75	
		Dispositions	-475,000.00		524,622.53
C651587AG2	NEWMARKET CORP FIXED 2.7% DUE 03-18-2031				
		Acquisitions	220,000.00	-218,319.20	
		Dispositions	-159,000.00		150,894.18
SB1DN466	NIHON M&A CENTER HOLDINGS INC				
		Acquisitions	200,000.00	-4,897,112.59	
		Dispositions	-30,000.00		746,143.08
CLX1902993	NORTHSTAR GROUP SERVICES INC TERM LOAN B 11-09-2026				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	665,000.00	-662,763.00	
		Dispositions	-323,076.54		316,427.66
SBDBFN27	OCCIDENTAL PETE 3.4% DUE 04-15-2026				
		Acquisitions	105,000.00	-108,740.10	
		Dispositions	-105,000.00		104,081.25
SBKTC909	OCCIDENTAL PETE 7.5% DUE 05-01-2031				
		Acquisitions	75,000.00	-95,226.75	
		Dispositions	-75,000.00		99,015.00
SBFNJ804	OLIN CORP FIXED 5% DUE 02-01-2030				
		Acquisitions	730,000.00	-781,814.25	
		Dispositions	-305,000.00		303,856.25
C68163YAB1	OLYMPUS WATER US HOLDING CORPORATION INITIAL DOLLAR TERM LOAN 11-09-2028 BEO				
		Acquisitions	1,060,000.00	-1,059,484.71	
		Dispositions	-2,650.00		2,650.00
SBMXWN07	OMEGA HEALTHCARE INVS INC 3.375% 02-01-2031				
		Acquisitions	905,000.00	-928,530.00	
		Dispositions	-70,000.00		62,587.00
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Acquisitions	595,000.00	-636,596.45	
		Dispositions	-1,100,000.00		1,059,004.90
SBP6LB64	OXFORD FIN LLC / OXFORD FIN 6.375% 02-01-2027				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		122,700.00
SBMTC6J1	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030				
		Acquisitions	275,000.00	-294,659.75	
		Dispositions	-830,000.00		893,868.50
SBT6SJF8	PACIFIC GAS & ELECTRIC 4.3% 03-15-2045				
		Acquisitions	1,070,000.00	-1,067,924.20	
		Dispositions	-770,000.00		713,057.40
C76173FAY3	PACTIV EVERGREEN INC TRANCHE B-3 U.S. TERM LOAN DUE 09-24-2028 BEO				
		Acquisitions	930,000.00	-925,369.00	
		Dispositions	-4,650.00		4,650.00
SBM9GSX1	PBF HLDG CO LLC 6.0% DUE 02-15-2028 REG				
		Acquisitions	145,000.00	-110,562.50	
		Dispositions	-545,000.00		327,000.00
SBF2VZB1	PBF HLDG CO LLC/FIXED 7.25% DUE 06-15-2025				
		Acquisitions	745,000.00	-517,664.56	
		Dispositions	-490,000.00		394,450.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C69291LAB2	PECF USS INTERMEDIATE HOLDING III CORP TERM LOAN B DUE 12-15-2028 BEO				
		Acquisitions	955,000.00	-959,457.00	
		Dispositions	-2,387.50		2,387.50
C70468BAC7	PELICAN PRODUCTS INC INITIAL TERM LOAN (FIRST LIEN) DUE 12-29-2028 BEO				
		Acquisitions	1,125,000.00	-1,120,038.00	
		Dispositions	-2,812.50		2,812.50
C71360HAB3	PERATON CORP. TERM B LOAN (FIRST LIEN) DUE 02-01-2028 BEO				
		Acquisitions	808,834.46	-808,184.79	
		Dispositions	-26,414.84		26,414.84
SBNHT925	PERFORMANCE FOOD GROUP INC SR NT 144A 4.25% 08-01-2029				
		Acquisitions	330,000.00	-330,000.00	
		Dispositions	-330,000.00		330,792.00
C72108PAR5	PIKE CORP FLTG RT TBL 01-21-2028				
		Acquisitions	425,000.00	-425,550.25	
		Dispositions	-32,876.71		32,876.71
SBYM9466	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045				
		Acquisitions	825,000.00	-903,756.00	
		Dispositions	-1,610,000.00		1,590,900.53
CLX1931984	PLAYTIKA HOLDING CORP. FLTG RT TBL 03-05-2028				
		Acquisitions	699,060.15	-700,035.65	
		Dispositions	-7,629.70		7,629.70
SBNHXFV8	PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG				
		Acquisitions	885,000.00	-877,920.00	
		Dispositions	-400,000.00		360,500.00
C000613059	PORTFOLIO ADVISORS PE FUND V (OFFSHORE)				
		Acquisitions	600,255.00	-600,255.00	
		Dispositions	-2,665,428.63		2,665,428.63
C992HN3994	PORTFOLIO ADVISORS PRIVATE EQUITY FUND IX (OFFSHORE) LP				
		Acquisitions	2,123,032.00	-2,123,032.00	
		Dispositions	-3,802,358.96		3,802,358.96
C74101YAD0	PRESIDIO LLC FKA PRESIDIO INC TERM LOAN B 01-15-2027				
		Acquisitions	325,000.00	-324,612.75	
		Dispositions	-10,316.45		10,316.45
C37987UAC6	PROTECTIVE INDUSTRIAL PRODUCTS, INC. FLTG RT TBL 12-29-2027				
		Acquisitions	140,344.83	-140,012.97	
		Dispositions	-690,344.83		688,612.90
SBMVXSB8	PVTPL ALLIED UNIVERSAL HOLDCO LLC 4.625%DUE 06-01-2028 BEO				
		Acquisitions	250,000.00	-250,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		251,077.50
SBNW02Z7	PVTPL AMWINS GROUP INC 4.875% DUE 06-30-2029 BEO				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		229,500.00
SBNSPQB0	PVTPL APOLLO COML REAL ESTATE FIN INC SR SECD 4.625% 06-15-2029				
		Acquisitions	660,000.00	-657,400.00	
		Dispositions	-660,000.00		636,900.00
SBL717V2	PVTPL ARCHROCK PARTNERS L P/ARCHROCK PARTNER 6.25% DUE 04-01-2028				
		Acquisitions	60,000.00	-62,890.80	
		Dispositions	-410,000.00		421,465.25
SBNHTSC8	PVTPL ASCENT RESOURCES 5.875% 06-30-2029				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		501,250.00
SBLPPXY1	PVTPL AT HOME GROUP INC 4.875% DUE 07-15-2028 BEO				
		Acquisitions	605,000.00	-606,356.25	
		Dispositions	-605,000.00		600,462.50
SBNNTWD1	PVTPL ATKORE INC SR NT 4.25% 06-01-2031				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		102,055.00
SBPTHHK5	PVTPL BELLRING DISTR LLC SR NT 7.0% DUE 03-15-2030				
		Acquisitions	205,000.00	-205,000.00	
		Dispositions	-205,000.00		205,512.50
SBM9Y6N1	PVTPL BOOZ ALLEN HAMILTON INC 4.0% DUE 07-01-2029 BEO				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		203,000.00
SBMW1BG7	PVTPL BOYD GAMING CORP 4.75% DUE 06-15-2031 BEO				
		Acquisitions	1,250,000.00	-1,258,750.00	
		Dispositions	-1,250,000.00		1,292,187.50
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO				
		Acquisitions	715,000.00	-728,667.20	
		Dispositions	-715,000.00		744,795.15
SBMBTPK4	PVTPL CABLE ONE INC SR NT 144A 4% DUE 11-15-2030 BEO				
		Acquisitions	485,000.00	-456,118.00	
		Dispositions	-20,000.00		18,050.00
C13806CAA0	PVTPL CANPACK SAC/CANPACK US LLC 3.875% DUE 11-15-2029 BEO				
		Acquisitions	325,000.00	-325,000.00	
		Dispositions	-325,000.00		324,187.50
C143658BR2	PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	768,000.00	-775,380.00	
		Dispositions	-350,000.00		350,728.85
C143658BL5	PVTPL CARNIVAL CORP 144A 7.625% DUE 03-01-2026 BEO				
		Acquisitions	535,000.00	-565,762.50	
		Dispositions	-738,000.00		785,508.75
SBLB2PG2	PVTPL CARROLS RESTAURANT GROUP INC 5.875% DUE 07-01-2029 BEO				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		462,500.00
SBMY10G8	PVTPL CARVANA CO 4.875% DUE 09-01-2029 BEO				
		Acquisitions	1,000,000.00	-1,000,000.00	
		Dispositions	-1,000,000.00		915,000.00
