

<p style="text-align: center;">Form 5500</p> <p style="font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="font-size: small;">Department of Labor Employee Benefits Security Administration</p> <hr/> <p style="font-size: x-small;">Pension Benefit Guaranty Corporation</p>	<p>Annual Return/Report of Employee Benefit Plan</p> <p style="font-size: x-small;">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).</p> <p>▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	<p style="font-size: x-small;">OMB Nos. 1210-0110 1210-0089</p> <hr/> <p style="font-size: large; font-weight: bold; text-align: center;">2022</p> <hr/> <p style="text-align: center; font-weight: bold;">This Form is Open to Public Inspection</p>
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Part I	Annual Report Identification Information
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>	
A	This return/report is for: <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
	<input type="checkbox"/> a single-employer plan <input checked="" type="checkbox"/> a DFE (specify) <u>M</u>
B	This return/report is: <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report
	<input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ <input type="checkbox"/>
D	Check box if filing under: <input type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program
	<input type="checkbox"/> special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ <input type="checkbox"/>

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>ABB INC. MASTER TRUST</u>	1b Three-digit plan number (PN) ▶ <u>050</u>
	1c Effective date of plan
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) <u>ABB INC.</u> <u>305 GREGSON DRIVE</u> <u>CARY, NC 27511</u>	2b Employer Identification Number (EIN) <u>36-3100018</u>
	2c Plan Sponsor's telephone number <u>919-856-2360</u>
	2d Business code (see instructions)

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	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>09/20/2023</u>	<u>DANIEL HAGMANN</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

3a Plan administrator's name and address <input checked="" type="checkbox"/> 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
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). 6a(1) Total number of active participants at the beginning of the plan year 6a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)..... h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> 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) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> 0 A (Insurance Information) (4) <input type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> 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 2022 Form M-1 annual report. If the plan was not required to file the 2022 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 D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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.	<small>OMB No. 1210-0110</small> 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022		
A Name of plan ABB INC. MASTER TRUST	B Three-digit plan number (PN) ▶	050
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 ABB INC.	D Employer Identification Number (EIN) 36-3100018	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE:	CIF II OPPORTUNISTIC EMD (S1)		
b Name of sponsor of entity listed in (a):	WELLINGTON TRUST COMPANY, NA		
c EIN-PN 04-6913417-100	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	91851453
a Name of MTIA, CCT, PSA, or 103-12 IE:	OCM OPPORTUNITIES FUND III LP		
b Name of sponsor of entity listed in (a):	OAKTREE CAPITAL MANAGEMENT		
c EIN-PN 95-4761130-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	693
a Name of MTIA, CCT, PSA, or 103-12 IE:	OCM OPPORTUNITIES FUND IV LP		
b Name of sponsor of entity listed in (a):	OAKTREE CAPITAL MANAGEMENT		
c EIN-PN 95-4878221-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	90
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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)

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2022 This Form is Open to Public Inspection
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For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

A Name of plan ABB INC. MASTER TRUST	B Three-digit plan number (PN)	050
C Plan sponsor's name as shown on line 2a of Form 5500 ABB INC.	D Employer Identification Number (EIN) 36-3100018	

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	70138832	40001071
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	80981218	4746245
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	65567	76050
(2) U.S. Government securities.....	1c(2)	102788142	20688906
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	110991045	97818746
(B) All other.....	1c(3)(B)	303270483	226536348
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)	2673324	1493433
(B) Common.....	1c(4)(B)	1613955	0
(5) Partnership/joint venture interests.....	1c(5)	96881852	3283385
(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)	196907637	91851453
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	82580	783
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	0	206304811
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	8136140	7586327

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	974530775	700387558
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	78252562	0
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	78252562	0
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	896278213	700387558

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2).....	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	-35110	
(B) U.S. Government securities.....	2b(1)(B)	1148622	
(C) Corporate debt instruments.....	2b(1)(C)	14333908	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	464214	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		15911634
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	110469	
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	1746363	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		1856832
(3) Rents.....	2b(3)		0
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	316957631	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	358050585	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-41092954
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-67901964	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		-67901964