SBN0WZH8	PVTPL CINEMARK USA INC 5.25% DUE 07-15-2028 BEO				
		Acquisitions	1,350,000.00	-1,335,709.50	
		Dispositions	-1,000,000.00		1,007,500.00
SBP38LM4	PVTPL CLARIVATE SCIENCE HLDGS CORP 3.875% DUE 06-30-2028 BEO				
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		276,718.75
SBPBJK33	PVTPL CNX MIDSTREAM PART LP 4.75% 04-15-2030				
		Acquisitions	600,000.00	-605,000.00	
		Dispositions	-600,000.00		597,000.00
SBMHJ3P9	PVTPL CNX RES CORP 6% DUE 01-15-2029/11-30-2020 BEO				
		Acquisitions	415,000.00	-443,619.45	
		Dispositions	-250,000.00		259,780.00
SBN6KWX1	PVTPL COINBASE GLOBAL INC SR NT 3.625% 10-01-2031				
		Acquisitions	930,000.00	-928,387.50	
		Dispositions	-225,000.00		196,431.75
SBN4FV08	PVTPL COMCAST CORP NEW 2.887% DUE 11-01-2051				
		Dispositions	-494,980.20		455,771.42
		Free Receipt	494,980.20	487,340.15	
SBP0X650	PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051				
		Acquisitions	480,000.00	-479,822.40	
		Dispositions	-480,000.00		464,376.00
C25257DAA6	PVTPL DIAMOND BC BV 4.625% DUE 10-01-2029				
		Acquisitions	460,000.00	-460,000.00	
		Dispositions	-460,000.00		466,062.80
SBLN9LF2	PVTPL DT MIDSTREAM INC 4.125% DUE 06-15-2029 BEO				
		Acquisitions	825,000.00	-828,500.00	
		Dispositions	-825,000.00		820,875.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNBX031	PVTPL DYCOM INDS INC 4.5% DUE 04-15-2029BEO				
		Acquisitions	200,000.00	-202,000.00	
		Dispositions	-250,000.00		255,937.50
SBMD3QC3	PVTPL ENERGIZER HLDGS INC NEW SR NT 144A4.375% DUE 03-31-2029 BEO				
		Acquisitions	225,000.00	-217,399.50	
		Dispositions	-450,000.00		433,125.00
SBNG5B40	PVTPL ENTERCOM MEDIA CORP 6.75% DUE 03-31-2029 BEO				
		Acquisitions	400,000.00	-408,000.00	
		Dispositions	-575,000.00		557,468.75
SBMYY692	PVTPL EQT CORP SR NT 3.125% 05-15-2026				
		Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,804.75
SBKV3193	PVTPL FAIR ISAAC CORPORATION SR NT 144A 4% DUE 06-15-2028/12-06-2019 BEO				
		Acquisitions	440,000.00	-441,318.75	
		Dispositions	-225,000.00		220,675.50
SBNSPMJ0	PVTPL GARTNER INC 3.625% DUE 06-15-2029 BEO				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		307,785.00
C36168QAN4	PVTPL GFL ENVIRONMENTAL INC. 4.75% DUE 06-15-2029 BEO				
		Acquisitions	285,000.00	-287,418.75	
		Dispositions	-285,000.00		291,181.65
C380355AD9	PVTPL GOEASY LTD 5.375% DUE 12-01-2024				
		Acquisitions	225,000.00	-234,281.25	
		Dispositions	-575,000.00		580,750.00
SBM93J39	PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		303,375.00
SBMC2Y05	PVTPL GREAT LAKES DREDGE & DOCK CORP 5.25% DUE 06-01-2029 BEO				
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		488,062.50
SBMFC4R9	PVTPL GXO LOGISTICS INC 2.65% DUE 07-15-2031 BEO				
		Acquisitions	1,470,000.00	-1,463,236.20	
		Dispositions	-345,000.00		348,660.45
SBN7TVQ3	PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 3.375% 06-15-2026				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
SBP96100	PVTPL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032				
		Acquisitions	690,000.00	-683,189.70	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-690,000.00		676,944.30
SBM8SKG5	PVTPL HEALTHEQUITY INC 4.5% 09-30-2029				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		176,968.75
SBPG9G96	PVTPL HERTZ CORP 4.625% DUE 12-01-2026 BEO				
		Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		94,443.00
SBG4THM5	PVTPL HILCORP ENERGY I L P/HILCORP FIN CO SR NT 144A 6.25% 11-01-2028				
		Acquisitions	80,000.00	-82,000.00	
		Dispositions	-80,000.00		85,052.00
SBM9YJ65	PVTPL INDIGO MERGER SUB INC 2.875% DUE 07-15-2026 BEO				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		203,976.00
SBNKCJN2	PVTPL INGLES MKTS INC SR NT 4.0% 06-15-2031				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		353,937.50
C460919AB9	PVTPL INTERTAPE POLYMER GROUP INC 4.375%DUE 06-15-2029 BEO				
		Acquisitions	410,000.00	-412,350.00	
		Dispositions	-410,000.00		399,750.00
SBNYL4Z2	PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 3.75% DUE 12-01-2031 BEO				
		Acquisitions	275,000.00	-276,199.00	
		Dispositions	-275,000.00		290,812.50
SBNHV192	PVTPL LADDER CAP FIN HLDGS LLLP/LADDER CAP F 4.75% DUE 06-15-2029 BEO				
		Acquisitions	625,000.00	-627,500.00	
		Dispositions	-625,000.00		623,437.50
SBNNTD61	PVTPL LAREDO PETE INC NEW SR NT 7.75% 07-31-2029				
		Acquisitions	1,090,000.00	-1,080,575.00	
		Dispositions	-1,090,000.00		1,098,175.00
SBNM5Z19	PVTPL LCM INVTS HLDGS II LLC 4.875% DUE 05-01-2029/04-27-2021 BEO				
		Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		76,500.00
SBMWX2T3	PVTPL LD HOLDINGS GROUP LLC 6.125% 04-01-2028				
		Acquisitions	190,000.00	-188,575.00	
		Dispositions	-415,000.00		394,768.75
SBM9FDV1	PVTPL LEVI STRAUSS & CO NEW 3.5% DUE 03-01-2031				
		Acquisitions	225,000.00	-218,603.25	
		Dispositions	-575,000.00		562,937.50
SBP0WN89	PVTPL LUMEN TECHNOLOGIES INC LA 5.375% DUE 06-15-2029/06-15-2021 BEO				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	325,000.00	-325,000.00	
		Dispositions	-325,000.00		325,000.00
SBM9ZRV9	PVTPL MACYS RETAIL HLDGS LLC 5.875% DUE 04-01-2029 BEO				
		Acquisitions	135,000.00	-137,362.50	
		Dispositions	-185,000.00		197,322.85
SBNW0GJ9	PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO				
		Acquisitions	1,040,000.00	-1,040,000.00	
		Dispositions	-1,040,000.00		1,037,053.80
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	1,005,000.00	-1,005,000.00	
		Dispositions	-1,005,000.00		1,009,575.35
SBMBMCS0	PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029				
		Acquisitions	325,000.00	-325,000.00	
		Dispositions	-325,000.00		327,437.50
SBMBSMQ6	PVTPL MIDCAP FINANCIAL 5.625% DUE 01-15-2030 BEO				
		Acquisitions	991,000.00	-987,295.00	
		Dispositions	-115,000.00		113,562.50
SBMW4P42	PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029 BEO				
		Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		273,399.45
SBJXR8L7	PVTPL NEXSTAR ESCROW INC SR NT 144A 5.625% DUE 07-15-2027/07-03-2019 BEO				
		Acquisitions	225,000.00	-237,892.50	
		Dispositions	-270,000.00		286,605.00
C62954HAM0	PVTPL NXP BV / NXP FUNDING LLC / NXP USA INC 3.25% 11-30-2051				
		Acquisitions	775,000.00	-765,467.50	
		Dispositions	-775,000.00		776,898.75
SBLGZKZ0	PVTPL OASIS MIDSTREAM PARTNERS LP 8.0% DUE 04-01-2029				
		Acquisitions	275,000.00	-291,500.00	
		Dispositions	-625,000.00		664,062.50
SBN0Z599	PVTPL OASIS PETE INC NEW SR NT 6.375% 06-01-2026				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		228,375.00
SBYTNJ00	PVTPL PENN NATL GAMING INC SR NT 5.625% DUE 01-15-2027 BEO				
		Acquisitions	70,000.00	-72,995.30	
		Dispositions	-165,000.00		168,787.50
SBLDBF89	PVTPL RITCHIE BROS HLDGS INC 15/12/2031 4.75% DUE 12-15-2031/12-21-2021 BEO				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		407,500.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMGC4R8	PVTPL ROLLER BEARING CO AMER INC SR NT 4.375% 10-15-2029				
		Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		127,187.50
C780153BK7	PVTPL ROYAL CARIBBEAN CRUISES LTD 5.375%DUE 07-15-2027 BEO				
		Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		175,875.00
C780153BG6	PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEO				
		Acquisitions	675,000.00	-695,483.50	
		Dispositions	-1,050,000.00		1,063,125.00
C80007RAP0	PVTPL SANDS CHINA LTD 2.85% 03-08-2029				
		Acquisitions	635,000.00	-633,393.45	
		Dispositions	-635,000.00		527,050.00
SBNK9CD4	PVTPL SCIENTIFIC GAMES HOLDIN 6.625% DUE 03-01-2030 BEO				
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		441,000.00
SBMBJVY0	PVTPL SIRIUS XM RADIO INC 4.0% DUE 07-15-2028 BEO				
		Acquisitions	525,000.00	-525,000.00	
		Dispositions	-525,000.00		525,777.00
SBNVY272	PVTPL SONIC AUTOMOTIVE INC 4.625% DUE 11-15-2029 BEO				
		Acquisitions	90,000.00	-90,000.00	
		Dispositions	-90,000.00		90,113.40
SBNVY261	PVTPL SONIC AUTOMOTIVE INC 4.875% DUE 11-15-2031 BEO				
		Acquisitions	515,000.00	-502,800.00	
		Dispositions	-90,000.00		90,234.00
SBMD7JT3	PVTPL STARWOOD PPTY TR INC 3.625% DUE 07-15-2026 BEO				
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,216.00
SBMFX8Z8	PVTPL SUNCOKE ENERGY INC 4.875% DUE 06-30-2029 BEO				
		Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		552,975.50
SBMG8788	PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO				
		Acquisitions	665,000.00	-682,250.00	
		Dispositions	-665,000.00		682,909.30
SBN14T82	PVTPL VERTIV GROUP CORP SR SECD NT 4.125% 11-15-2028				
		Acquisitions	375,000.00	-375,500.00	
		Dispositions	-375,000.00		373,593.75
SBNM5FM0	PVTPL VICTORIAS SECRET & CO 4.625% DUE 07-15-2029 BEO				
		Acquisitions	455,000.00	-455,000.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-455,000.00		456,706.25
SBMGS3Q8	PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2029 BEO				
		Acquisitions	75,000.00	-75,482.25	
		Dispositions	-75,000.00		74,250.00
SBHQTTK2	PVTPL VISTRA OPERATIONS CO LLC SR NT 144A 5.625% 02-15-2027				
		Acquisitions	325,000.00	-338,893.75	
		Dispositions	-325,000.00		332,702.50
SBLDBLN6	PVTPL W R GRACE HLDGS LLC SR NT 5.625% 08-15-2029				
		Acquisitions	465,000.00	-465,000.00	
		Dispositions	-465,000.00		481,275.00
SBMZ1012	PVTPL WASH MULTIFAMILY ACQUISITION INC 5.75% DUE 04-15-2026 BEO				
		Acquisitions	300,000.00	-304,194.00	
		Dispositions	-300,000.00		312,375.00
SBVXGVS6	PVTPL WYNN LAS VEGAS LLC/WYNN LAS VEGAS CAP 5.5% DUE 03-01-2025				
		Acquisitions	500,000.00	-512,150.00	
		Dispositions	-500,000.00		511,475.00
SBMXXLB7	PVTPL XHR LP 4.875% 06-01-2029				
		Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		435,625.00
SBMTQRQ7	QORVO INC SR NT 4.375% 10-15-2029				
		Acquisitions	735,000.00	-802,943.75	
		Dispositions	-205,000.00		209,612.50
SBNYDMS7	QUANTA SVCS INC SR NT 3.05% 10-01-2041				
		Acquisitions	505,000.00	-502,374.00	
		Dispositions	-70,000.00		56,970.90
SBMBN829	RAPTOR ACQSTN CORP 4.875% DUE 11-01-2026				
		Acquisitions	1,250,000.00	-1,265,000.00	
		Dispositions	-1,250,000.00		1,262,500.00
C75605VAD4	REALPAGE INC INITIAL TERM LOAN (FIRST LIEN) DUE 04-24-2028 BEO				
		Acquisitions	550,000.00	-548,644.00	
		Dispositions	-550,000.00		547,231.00
SBMDXRL9	REGIS RESOURCES LT NPV RIGHTS 05/05/2021				
		Dispositions	-75,454.00		0.00
		Free Receipt	75,454.00	25,925.48	
SBK7YTQ3	RELIANCE STL & 1.3% DUE 08-15-2025				
		Acquisitions	650,000.00	-649,395.50	
		Dispositions	-650,000.00		653,326.50
SBJLD7W1	RELIANCE STL & 2.15% DUE 08-15-2030				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	445,000.00	-442,024.85	
		Dispositions	-445,000.00		413,035.65
C74970AAC2	RLG HOLDINGS INC DELAYED DRAW TERM LOAN SR SEC TL 06-30-2028 USD				
		Acquisitions	121,212.12	-121,212.12	
		Dispositions	-121,212.12		121,363.64
C74970AAB4	RLG HOLDINGS, INC TERM LOAN 06-30-2028				
		Acquisitions	478,787.88	-476,412.94	
		Dispositions	-478,787.88		479,367.36
C78081BAP8	ROYALTY PHARMA PLC 3.35% 09-02-2051				
		Acquisitions	815,000.00	-793,139.80	
		Dispositions	-815,000.00		700,432.15
CLX1948558	SABRE INDUSTRIES, INC. (MUTI-SII, INC.) TERM LOAN DUE 05-19-2028 BEO				
		Acquisitions	600,000.00	-594,019.00	
		Dispositions	-600,000.00		598,481.00
C78488CAH3	SEAWORLD PARKS & ENTERTAINMENT INC TERM LOAN B DUE 08-25-2028 BEO				
		Acquisitions	1,250,000.00	-1,241,909.71	
		Dispositions	-6,250.00		6,250.00
SBNC0P25	SEAWORLD PKS & 5.25% DUE 08-15-2029				
		Acquisitions	980,000.00	-980,000.00	
		Dispositions	-980,000.00		997,150.00
SBMYQBN7	SERVICE CORP INTL 4.0% DUE 05-15-2031 BEO				
		Acquisitions	220,000.00	-220,000.00	
		Dispositions	-220,000.00		227,473.40
SBD0RZM8	SERVICE CORP INTL 4.625% DUE 12-15-2027				
		Acquisitions	385,000.00	-392,700.00	
		Dispositions	-385,000.00		384,653.50
SBXDZ9Z0	SHOPIFY INC CL A SHOPIFY INC				
		Acquisitions	10,400.00	-7,502,559.48	
		Dispositions	-400.00		540,387.24
C82666KAB4	SIGNAL PARENT INC COV-LITE TERM LOAN B DUE 03-24-2028 BEO				
		Acquisitions	1,330,000.00	-1,305,182.08	
		Dispositions	-9,975.00		9,975.00
SBBCR9N1	SIM CORP				
		Acquisitions	25,000.00	-3,057,768.10	
		Dispositions	-5,000.00		635,995.36
SBN6SF47	SIMON PPTY GROUP L P 2.25% DUE 01-15-2032 BEO				
		Acquisitions	1,160,000.00	-1,114,214.80	
		Dispositions	-1,160,000.00		1,067,054.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL98722	SM ENERGY CO 6.5% DUE 07-15-2028 REG				
		Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		75,937.50
SBMH4406	SOUTHWESTERN ENERGY CO 4.75% 02-01-2032				
		Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		228,375.00
SBZ0WZG1	SOUTHWESTN ENERGY FIXED 7.5% DUE 04-01-2026				
		Acquisitions	300,000.00	-318,000.00	
		Dispositions	-415,000.00		439,900.00
SBMDVV88	SOUTHWESTN ENERGY 5.375% DUE 03-15-2030				
		Acquisitions	325,000.00	-327,812.50	
		Dispositions	-325,000.00		348,289.50