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-32146091
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		-49
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-5441553
c Other income	2c		4182686
d Total income. Add all income amounts in column (b) and enter total	2d		-124631459
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		-1717
i Administrative expenses: (1) Professional fees	2i(1)	837	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees	2i(3)	1634932	
(4) Other	2i(4)	357820	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		1993589
j Total expenses. Add all expense amounts in column (b) and enter total	2j		1991872
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-126623331
l Transfers of assets:			
(1) To this plan	2l(1)		251399
(2) From this plan.....	2l(2)		69518723

Part III Accountant's Opinion

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

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

(1) Unmodified **(2)** Qualified **(3)** Disclaimer **(4)** Adverse

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)

	Yes	No	Amount
4a			

		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			
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			
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			
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			
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			
l Has the plan failed to provide any benefit when due under the plan?	4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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



Single Transactions in Excess of Five Percent of Plan Assets

Report ID: T6400

BNY MELLON

Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

5% VALUE :	Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
	44,813,910.67								
ABBF67300002	996115960	EB TEMP INV FD	B	66,003,503.710	0.00	66,003,503.71	0.00	0.00	0.00
		1.147% 12/31/2049 DD 11/01/01							
ABBF67300002	996115960	EB TEMP INV FD	S	59,995,268.760	0.00	0.00	59,995,268.76	59,995,268.76	0.00
		1.147% 12/31/2049 DD 11/01/01							
ABBF67300002	996115960	EB TEMP INV FD	B	91,281,940.670	0.00	91,281,940.67	0.00	0.00	0.00
		1.147% 12/31/2049 DD 11/01/01							
ABBF67300002	996115960	EB TEMP INV FD	S	46,124,580.320	0.00	0.00	46,124,580.32	46,124,580.32	0.00
		1.147% 12/31/2049 DD 11/01/01							
ABBF67300002	996115960	EB TEMP INV FD	S	50,000,000.000	0.00	0.00	50,000,000.00	50,000,000.00	0.00
		1.147% 12/31/2049 DD 11/01/01							
ABBF67300002	996115960	EB TEMP INV FD	B	94,375,406.960	0.00	94,375,406.96	0.00	0.00	0.00
		1.147% 12/31/2049 DD 11/01/01							
ABBF67300002	996115960	EB TEMP INV FD	S	47,313,504.380	0.00	0.00	47,313,504.38	47,313,504.38	0.00
		1.147% 12/31/2049 DD 11/01/01							
ABBF66780002	999016413	PIMCO STOCKPLUS L P	S	14,451,487	0.00	0.00	47,187,703.48	23,440,080.03	23,747,623.45
ABBF66970002	99VVAA2C9	MARATHON LONDON GROUP TRUST	S	79,038.277	0.00	0.00	66,002,608.11	50,897,563.63	15,105,044.48
ABBF50020002	99VVBTHW7	OFIGTC EMERGING MARKETS EQUITY	S	842,924.262	0.00	0.00	46,360,834.41	45,464,545.57	896,288.84



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

TOTAL PLAN - ABBG00010000

Status: FINAL

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Assets Disposed	Cost of Disposed	Gain/Loss
5% VALUE :								
	44,813,910.67							
5	921909776	VANGUARD TOT INT ST IDX-INS+	938,479,240	106,253,793.41	0.00	0.00	0.00	0.00
5	922908355	VANGUARD TTL STK MKT-INST PL	582,492,610	105,492,570.10	0.00	0.00	0.00	0.00
570	996115960	EB TEMP INV FD	552,871,929.400	552,871,929.40	0.00	0.00	0.00	0.00
		1.147% 12/31/2049 DD 11/01/01						
293	996115960	EB TEMP INV FD	583,648,195.250	0.00	583,648,195.25	583,648,195.25	0.00	0.00
		1.147% 12/31/2049 DD 11/01/01						
3	999016413	PIMCO STOCKPLUS L P	6,035.030	20,000,000.00	0.00	0.00	0.00	0.00
3	999016413	PIMCO STOCKPLUS L P	28,248.080	0.00	92,187,703.48	45,158,414.72	47,029,288.76	47,029,288.76
13	99VVA2C9	MARATHON LONDON GROUP TRUST	84,767.830	0.00	71,218,921.11	54,587,171.34	16,631,749.77	16,631,749.77
6	99VVBTHW7	OFIGTC EMERGING MARKETS EQUITY	851,889.680	0.00	46,871,434.32	45,948,110.33	923,323.99	923,323.99

Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

ABB MASTER TRUST FUND

01/01/2022 - 12/31/2022

TOTAL PLAN - ABBG00010000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH					
ABBF66970002	FA9123458	664,273.000	20,487.08	21,612.57	1,125.49
ABBF66970002	TWD (TAIWAN DOLLAR)	0.140	0.15	0.15	0.00
ABBF66970002	EUR (EURO)	35,151.380	35,151.38	35,151.38	0.00
ABBF67300002	996087094	2.360	61.81	1.60	(60.21)
ABBF68400002	AA9123487	8.000	0.03	0.02	(0.01)
ABBF68400002	EM9123453	(0.220)	(0.30)	(0.26)	0.04
ABBF68400002	EX9123483	0.500	0.38	0.37	(0.01)
ABBF68400002	NC9123489	(0.070)	(0.08)	(0.07)	0.01
ABBF68400002	XX9123482				
TOTAL INTEREST-BEARING CASH			55,700.45	56,765.76	1,065.31
U. S. GOVERNMENT SECURITIES					
ABBF67150002	3137B6GQ8	93,689.201	104,170.70	92,253.88	(11,916.82)
ABBF67150002	3137B8LR6	286,169.471	321,314.67	280,397.43	(40,917.24)
ABBF67150002	3138LDB85	730,470.351	760,345.45	681,463.10	(78,882.35)
ABBF67150002	3138LJ7J3	552,000.000	555,751.88	510,903.60	(44,848.28)
ABBF67150002	3138LJMH0	344,851.390	355,493.29	313,835.46	(41,657.83)
ABBF67150002	3138LNHB0	882,108.405	924,215.30	849,549.78	(74,665.52)
ABBF67150002	31392W7D6	41,847.580	46,032.34	42,925.16	(3,107.18)
ABBF67150002	31393AP92	25,392.497	27,213.61	25,778.97	(1,434.64)
ABBF67150002	31393LFM0	84,173.250	89,013.23	86,232.13	(2,781.10)
ABBF67150002	31394BGB4	604,006.653	646,908.41	587,414.59	(59,493.82)
ABBF67150002	31395PLR1	630,799.870	684,406.80	633,051.83	(51,354.97)
ABBF67150002	31396V6J2	100,293.760	108,338.68	100,682.90	(7,655.78)
ABBF67150002	31398CXV5	96,385.632	102,048.30	92,646.83	(9,401.47)
ABBF67150002	31398EKS2	537,938.639	583,687.90	549,784.05	(33,903.85)
ABBF67150002	3140JAKS6	170,135.860	179,161.03	171,029.07	(8,131.96)
ABBF67150002	3140QEDC3	2,124,437.927	2,227,939.85	1,824,297.34	(403,642.51)
ABBF67150002	83162CNA7	3,098.506	3,098.51	3,082.42	(16.09)
ABBF67150002	83162CNC3	4,301.300	4,301.29	4,288.22	(13.07)
ABBF67150002	83162CQB2	16,506.805	16,506.80	16,281.65	(225.15)
ABBF67150002	83162CQH9	10,805.130	11,217.09	10,613.45	(603.64)
ABBF67150002	83162CQY2	26,159.921	26,159.92	25,706.31	(453.61)
ABBF67150002	83162CRB1	30,627.445	30,627.44	30,545.06	(82.38)
ABBF67150002	912810TJ7	2,135,000.000	1,867,541.21	1,775,380.60	(92,160.61)
ABBF67150002	912810TL2	650,000.000	700,121.09	656,701.50	(43,419.59)
ABBF67150002	912810TM0	2,000,000.000	2,071,015.63	1,970,940.00	(100,075.63)
ABBF67150002	91282CCL3	1,000,000.000	998,203.13	937,150.00	(61,053.13)
ABBF67150002	91282CCY5	3,500,000.000	3,494,667.97	3,012,450.00	(482,217.97)
ABBF67150002	91282CDV0	735,000.000	726,834.65	705,342.75	(21,491.90)
ABBF67150002	91282CEA5	1,500,000.000	1,476,679.69	1,446,390.00	(30,289.69)
ABBF67150002	91282CFX4	3,250,000.000	3,267,138.67	3,251,787.50	(15,351.17)

Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102



Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
TOTAL U. S. GOVERNMENT SECURITIES					
			22,410,154.53	20,688,905.58	(1,721,248.95)
CORPORATE DEBT INSTRUMENTS - PREFERRED					
ABBF60040002	02154CAF0 ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	600,000.000	595,613.98	483,000.00	(112,613.98)
ABBF60040002	0367AXAQ9 ANTERO RESOURCES CORP 144A 7.625% 02/01/2029 DD 01/26/21	252,000.000	272,309.10	253,449.00	(18,860.10)
ABBF60040002	04364VAU7 ASCENT RESOURCES UTICA HO 144A 5.875% 06/30/2029 DD 06/14/21	250,000.000	245,388.50	222,907.50	(22,481.00)
ABBF60040002	04650YAB6 AT HOME GROUP INC 144A 7.125% 07/15/2029 DD 07/12/21	125,000.000	125,000.00	72,512.50	(52,487.50)
ABBF60040002	095796AH1 BLUE RACER MIDSTREAM LLC 144A 7.625% 12/15/2025 DD 12/23/20	350,000.000	367,815.75	347,392.50	(20,423.25)
ABBF60040002	12116LAA7 BURFORD CAPITAL GLOBAL FI 144A 6.250% 04/15/2028 DD 04/05/21	500,000.000	450,100.00	444,305.00	(5,795.00)
ABBF60040002	1248EPCD3 CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19	400,000.000	423,480.00	341,024.00	(82,456.00)
ABBF60040002	126307BB2 CSC HOLDINGS LLC 144A 4.125% 12/01/2030 DD 06/16/20	575,000.000	499,000.00	406,392.75	(92,607.25)
ABBF60040002	12769GAA8 CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21	250,000.000	199,375.00	203,452.50	4,077.50
ABBF60040002	156700BB1 LUMEN TECHNOLOGIES INC 144A 5.125% 12/15/2026 DD 12/16/19	375,000.000	374,388.92	325,987.50	(48,401.42)
ABBF60040002	156700BC9 LUMEN TECHNOLOGIES INC 144A 4.000% 02/15/2027 DD 01/24/20	125,000.000	108,489.25	105,931.25	(2,558.00)
ABBF60040002	16308NAA2 OLYMPUS WATER US HOLDING 144A 7.125% 10/01/2027 DD 08/30/22	225,000.000	222,750.00	214,312.50	(8,437.50)
ABBF60040002	17302XAK2 CITGO PETROLEUM CORP 144A 7.000% 06/15/2025 DD 06/09/20	275,000.000	281,427.50	268,911.50	(12,516.00)
ABBF60040002	18452MAB2 CLEAR CHANNEL INTERNATION 144A 6.625% 08/01/2025 DD 08/04/20	275,000.000	268,125.00	262,405.00	(5,720.00)
ABBF60040002	18539UAC9 CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19	500,000.000	534,942.00	461,035.00	(73,907.00)
ABBF60040002	201723AQ6 COMMERCIAL METALS CO 4.125% 01/15/2030 DD 01/28/22	100,000.000	100,000.00	88,486.00	(11,514.00)
ABBF60040002	29365DAB5 AUDACY CAPITAL CORP 144A 6.750% 03/31/2029 DD 03/25/21	75,000.000	76,875.00	12,990.75	(63,884.25)
ABBF60040002	29413XAD9 ENVIVA PARTNERS LP / ENVI 144A 6.500% 01/15/2026 DD 12/09/19	500,000.000	483,094.00	470,920.00	(12,174.00)
ABBF60040002	345370DA5 FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21	325,000.000	325,222.47	243,766.25	(81,456.22)