SB2NJ7Z1	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038				
		Acquisitions	445,000.00	-606,328.25	
		Dispositions	-795,000.00		1,053,968.00
C84857HAX8	SPIRIT AEROSYSTEMS INC TERM LOAN B DUE 01-15-2025 BEO				
		Dispositions	-1,240.62		1,240.62
		Free Receipt	248,125.00	246,893.80	
C84857HAW0	SPIRIT AEROSYSTEMS, INC. INITIAL TL SENIOR SEC 01-15-25				
		Acquisitions	0.00	0.00	
		Dispositions	-1,250.00		1,250.00
		Free Delivery	-248,125.00		
SBP4DT24	STATION CASINOS LLC SR NT 144A 4.625% 12-01-2031				
		Acquisitions	330,000.00	-318,787.50	
		Dispositions	-330,000.00		306,070.00
SBMTVPX5	SUNOCO LP / SUNOCO FIN CORP SR NT 144A 4.5% 04-30-2030				
		Acquisitions	700,000.00	-701,656.25	
		Dispositions	-700,000.00		703,500.00
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050				
		Acquisitions	1,200,000.00	-1,813,143.15	
		Dispositions	-1,200,000.00		1,714,954.00
SBM92G79	TEVA 4.75% DUE 05-09-2027				
		Acquisitions	575,000.00	-575,468.75	
		Dispositions	-575,000.00		546,250.00
C26483NAN0	THE DUN BRADSTREET CORPORATION TERM LOAN 01-30-2026				
		Acquisitions	598,496.24	-597,765.24	
		Dispositions	-10,218.16		10,218.16
C26928BAM1	THE E.W. SCRIPPS COMPANY TERM LOAN B3 01-07-2028 BEO				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-500,644.00	
		Dispositions	-1,123,437.50		1,118,577.77
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041				
		Acquisitions	675,000.00	-674,268.90	
		Dispositions	-675,000.00		691,274.25
SBMV1MM1	TITAN INTL INC DEL 7% DUE 04-30-2028				
		Acquisitions	600,000.00	-601,875.00	
		Dispositions	-600,000.00		624,420.00
S6894304	TOKYO SEIMITSU CO NPV				
		Acquisitions	29,700.00	-1,325,445.64	
		Dispositions	-9,200.00		421,441.30
SBM9QGV5	TRANSDIGM INC FIXED 5.5% 11-15-2027				
		Acquisitions	75,000.00	-73,335.00	
		Dispositions	-400,000.00		390,500.00
C00184NAB3	TRICORBRAUN INC CLOSING DATE INITIAL TERM LOAN (FIRST LIEN)DUE 03-03-2028				
		Dispositions	-16,680.92		16,680.92
		Free Receipt	434,570.61	434,570.61	
C00184NAC1	TRICORBRAUN INC TRICORBRAUN INC DUE 03-03-2028 BEO				
		Acquisitions	420,444.05	-420,444.05	
		Dispositions	-371.51		371.51
		Free Delivery	-434,570.61		
C00216EAF6	TRIDENT TPI HOLDINGS INC TRANCHE B-3 DDTL TERM LOAN DUE 09-15-2028 BEO				
		Acquisitions	46,807.45	-46,888.56	
		Dispositions	-46,807.45		46,230.01
C00216EAE9	TRIDENT TPI HOLDINGS INC TRANCHE B-3 INITIAL TERM LOAN DUE 09-15-2028 BEO				
		Acquisitions	525,465.84	-525,046.95	
		Dispositions	-525,465.84		521,534.70
C89678QAB2	TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO				
		Acquisitions	660,000.00	-659,295.25	
		Dispositions	-660,000.00		655,859.29
C90110FAM6	TUTOR PERINI CORPORATION TERM LOAN B DUE 08-18-2027				
		Acquisitions	-1,002.51	988.76	
		Dispositions	-11,510.04		11,510.04
CLX1951149	U.S. CONCRETE, INC. TERM LOAN 05-26-2028				
		Acquisitions	525,000.00	-523,687.50	
		Dispositions	-525,000.00		525,000.00
SBNSNM61	UBER TECHNOLOGIES INC SR NT 144A 4.5% 08-15-2029				
		Acquisitions	510,000.00	-510,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-15,000.00		14,062.50
SBF44466	UMICORE NPV				
		Acquisitions	40,000.00	-2,353,582.38	
		Dispositions	-290,000.00		11,467,630.24
C90932RAJ3	UNITED AIRLINES INC CLASS B TERM LOAN DUE 04-21-2028 BEO				
		Acquisitions	1,165,000.00	-1,180,544.16	
		Dispositions	-11,650.00		11,650.00
C90351HAE8	US FOODS HOLDING CORP INCREMENTAL B-2021 TERM LOAN 11-22-2028 BEO				
		Acquisitions	465,000.00	-464,437.75	
		Dispositions	-1,162.50		1,162.50
SBHPG3B3	USA COMPRESSION FIXED 6.875% DUE 04-01-2026				
		Acquisitions	915,000.00	-951,811.80	
		Dispositions	-100,000.00		101,284.00
C90290HAP7	USIC HOLDINGS INC INITIAL TERM LOAN DUE 05-12-2028 BEO				
		Acquisitions	175,000.00	-174,143.33	
		Dispositions	-4,357.46		4,357.46
		Free Receipt	696,491.04	694,763.03	
SBN7T0T9	UTD AIRLS INC 4.55% DUE 02-25-2033				
		Acquisitions	67,465.60	-73,200.18	
		Dispositions	-16,379.71		16,379.70
SBN33QF3	UTD STS STL CORP 6.875% DUE 03-01-2029				
		Acquisitions	385,000.00	-392,343.82	
		Dispositions	-490,000.00		522,366.09
SB1YLTG4	VALERO ENERGY CORP 6.625% DUE 06-15-2037				
		Acquisitions	330,000.00	-457,495.50	
		Dispositions	-235,000.00		309,025.00
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	530,000.00	-535,971.80	
		Dispositions	-530,000.00		566,120.30
C92828KAJ1	VIRTUSA CORPORATION FLTG RT TBL 12-09-2027				
		Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
C92943HAB5	W.R. GRACE HOLDINGS LLC TERM LOAN B DUE 09-22-2028 BEO				
		Acquisitions	1,090,000.00	-1,093,339.00	
		Dispositions	-2,725.00		2,725.00
SBNDQBC4	WASTE MGMT INC DEL 1.5% 03-15-2031				
		Acquisitions	645,000.00	-558,982.80	
		Dispositions	-500,000.00		463,845.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ84B25	WELLS FARGO & CO 3.196% 06-17-2027				
		Acquisitions	670,000.00	-663,380.40	
		Dispositions	-470,000.00		466,357.50
SBNW08X7	WESTERN DIG CORP 3.1% DUE 02-01-2032				
		Acquisitions	420,000.00	-406,686.00	
		Dispositions	-80,000.00		70,800.00
SBLDBDX0	WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO				
		Acquisitions	1,025,000.00	-1,026,203.50	
		Dispositions	-360,000.00		364,572.00
SBKP5407	WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041				
		Acquisitions	480,000.00	-470,251.20	
		Dispositions	-480,000.00		465,133.14
SBMQ5MG2	WEYERHAEUSER CO FIXED 4% DUE 04-15-2030				
		Acquisitions	1,085,000.00	-1,226,753.70	
		Dispositions	-440,000.00		498,330.80
SBKV8615	WI SCOTTS MIRACLE-GRO CO 4.5% 10-15-2029				
		Acquisitions	225,000.00	-235,125.00	
		Dispositions	-225,000.00		233,721.25
C92929LAW8	WMG ACQUISITION CORP. FIRST LIEN TERM LOAN 01-20-2028 BEO				
		Acquisitions	305,000.00	-305,000.00	
		Free Delivery	-305,000.00		
C92929LAV0	WMG ACQUISITION CORP. FLTG RT TBL 01-13-2028				
		Dispositions	-583,285.79		580,351.03
		Free Receipt	305,000.00	305,000.00	
SBD3N0P1	WYNN LAS VEGAS LLC 5.25% DUE 05-15-2027				
		Acquisitions	500,000.00	-511,210.00	
		Dispositions	-500,000.00		510,940.00
SBH6XDL3	XLMEDIA PLC ORD USD0.000001				
		Acquisitions	17,534.00	-15,391.49	
		Dispositions	-473,434.00		276,405.49
C98922AAC0	ZEBRA BUYER LLC TL 11-01-2028 BEO				
		Acquisitions	625,403.23	-625,126.33	
		Dispositions	-625,403.23		623,820.72
C24664GAE1	05-DELEK US HOLDINGS, INC. INCREMENTAL TERMLOAN B 30-2025				
		Acquisitions	1,375,000.00	-1,387,050.25	
		Dispositions	-5,998.73		5,998.73

5500 Supplemental Schedules

1 APR 21 - 31 MAR 22

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2021-03-31 VALUE (INCLUDING ACCRUALS) OF 5,286,775,667.65

◆ 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 2021-03-31 VALUE (INCLUDING ACCRUALS) OF 5,286,775,667.65

5500 Supplemental Schedules

1 APR 21 - 31 MAR 22

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
COLTV SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	334	601,645,741.18			0.00	601,645,741.18	601,645.741.18
	Total dispositions	85		490,141,106.76		0.00	490,141,106.76	490,141.106.76

NOTE: TRANSACTIONS ARE BASED ON THE 2021-03-31 VALUE (INCLUDING ACCRUALS) OF 5,286,775,667.65

◆ 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 2021-03-31 VALUE (INCLUDING ACCRUALS) OF 5,286,775,667.65

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

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

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

A Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

D Employer Identification Number (EIN)
36-6140097

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a	Enter the valuation date: Month 04 Day 01 Year 2021		
b	Assets		
	(1) Current value of assets	**1b(1)**	5,316,842,683
	(2) Actuarial value of assets for funding standard account	**1b(2)**	5,316,842,683
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	5,839,785,140
	(2) Information for plans using spread gain methods:		
	(a) Unfunded liability for methods with bases	**1c(2)(a)**	
	(b) Accrued liability under entry age normal method	**1c(2)(b)**	
	(c) Normal cost under entry age normal method	**1c(2)(c)**	
	(3) Accrued liability under unit credit cost method	**1c(3)**	5,839,785,140
d	Information on current liabilities of the plan:		
	(1) Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
	(2) "RPA '94" information:		
	(a) Current liability	**1d(2)(a)**	11,211,266,958
	(b) Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	608,225,018
	(c) Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	441,646,725
	(3) Expected plan disbursements for the plan year	**1d(3)**	447,746,725

Statement by Enrolled Actuary

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

SIGN HERE William Gitterman WJG — 10/04/2022

Signature of actuary — Date

William Gitterman, FSA, MAAA — 2008743

Type or print name of actuary — Most recent enrollment number

SEGAL — 312-984-8500

Firm name — Telephone number (including area code)

101 N. WACKER DR., SUITE 500
CHICAGO IL 60606-1724

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 [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	5,316,842,683
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		11,221	5,490,289,178
(2) For terminated vested participants		5,866	940,790,427
(3) For active participants:			
(a) Non-vested benefits			172,481,448
(b) Vested benefits			4,607,705,905
(c) Total active		12,170	4,780,187,353
(4) Total		29,257	11,211,266,958
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	47.42%

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
10/01/2021	290,037,128	0			

j If box h is checked, enter period of use of shortfall method **5j**

k Has a change been made in funding method for this plan year? ..... [X] Yes [ ] No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ..... [X] Yes [ ] No

m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method **5m**

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability ..... **6a** 2.36 %

		Pre-retirement		Post-retirement	
b Rates specified in insurance or annuity contracts		[ ] Yes [X] No [ ] N/A		[ ] Yes [X] No [ ] N/A	
c Mortality table code for valuation purposes:					
(1) Males	**6c(1)**	A		A	
(2) Females	**6c(2)**	A		A	
d Valuation liability interest rate	**6d**	7.00 %		7.00 %	
e Expense loading	**6e**	5.2 %	[ ] N/A	%	[X] N/A
f Salary scale	**6f**	%	[X] N/A		

g Estimated investment return on actuarial value of assets for year ending on the valuation date ..... **6g** 10.2 %

h Estimated investment return on current value of assets for year ending on the valuation date ..... **6h** 33.6 %

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-121,450,636	-12,462,268
3	85,222,216	8,744,805
3	46,060,278	46,060,278
3	49,136,370	5,041,971
4	282,125,432	28,949,398
5	-531,211,891	-70,684,694

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval **8a**

b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule. ..... [X] Yes [ ] No

b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule. ..... [X] Yes [ ] No

c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code? ..... [X] Yes [ ] No

d If line c is "Yes," provide the following additional information:

(1) Was an extension granted automatic approval under section 431(d)(1) of the Code? ..... [X] Yes [ ] No

(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended ..... **8d(2)** 5

(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code? ..... [ ] Yes [X] No

(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2)) ..... **8d(4)**

(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension ..... **8d(5)**

(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007? ..... [ ] Yes [ ] No

e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s) **8e** 0

9 Funding standard account statement for this plan year:				
Charges to funding standard account:				
a Prior year funding deficiency, if any			9a	0
b Employer's normal cost for plan year as of valuation date			9b	118,266,714
c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)	2,815,292,668		401,546,929
(2) Funding waivers	9c(2)			
(3) Certain bases for which the amortization period has been extended	9c(3)			
d Interest as applicable on lines 9a, 9b, and 9c			9d	36,386,955
e Total charges. Add lines 9a through 9d			9e	556,200,598
Credits to funding standard account:				
f Prior year credit balance, if any			9f	952,507,242
g Employer contributions. Total from column (b) of line 3			9g	290,037,128
		Outstanding balance		
h Amortization credits as of valuation date	9h	1,339,842,969		170,938,674
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			9i	88,792,513
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	9j(1)	1,705,276,562		
(2) "RPA '94" override (90% current liability FFL)	9j(2)	5,261,689,783		
(3) FFL credit			9j(3)	0
k (1) Waived funding deficiency			9k(1)	
(2) Other credits			9k(2)	
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			9l	1,502,275,557
m Credit balance: If line 9l is greater than line 9e, enter the difference			9m	946,074,959
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			9n	

9o Current year's accumulated reconciliation account:			
(1) Due to waived funding deficiency accumulated prior to the 2021 plan year	9o(1)		
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:			
(a) Reconciliation outstanding balance as of valuation date	9o(2)(a)		
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))	9o(2)(b)		0
(3) Total as of valuation date	9o(3)		0
10 Contribution necessary to avoid an accumulated funding deficiency. (See instructions.)	10		
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions			☒ Yes ☐ No

Schedule of Active Participant Data

(Schedule MB, Line 8b(2))

The participant data is for the year ended March 31, 2021.

		Years of Vesting Service								
Age	**Total**	**1 - 4**	**5 - 9**	**10 - 14**	**15 - 19**	**20 - 24**	**25 - 29**	**30 - 34**	**35 - 39**	**40 & over**
Under 25	409	374	35	–	–	–	–	–	–	–
25 - 29	859	507	339	13	–	–	–	–	–	–
30 - 34	1,143	501	464	134	44	–	–	–	–	–
35 - 39	1,427	415	359	271	317	65	–	–	–	–
40 - 44	1,863	288	366	244	465	458	42	–	–	–
45 - 49	1,926	194	255	219	417	570	248	23	–	–
50 - 54	2,028	125	203	202	411	513	316	243	15	–
55 - 59	1,619	85	124	147	286	397	269	251	55	5
60 - 64	728	37	60	92	157	178	91	78	11	24
65 - 69	136	11	17	12	42	14	14	9	4	13
70 & over	23	2	2	4	3	5	3	1	1	2
Unknown	9	9	–	–	–	–	–	–	–	–
Total	**12,170**	**2,548**	**2,224**	**1,338**	**2,142**	**2,200**	**983**	**605**	**86**	**44**

Segal

Statement of Actuarial Assumptions, Methods and Models

(Schedule MB, Line 6)

Mortality Rates

Non-retired participants: 110% of the Pri-2012 Employee Blue Collar Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019

Healthy pensioners: 110% of the Pri-2012 Healthy Retiree Blue Collar Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019

Beneficiaries: 110% of the Pri-2012 Contingent Survivor Blue Collar Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019

Disabled pensioners: 110% of the Pri-2012 Disabled Retiree Headcount-weighted Mortality Tables, projected generationally using Scale MP-2019

110% of the underlying tables with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date. The mortality tables were then adjusted to future years using generational projections with the scale MP-2019 to anticipate future mortality improvement.

The mortality rates were based on historical and current demographic data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of deaths and the projected number based on the prior years' assumption over the most recent five years.

Annuitant Mortality Rates

	Rate (%)[1]					
	Healthy Pensioners		Beneficiaries		Disabled Pensioners	
Age	Male	Female	Male	Male	Male	Male
55	0.86	0.66	1.81	1.10	2.59	1.90
60	1.30	0.92	2.33	1.46	2.98	2.30
65	1.62	1.22	2.92	1.81	3.57	2.64
70	2.38	1.67	3.61	2.31	4.55	3.23
75	3.74	2.67	4.83	3.28	6.36	4.47
80	6.30	4.65	6.99	5.05	9.48	6.69
85	10.60	8.11	10.64	8.17	14.46	10.51
90	17.77	13.93	17.15	13.93	21.57	17.20

[1] Mortality rates shown for current year.

Segal

Termination Rates

	Rate (%)				
	Mortality[1]			Withdrawal[3]	
Age	Male	Female	Disability[2]	Less Than Three Years of Service	Three or More Years of Service
20	0.09	0.03	0.05	10.00	6.88
25	0.09	0.05	0.05	10.00	4.90
30	0.11	0.05	0.05	10.00	3.76
35	0.13	0.07	0.06	10.00	2.90
40	0.15	0.09	0.09	10.00	2.18
45	0.16	0.11	0.18	10.00	1.48
50	0.22	0.16	0.40	10.00	0.73
55	0.34	0.25	0.85	10.00	0.00
60	0.56	0.40	0.00	10.00	0.00

[1] Mortality rates shown for current year.

[2] Disability rates cut out at early retirement and all disability awards are assumed to be eligible for the All Work Total Disability Benefit.

[3] Withdrawal rates cut out at early retirement age.

The withdrawal rates and disability rates were based on historical and current demographic data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of withdrawals and disability retirements and the projected number based on the prior years' assumption over the most recent five years.