ABBF60040002	38869AAD9 GRAPHIC PACKAGING INTERNA 144A 3.750% 02/01/2030 DD 11/19/21	1,000,000.000	872,103.75	850,680.00	(21,423.75)
ABBF60040002	418751AE3 HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21	400,000.000	377,978.00	347,520.00	(30,458.00)
ABBF60040002	42704LAA2 HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19	500,000.000	468,015.00	466,375.00	(1,640.00)
ABBF60040002	428040DA4 HERTZ CORP/THE 144A 4.625% 12/01/2026 DD 11/23/21	175,000.000	175,000.00	146,562.50	(28,437.50)
ABBF60040002	431318AV6 HILCORP ENERGY I LP / HIL 144A 6.000% 02/01/2031 DD 01/22/21	500,000.000	509,001.08	431,280.00	(77,721.08)
ABBF60040002	45824TBC8 INTELSAT JACKSON HOLDINGS 144A 6.500% 03/15/2030 DD 01/27/22	250,000.000	228,336.50	223,497.50	(4,839.00)
ABBF60040002	48666KBA6 KB HOME 7.250% 07/15/2030 DD 06/22/22	50,000.000	50,000.00	48,584.50	(1,415.50)
ABBF60040002	50197AM6 BATH & BODY WORKS INC 6.750% 07/01/2036 DD 06/16/16	250,000.000	278,325.50	219,725.00	(58,600.50)
ABBF60040002	50190EAA2 LCM INVESTMENTS HOLDINGS 144A 4.875% 05/01/2029 DD 04/27/21	500,000.000	487,849.50	400,395.00	(87,454.50)
ABBF60040002	50220MAA8 LSF9 ATLANTIS HOLDINGS LL 144A 7.750% 02/15/2026 DD 02/19/21	500,000.000	492,105.25	442,530.00	(49,575.25)
ABBF60040002	505742AG1 LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17	175,000.000	163,187.50	164,419.50	1,232.00
ABBF60040002	55305BAV3 M/I HOMES INC 3.950% 02/15/2030 DD 08/23/21	250,000.000	251,373.00	201,860.00	(49,513.00)
ABBF60040002	55323AC6 MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20	350,000.000	343,610.51	232,753.50	(110,857.01)
ABBF60040002	55342UAJ3 MPT OPERATING PARTNERSHIP LP / 4.625% 08/01/2029 DD 07/26/19	625,000.000	611,000.00	476,618.75	(134,381.25)
ABBF60040002	575358AE9 MASONITE INTERNATIONAL CO 144A 3.500% 02/15/2030 DD 07/26/21	200,000.000	186,187.50	161,786.00	(24,401.50)
ABBF60040002	62886HBE0 NCL CORP LTD 144A 5.875% 02/15/2027 DD 02/18/22	375,000.000	356,615.07	324,862.50	(31,752.57)
ABBF60040002	64051NAA1 GPD COS INC 144A 10.125% 04/01/2026 DD 03/29/19	175,000.000	188,807.35	149,187.50	(39,619.85)
ABBF60040002	640695AA0 NEPTUNE BIDCO US INC 144A 9.290% 04/15/2029 DD 11/16/22	250,000.000	233,934.50	235,625.00	1,690.50
ABBF60040002	651229BD7 NEWELL BRANDS INC 6.625% 09/15/2029 DD 09/14/22	250,000.000	252,718.75	246,875.00	(5,843.75)
ABBF60040002	66977WAR0 NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	300,000.000	315,062.50	269,553.00	(45,509.50)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