Retirement Rates

Age	Annual Retirement Rates*
55	12.5%
56 – 59	10%
60	30%
61	20%
62	40%
63 – 66	30%
67	100%

* Applicable only to participants eligible to retire at that age, minimum 20% at earliest retirement age

The retirement rates were based on historical and current demographic data, adjusted to reflect change in plan design, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of retirements by age and the projected number based on the prior years' assumption over the most recent five years.

Description of Weighted Average Retirement Age

Age 61, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in the April 1, 2021 actuarial valuation.

Retirement Age for Inactive Vested Participants

60, or earliest retirement age, if later

The retirement age for inactive vested participants was based on historical and current demographic data, adjusted to reflect change in plan design, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual average age at retirement and the assumed age under prior years' assumption over the most recent five years.

Future Benefit Accruals

1,775 hours per year per active employee included in the valuation

The future benefit accruals were based on historical and current demographic data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between he assumed and the actual benefit accruals over the most recent five years

Unknown Data for Participants

Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.

Definition of Active Participants

Employees with at least 500 hours in the most recent plan year, excluding those who have retired as of the valuation date.

Percent Married

80%

Age and Sex of Spouse

For current pensioners, age and sex of current spouse if known. For other pensioners and non-retired participants, spouses are assumed to be 4 years younger than male participants and 4 years older than female participants and have the opposite sex of the participant.

Segal

Benefit Election	Married participants are assumed to elect the 50% joint and survivor form of payment and non-married participants are assumed to elect the single life annuity with 60 months guaranteed form of payment. The benefit elections were based on historical and current demographic data, adjusted to reflect the plan design, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the assumed and the actual option election patterns over the most recent five years.
Delayed Retirement Factors	Active participants assumed to work enough hours each month to not qualify for delayed retirement adjustment. Inactive vested participants who are assumed to commence receipt of benefits after attaining normal retirement age qualify for delayed retirement increases.
Net Investment Return	7.00% The net investment return assumption is a long-term estimate derived from historical data, current and recent market expectations, and professional judgment. As part of the analysis, a building block approach was used that reflects inflation expectations and anticipated risk premiums for each of the portfolio's asset classes as provided by Segal Marco Advisors, as well as the Plan's target asset allocation.
Annual Administrative Expenses	$6,100,000 for the year beginning April 1, 2021 (equivalent to $5,881,605 payable at the beginning of the year), which is approximately equal to 5.8% of the current year's Normal Cost. The annual administrative expenses were based on historical and current data, adjusted to reflect estimated future experience and professional judgment.
Actuarial Value of Assets	The market value of assets less unrecognized returns in each of the last five years. Unrecognized return is equal to the difference between the actual market return and the expected return on the market value, and is recognized over a five-year period. The actuarial value is further adjusted, if necessary, to be within 20% of the market value. The actuarial value of assets was reset to market value, effective April 1, 2021.
Actuarial Cost Method	Unit Credit Actuarial Cost Method. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis.
Benefits Valued	Unless otherwise indicated, includes all benefits summarized in *Exhibit L*.
Current Liability Assumptions	*Interest:* 2.36%, within the permissible range prescribed under IRC Section 431(c)(6)(E) *Mortality:* Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(2): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward generationally using scale MP-2019.
Actuarial Models	Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.

Segal

Schedule of Projection of Expected Benefit Payments

(Schedule MB, Line 8b(1))

Plan Year	Expected Annual Benefit Payments
2021	$442,734,760
2022	400,780,429
2023	412,126,703
2024	423,039,992
2025	432,786,419
2026	440,453,089
2027	447,421,647
2028	453,381,936
2029	457,639,497
2030	460,715,844

This assumes the following:

- No additional benefits will be accrued.
- Experience is in line with valuation assumptions.
- No new entrants are covered by the Plan.

Segal

Schedule of FSA Bases (Charges) (Schedule MB, Line 9c)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Change in Assumptions	04/01/1987	$301,586	1	$301,586
Plan Amendment	04/01/1988	6,323,194	2	3,268,511
Plan Amendment	04/01/1989	147,412	3	52,497
Plan Amendment	04/01/1990	334,865	4	92,394
Change in Assumptions	04/01/1990	1,901,047	4	524,526
Plan Amendment	04/01/1991	22,459,979	5	5,119,420
Plan Amendment	04/01/1992	1,831,689	6	359,141
Plan Amendment	04/01/1993	8,381,470	7	1,453,466
Plan Amendment	04/01/1994	12,057,082	8	1,887,077
Plan Amendment	04/01/1995	22,116,556	9	3,172,516
Plan Amendment	04/01/1996	10,493,282	10	1,396,268
Plan Amendment	04/01/1997	68,272,212	11	8,508,945
Plan Amendment	04/01/1998	19,426,282	12	2,285,801
Plan Amendment	04/01/1999	13,389,048	13	1,497,206
Plan Amendment	04/01/2000	131,319,788	14	14,033,414
Plan Amendment	04/01/2001	26,246,653	15	2,693,216
Experience Loss	04/01/2002	10,835,341	1	10,835,341
Plan Amendment	04/01/2002	67,189,317	16	6,647,199
Plan Amendment	04/01/2003	14,754,285	17	1,412,346
Experience Loss	04/01/2003	35,555,359	2	18,378,857
Plan Amendment	04/01/2004	5,815,993	18	540,358
Experience Loss	04/01/2004	39,732,500	3	14,149,659
Change in Assumptions	04/01/2004	49,751,330	18	4,622,345

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan Amendment	04/01/2005	33,721	19	3,049
Experience Loss	04/01/2005	16,505,233	4	4,554,027
Plan Amendment	04/01/2006	20,115	20	1,774
Experience Loss	04/01/2006	12,732,885	5	2,902,273
Plan Amendment	04/01/2007	35,044	21	3,023
Change in Assumptions	04/01/2007	40,868,676	21	3,524,981
Plan Amendment	04/01/2008	27,357	7	4,744
Experience Loss	04/01/2008	14,966,534	7	2,595,410
Change in Assumptions	04/01/2009	31,558	3	11,239
Experience Loss	04/01/2009	29,059,625	3	10,348,802
Base due to Mar. 31, 2009 Investment Loss	04/01/2009	574,554,244	17	54,998,906
Base due to Mar. 31, 2009 Investment Loss	04/01/2011	210,912,434	17	20,189,483
Base due to Mar. 31, 2009 Investment Loss	04/01/2012	12,791,437	17	1,224,454
Experience Loss	04/01/2012	53,893,252	6	10,566,895
Change in Assumptions	04/01/2012	77,243,477	6	15,145,193
Base due to Mar. 31, 2009 Investment Loss	04/01/2013	73,553,129	17	7,040,835
Base due to Mar. 31, 2009 Investment Loss	04/01/2014	145,277,191	17	13,906,583
Change in Assumptions	04/01/2015	23,038,218	9	3,304,724
Experience Loss	04/01/2015	86,861,818	9	12,459,919
Experience Loss	04/01/2016	120,476,221	10	16,030,938
Experience Loss	04/01/2017	103,113,449	11	12,851,299
Experience Loss	04/01/2018	69,570,625	12	8,186,056
Experience Loss	04/01/2019	6,638,947	13	742,388
Experience Loss	04/01/2020	113,958,281	14	12,178,087
Change in Assumptions	04/01/2021	282,125,432	15	28,949,398

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan Amendment (Bucket Contributions to Multiplier)	06/01/2021	84,266,611	15	7,219,115
Plan Amendment (Bucket Repayment)	06/01/2021	46,060,278	1	46,060,278
Plan Amendment (Death Benefit Increase)	08/01/2021	48,040,606	15	3,310,967
Total		**$2,815,292,668**		**$401,546,929**

Schedule of FSA Bases (Credits) (Schedule MB, Line 9h)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Change in Asset Method	04/01/2009	$179,570,675	18	$16,683,727
Experience Gain	04/01/2010	35,101,430	4	9,684,980
Base due to Mar. 31, 2009 Investment Loss	04/01/2010	172,423,266	17	16,505,127
Experience Gain	04/01/2011	66,250,184	5	15,100,751
Experience Gain	04/01/2013	11,683,181	7	2,026,030
Experience Gain	04/01/2014	81,594,895	8	12,770,574
Change in Assumptions	04/01/2020	140,556,811	14	15,020,523
Experience Gain	04/01/2021	121,450,636	15	12,462,268
Change in Asset Method	04/01/2021	531,211,891	10	70,684,694
Total		**$1,339,842,969**		**$170,938,674**

Justification for Change in Actuarial Assumptions (Schedule MB, line 11)	For purposes of determining current liability, the current liability interest rate was changed from 2.83% to 2.36% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1. Based on past experience and future expectations, the following actuarial assumptions were changed: • Net investment return, previously 7.5% • Administrative expenses, previously $6,000,000

FSA Contribution Timing (Schedule MB, line 3a)	Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to an October 1 contribution date.
Schedule MB, line 7	The plan amendment base with an initial balance of $85,222,216 was in effect for 10 months of the Plan year. The corresponding balance as of the effective date is $84,266,611 and the amortization amount was prorated to $7,219,115 for the Plan year ended March 31, 2022. The plan amendment base with an initial balance of $49,136,370 was in effect for 8 months of the Plan year. The corresponding balance as of the effective date is $48,040,606 and the amortization amount was prorated to $3,310,967 for the Plan year ended March 31, 2022.
Schedule MB, line 8e	Without consideration of the credit balance, the minimum required contribution for the year is $58,511,034 more than what would have been required without extending the amortization bases.

Summary of Plan Provisions

(Schedule MB, Line 6)

This exhibit summarizes the major provisions of the Plan included in the valuation. It is not intended to be, nor should it be interpreted as, a complete statement of all plan provisions.

Plan Year	April 1 through March 31
Pension Credit Year	April 1 through March 31
Plan Status	Ongoing plan
Normal Pension	• *Age and Service Requirement:* – Age 65 and the fifth anniversary of Plan participation, or – 10 years of vesting service and a minimum age based on date enter covering employment, determined according to the following table:

Date Enter Covering Employment	Age Requirement for Normal Pension
On or Before March 31, 2014	60
Between April 1, 2014 and March 31, 2015	61
Between April 1, 2015 and March 31, 2016	62
Between April 1, 2016 and March 31, 2017	63
Between April 1, 2017 and March 31, 2018	64
On or After April 1, 2018	65

Normal Pension (continued)

- *Amount:*

For Service on or Before September 30, 2009

- 3.6% of employer contributions made on a participant's behalf for service before April 1, 2006 provided the participant has worked at least 500 hours in Plan years beginning April 1, 1998 or April 1, 1999; plus
- 3.6% of employer contributions made on a participant's behalf for service between April 1, 2000 and March 31, 2006; plus
- 3.0% of employer contributions made on a participant's behalf for service between April 1, 2006 and December 31, 2008; plus
- 2.0% of employer contributions made on a participant's behalf for service between January 1, 2009 and September 30, 2009.

For Service Between October 1, 2009 and September 30, 2013

- 1.5% of non-supplemental employer contributions made on a participant's behalf
  - The following table shows the amount of the hourly contribution rate that is deemed supplemental (i.e., not subject to benefit accruals):

Date	Supplemental Contribution (per hour)
October 1, 2009 – September 30, 2010	$1.00
October 1, 2010 – September 30, 2011	$2.00
October 1, 2011 – October 31, 2012	$2.50
November 1, 2012 – September 30, 2013	$3.50

For Service on or after October 1, 2013

- 1.0% of non-supplemental employer contributions made on a participant's behalf for service on or after October 1, 2013.
  - Under the Preferred Schedule of the Funding Improvement Plan, the following table shows the hourly contribution rate that is deemed supplemental (i.e., not subject to benefit accruals):

Normal Pension (continued)

Date	Supplemental Contribution* (per hour)
October 1, 2013 – September 30, 2014	$4.00
October 1, 2014 – September 30, 2015	$4.50
October 1, 2015 – September 30, 2016	$5.00
October 1, 2016 – September 30, 2017	$5.50
October 1, 2017 – September 30, 2018	$6.00
October 1, 2018 and thereafter	$6.50

**The amount is lower for employers paying an hourly rate of less than $8.50 on September 30, 2013. In addition, before October 1, 2016, no more than 50% of the total contributions will be considered as supplemental contributions. Effective October 1, 2017, additional contributions diverted from the Active Welfare Fund are also considered as supplemental contribution. All participants who work in Covered Employment on or after June 1, 2021, all contributions are subject to the 1% multiplier, retroactive to April 1, 2020.*

  - Under the Default Schedule of the Funding Improvement Plan, the total contribution rate in effect when the Funding Improvement Plan is adopted is considered as supplemental contribution.

- *Delayed Retirement Amount:* Regular pension accrued at Normal Retirement Age (NRA), adjusted by 1% per month for the first 60 months after NRA and 1.5% per month thereafter (the actuarial equivalent of payments missed between NRA and actual retirement date, if greater for participants reaching NRA before January 1, 2020 and retiring after that date).

Early Retirement

- *Age Requirement:* Based on date enter covering employment, determined according to the following table:

Date Enter Covering Employment	Age Requirement for Early Pension
On or Before March 31, 2014	55
Between April 1, 2014 and March 31, 2015	56
Between April 1, 2015 and March 31, 2016	57
Between April 1, 2016 and March 31, 2017	58
Between April 1, 2017 and March 31, 2018	59
On or After April 1, 2018	60

- *Service Requirement:* 10 years of vesting service
- *Amount:* Normal pension accrued reduced by 3% for each year of age under Normal Retirement Age

Disability Benefits	
All Work Total Disability	• *Age Requirement:* None • *Service Requirement:* 5 years of vesting service and unable to work in any occupation • *Other Requirement:* Awarded a Social Security Disability benefit • *Amount:* 70% of the accrued benefit (reduced by any W-2 earnings the participant earns) payable as a temporary life annuity until the participant's earliest retirement age • Upon attaining earliest retirement age, the participant shall be eligible for a Normal or Early pension, as applicable. If the participant dies before the earliest retirement age, the surviving spouse or beneficiary is eligible for the pre-retirement death benefits.
Operating Engineer Total Disability	• *Age Requirement:* None • *Service Requirement:* 5 years of vesting service and unable to work as an operating engineer • *Amount:* 50% of the accrued benefit (reduced by any W-2 earnings the participant earns) payable as a temporary life annuity for five years. If the participant is awarded a Social Security Disability benefit during this period, the participant will become eligible for the All Work Total Disability benefit until his or her earliest retirement age. Otherwise, no benefit will be paid after five years until the participant reaches his earliest retirement date and apply for a normal or early pension, as applicable. • Upon attaining earliest retirement age, the participant shall be eligible for a Normal or Early pension, as applicable. If the participant dies before the earliest retirement age, the surviving spouse or beneficiary is eligible for the pre-retirement death benefits.

Vesting

- *Age Requirement:* None
- *Service Requirement:* 3 years of vesting service
- *Amount:* Normal pension payable at normal retirement age multiplied by the following vesting percentage:

Years of Vesting Service	Vesting Percentage
3	20%
4	40%
5	60%
6	80%
7 or more	100%

If the participant has at least 10 years of vesting service, the benefit may be payable after the earliest retirement age subject to the above early retirement reduction.

- *Normal Retirement Age:* The age meeting the eligibility requirement for Normal Pension

Spouse's Pre-Retirement Death Benefit

- *Age Requirement:* None
- *Service Requirement:* 3 years of vesting service
- *Amount:*

  50% of the benefit the participant would have received had he or she retired the day before he or she died and elected the 50% joint and survivor option. If the participant died prior to eligibility for an early retirement pension, the spouse's benefit is deferred to the date participant would have been eligible for an immediate pension.

  If the participant has 10 or more years of vesting service and either dies within two plan years of the last Plan year in which the participant worked at least 500 hours or dies while receiving a disability pension, then the spouse's benefit commences immediately upon the participant's death without reduction for early commencement or form of payment (unless the spouse is more than five years younger than the participant, in which case the benefit is reduced for joint and survivor coverage).

  If the surviving spouse dies before receiving payments equal to the employer's contributions, benefits will continue to be paid to the designated beneficiary until total payments equal the employer's contributions.

- *Charge for Coverage:* None

100% Spouse's Pre-Retirement Death Benefit (optional)	• *Age Requirement:* 55 • *Service Requirement:* 10 years of vesting service • *Amount:* If elected by a non-retired participant after meeting the age and service requirement for early retirement, the monthly pension payable to the surviving spouse will increase to the amount payable had the participant retired the day before he or she died and elected the 100% joint and survivor form of payment. If the surviving spouse dies before receiving payments equal to the employer's contributions, benefits will continue to be paid to the designated beneficiary until total payments equal the employer's contributions. • *Charge for Coverage:* 1/24 of 1% of the accrued benefit for each month the coverage was in effect
Non-Spouse's Pre-Retirement Death Benefit (if Spouse's Benefit is not payable)	• *Age Requirement:* None • *Service Requirement:* 10 years of vesting service and participant dies within two Plan years of the last Plan year in which the participant worked at least 500 hours. • *Amount:* Life benefit payable immediately to the participant's dependent children or designated beneficiary with amount actuarially equivalent to 50% of the participant's accrued monthly benefit. • *Charge for Coverage:* None
60 Payment Certain Death Benefit (in lieu of the Spouse's and Non-Spouse's Pre-Retirement Death Benefits)	• *Age Requirement:* None • *Service Requirement:* Eligible for a vested benefit • *Amount:* Monthly benefit to which the participant would have been entitled had he or she retired on the day before he or she died payable upon the participant's death or early retirement age, whichever is later, to the designated beneficiary for 60 months. • *Charge for Coverage:* None
Pre-retirement Lump Sum Death Benefit	• *Age Requirement:* None • *Service Requirement:* Eligible for a vested benefit • *Amount:* Greatest of: – The employer contribution, – Present value of the spouse's pre-retirement death benefit (if applicable), – Present value of the non-spouse's pre-retirement death benefit (if applicable), and – Present value of the 60 payment certain death benefit (if applicable). • The spouse (or the nominated beneficiary) may elect to receive 50% of the above lump sum immediately and have the remaining *amount* payable over a 5-year or 10-year period beginning the month after the participant's death or early retirement age, whichever is later.