BNY MELLON

Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF60040002	674599CJ2	150,000.000	152,625.00	117,153.00	(35,472.00)
ABBF60040002	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	100,000.000	97,722.00	98,812.00	1,090.00
ABBF60040002	PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17	300,000.000	300,656.25	249,000.00	(51,656.25)
ABBF60040002	PATRICK INDUSTRIES INC 144A 4.750% 05/01/2029 DD 04/20/21	500,000.000	491,042.00	466,500.00	(24,542.00)
ABBF60040002	PERENTI FINANCE PTY LTD 144A 6.500% 10/07/2025 DD 10/07/20	500,000.000	504,997.70	502,440.00	(2,557.70)
ABBF60040002	ROYAL CARIBBEAN CRUISES L 144A 8.250% 01/15/2029 DD 10/06/22	200,000.000	200,000.00	169,500.00	(30,500.00)
ABBF60040002	SCIL IV LLC / SCIL USA HO 144A 5.375% 11/01/2026 DD 11/01/21	525,000.000	521,355.50	456,907.50	(64,448.00)
ABBF60040002	SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21	275,000.000	219,000.00	213,884.00	(5,116.00)
ABBF60040002	SPECTRUM BRANDS INC 144A 3.875% 03/15/2031 DD 03/03/21	125,000.000	124,687.50	120,942.50	(3,745.00)
ABBF60040002	ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19	375,000.000	380,851.89	370,560.00	(10,291.89)
ABBF60040002	SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20	200,000.000	210,406.25	184,546.00	(25,860.25)
ABBF60040002	STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17	50,000.000	41,750.00	40,746.50	(1,003.50)
ABBF60040002	STANDARD INDUSTRIES INC/N 144A 4.375% 07/15/2030 DD 06/30/20	200,000.000	184,068.75	150,756.00	(33,312.75)
ABBF60040002	STANDARD INDUSTRIES INC/N 144A 3.375% 01/15/2031 DD 08/21/20	250,000.000	209,093.75	207,812.50	(1,281.25)
ABBF60040002	TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21	375,000.000	387,187.50	332,812.50	(54,375.00)
ABBF60040002	UPC HOLDING BV 144A 5.500% 01/15/2028 DD 10/18/17	500,000.000	514,687.50	483,930.00	(30,757.50)
ABBF60040002	UNITI GROUP LP / UNITI FI 144A 7.875% 02/15/2025 DD 02/10/20	250,000.000	257,600.00	218,750.00	(38,850.00)
ABBF60040002	VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	250,000.000	255,651.25	213,000.00	(42,651.25)
ABBF60040002	VENTURE GLOBAL CALCASIEU 144A 4.125% 08/15/2031 DD 08/05/21	500,000.000	528,823.50	506,485.00	(22,338.50)
ABBF60040002	WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20	350,000.000	445,357.50	292,218.50	(153,139.00)
ABBF67150002	ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	400,000.000	399,724.00	345,900.00	(53,824.00)
ABBF67150002	ALABAMA POWER CO 3.050% 03/15/2032 DD 03/07/22	1,325,000.000	1,779,328.74	1,322,164.50	(457,164.24)
ABBF67150002	ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	700,000.000	831,929.00	666,848.00	(165,081.00)
ABBF67150002	BMW US CAPITAL LLC 144A 4.150% 04/09/2030 DD 04/09/20	138,468.807	138,468.82	138,083.86	(384.96)
ABBF67150002	BNSF RAILWAY CO 2007-1 PASS TH 5.996% 04/01/2024 DD 06/18/07	1,400,000.000	1,537,894.75	1,329,314.00	(208,580.75)
ABBF67150002	BNP PARIBAS SA 144A 4.625% 03/13/2027 DD 03/13/17	1,200,000.000	1,352,484.00	1,106,400.00	(246,084.00)
ABBF67150002	BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17	1,150,000.000	1,207,991.63	937,388.00	(270,603.63)
ABBF67150002	BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	1,900,000.000	2,236,197.00	1,745,435.00	(490,762.00)
ABBF67150002	BERKSHIRE HATHAWAY ENERGY CO 3.700% 07/15/2030 DD 01/15/21	750,000.000	892,777.50	724,740.00	(168,037.50)
ABBF67150002	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19	1,100,000.000	1,346,697.00	873,246.00	(473,451.00)
ABBF67150002	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	750,000.000	885,592.50	728,115.00	(157,477.50)
ABBF67150002	EOG RESOURCES INC 4.375% 04/15/2030 DD 04/14/20	700,000.000	880,992.00	617,519.00	(263,473.00)
ABBF67150002	EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	325,000.000	351,607.75	284,485.50	(67,122.25)
ABBF67150002	EXXON MOBIL CORP 2.610% 10/15/2030 DD 04/15/20	300,000.000	299,961.00	279,870.00	(20,091.00)
ABBF67150002	FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	275,000.000	270,919.00	235,232.25	(35,686.75)
ABBF67150002	GEORGIA POWER CO 2.650% 09/15/2029 DD 09/10/19	1,300,000.000	1,769,508.00	1,331,187.00	(438,321.00)
ABBF67150002	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	1,525,000.000	1,515,481.37	1,168,790.50	(346,690.87)
ABBF67150002	HSBC HOLDINGS PLC VAR RT 08/18/2031 DD 08/18/20	375,000.000	453,401.25	351,536.25	(101,865.00)
ABBF67150002	INTEL CORP 3.900% 03/25/2030 DD 03/25/20	400,000.000	400,000.00	424,900.00	24,900.00
ABBF67150002	LLOYDS BANKING GROUP PLC VAR RT 11/15/2033 DD 11/15/22	700,000.000	699,475.00	689,409.00	(10,066.00)
ABBF67150002	NEXTERA ENERGY CAPITAL HOLDING 5.000% 07/15/2032 DD 06/23/22	250,000.000	195,000.00	187,945.00	(7,055.00)
ABBF67150002	NORDSTROM INC 4.375% 04/01/2030 DD 11/06/19	500,000.000	489,760.00	414,445.00	(75,315.00)
ABBF67150002	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	200,000.000	264,000.00	176,040.00	(87,960.00)
ABBF67150002	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13				