Post-Retirement Death Benefit	*Lump – sum Benefit:* $10,000 ($20,000 if the pensioner dies on or after August 1, 2021) payable to the designated beneficiary of a participant who retires from active service and is 100% vested *Survivor Benefit:* If married, pension benefits are paid in the form of a joint and survivor annuity unless this form is rejected by the participant and spouse. If not rejected, the benefit amount otherwise payable is reduced to reflect the joint and survivor coverage (unreduced for benefit accrued on or before March 31, 1985). If not rejected and both the member and spouse die before receiving payments equal to the employer's contribution, benefits will continue to be paid to the designated beneficiary until total payments equal the employer's contribution. If rejected, or if not married, benefits are payable for the life of the employee with 60 monthly payments guaranteed, or in any other available optional form elected by the employee in an actuarially equivalent amount.
Optional Forms of Benefits	• Life benefit with 60 or 120 monthly payments guaranteed • 50%, 75%, or 100% Joint and Survivor annuity, with or without pop-up feature • Level income options in combination with any of the above options
Participation	All employees participate in the Plan immediately upon entering into covered employment
Vesting Credit	One year of vesting service for each pension credit year during the contribution period in which the employee works 500 hours.
Contribution Rate	Varies from $1.00 to $17.44 per hour as of the valuation date. The average contribution rate as of April 1, 2021 is $11.63 per hour out of which $5.85 is subject to benefit accrual (all contributions subject to accrual on or after June1, 2021).
Changes in Plan Provisions	The following plan changes are reflected in this valuation: • Effective June 1, 2021 for non-retired participants who work in Covered Employment on or after that date, all contributions are subject to the 1% multiplier retroactive to April 1, 2020. • For participants who retired on or before June 1, 2021 and who had supplemental contributions (bucket money) made on their behalf shall be entitled to a "payback" check equal to 40% of a participant's total bucket money plus 2% interest. For participants with bucket money equal or less than $500, the amount of "payback" check shall equal to their total bucket money plus 2% interest. • Effective August 1, 2021, the post-retirement lump sum death benefit will increase from $10,000 to $20,000.

Date of Payment	Amount of Payment
03/03/2022	$300,000
Total	**$300,000**

SCHEDULE C OTHER SERVICE PROVIDER SERVICE CODES STATEMENT 1

NAME	SERVICE CODES
BLACKROCK INSTITUTIONAL TRUST CO	21
BLACKROCK INSTITUTIONAL TRUST CO	24
BLACKROCK INSTITUTIONAL TRUST CO	28
BLACKROCK INSTITUTIONAL TRUST CO	50
BLACKROCK INSTITUTIONAL TRUST CO	51
BLACKROCK INSTITUTIONAL TRUST CO	68
JP MORGAN CHASE BANK	24
JP MORGAN CHASE BANK	27
JP MORGAN CHASE BANK	28
JP MORGAN CHASE BANK	50
JP MORGAN CHASE BANK	51
NORTHERN TRUST CORPORATION	19
NORTHERN TRUST CORPORATION	28
NORTHERN TRUST CORPORATION	51
NORTHERN TRUST CORPORATION	72

CODES TO SCHEDULE C, LINE 2(B)

SCHEDULE H OTHER RECEIVABLES STATEMENT 2

DESCRIPTION	BEGINNING	ENDING
ACCRUED INTEREST AND DIVIDENDS	7,960,934.	7,896,790.
DUE FROM BROKER	30,968,881.	14,418,473.
OTHER RECEIVABLES	1,500.	3,300.
PREPAID EXPENSES	787,255.	907,902.
MOE BUILDING NOT-FOR-PROFIT CORPORAT	11,175,529.	11,680,650.
TOTAL TO SCHEDULE H, LINE 1B(3)	50,894,099.	34,907,115.

SCHEDULE H OTHER GENERAL INVESTMENTS STATEMENT 3

DESCRIPTION	BEGINNING	ENDING
MUNICIPAL OBLIGATIONS AND OTHER INVE	17,103,847.	10,585,977.
COLLATERAL HELD FOR SECURITIES ON LO	173,759,745.	195,468,286.
TOTAL TO SCHEDULE H, LINE 1C(15)	190,863,592.	206,054,263.

SCHEDULE H OTHER PLAN LIABILITIES STATEMENT 4

DESCRIPTION	BEGINNING	ENDING
DUE TO BROKER	55,515,889.	28,971,087.
DEFERRED EMPLOYER CONTRIBUTIONS	880,989.	909,683.
LIABILITY TO RETURN COLLATERAL FOR S	173,759,745.	195,468,286.
TOTAL TO SCHEDULE H, LINE 1J	230,156,623.	225,349,056.

SCHEDULE H OTHER INCOME STATEMENT 5

DESCRIPTION	AMOUNT
SECURITIES LENDING	275,684.
LIQUIDATED DAMAGES	409,950.
OCCUPANCY INCOME - NET	203,874.
MISCELLANEOUS INCOME	323,167.
REIMBURSED SHARED ADMINISTRATIVE EXPENSES	2,071,759.
TOTAL TO SCHEDULE H, LINE 2C	3,284,434.

SCHEDULE H OTHER ADMINISTRATIVE EXPENSES STATEMENT 6

DESCRIPTION	AMOUNT
COMPUTER	1,635,655.
DEPRECIATION	806,443.
EQUIPMENT RENTAL AND MAINTENANCE	244,124.
INSURANCE	235,430.
IT SERVICE FEES	193,668.
MEETINGS AND CONFERENCE	14,073.
OFFICE	39,849.
PLAN TERMINATION INSURANCE	928,543.
PRINTING AND POSTAGE	109,703.
SHARED ADMINISTRATIVE EXPENSES	3,151,079.
TELEPHONE	23,507.
TOTAL TO SCHEDULE H, LINE 2I(4)	7,382,074.

ACTIVE PARTICIPANT DATA

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

JUSTIFICATION FOR CHANGE IN ACTUARIAL ASSUMPTION

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

SUMMARY OF PLAN PROVISIONS

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

ACTUARIAL ASSUMPTION METHODS

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

WITHDRAWAL LIABILITY AMOUNTS

THE REQUIRED ATTACHMENT IS INCLUDED IN THE SIGNED SCHEDULE MB

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ Complete all entries in accordance with the instructions to the Form 5500.

OMB Nos. 1210 - 0110
1210 - 0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 04/01/2021 and ending 03/31/2022

A This return/report is for: [X] a multiemployer plan [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instr.)

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

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

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

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 04/01/1963

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

6150 JOLIET ROAD

COUNTRYSIDE IL 60525-3956

2b Employer Identification Number (EIN) 36-6140097

2c Plan Sponsor's telephone number 708-482-7300

2d Business code (see instructions) 238900

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

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

SIGN HERE	Signature of plan administrator	Date Oct 14, 2022	JAMES M. SWEENEY Enter name of individual signing as plan administrator
SIGN HERE	Signature of employer/plan sponsor	Date 10/11/2022	DAVID M. SNELTEN Enter name of individual signing as employer or plan sponsor
SIGN 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 (2021)
v. 210624

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	29953
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	12170
a(2) Total number of active participants at the end of the plan year	**6a(2)**	12568
b Retired or separated participants receiving benefits	**6b**	9673
c Other retired or separated participants entitled to future benefits	**6c**	5750
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	27991
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2419
f Total. Add lines **6d** and **6e**	**6f**	30410
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	1613

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

1B

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

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1) Insurance	[X]	**(1)** Insurance	[X]
(2) Code section 412(e)(3) insurance contracts	[ ]	**(2)** Code section 412(e)(3) insurance contracts	[ ]
(3) Trust	[X]	**(3)** Trust	[X]
(4) General assets of the sponsor	[ ]	**(4)** General assets of the sponsor	[ ]

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

a Pension Schedules

(1)	[X]	**R** (Retirement Plan Information)
(2)	[X]	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	[ ]	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

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