Schedule of Investments at End of Plan Year at Historical Cost

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Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF67150002	718172BL2 PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	725,000.000	878,787.00	585,299.75	(293,487.25)
ABBF67150002	822582BF8 SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	350,000.000	424,375.00	307,919.50	(116,455.50)
ABBF67150002	857477BV4 STATE STREET CORP VAR RT 08/04/2033 DD 08/04/22	300,000.000	300,000.00	278,094.00	(21,906.00)
ABBF67150002	87264ABW4 T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	850,000.000	850,000.00	733,711.50	(116,288.50)
ABBF67150002	87264ACV5 T-MOBILE USA INC 5.200% 01/15/2033 DD 09/15/22	300,000.000	299,523.00	298,521.00	(1,002.00)
ABBF67150002	89356BAA6 TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15	575,000.000	575,342.55	543,375.00	(31,967.55)
ABBF67150002	907818EJ3 UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	600,000.000	735,330.00	493,416.00	(241,914.00)
ABBF67150002	90783WAA1 UNION PACIFIC RAILROAD CO 2006 5.866% 07/02/2030 DD 07/27/06	312,644.616	315,507.50	321,855.13	6,347.63
ABBF67150002	91324PEJ7 UNITEDHEALTH GROUP INC 4.200% 05/15/2032 DD 05/20/22	725,000.000	727,582.50	690,207.25	(37,375.25)
ABBF67150002	94974BGL8 WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15	643,000.000	738,093.27	619,845.57	(118,247.70)
ABBF67150002	95000UJ1 WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	2,050,000.000	2,156,967.48	1,702,402.00	(454,565.48)
ABBF80060002	00287YAV1 ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	750,000.000	890,685.00	682,012.50	(208,672.50)
ABBF80060002	00774WAY1 AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	335,000.000	333,559.50	255,052.25	(78,507.25)
ABBF80060002	00794AH4 ADVENTIST HEALTH SYSTEM/WEST 5.430% 03/01/2032 DD 12/15/22	450,000.000	450,000.00	444,667.50	(5,332.50)
ABBF80060002	02209SBH5 ALTRIA GROUP INC 2.350% 05/06/2025 DD 05/06/20	785,000.000	784,670.30	738,606.50	(46,063.80)
ABBF80060002	02209SBM4 ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	385,000.000	382,732.35	255,597.65	(127,134.70)
ABBF80060002	025816CV9 AMERICAN EXPRESS CO 3.375% 05/03/2024 DD 05/03/22	710,000.000	709,929.00	695,821.30	(14,107.70)
ABBF80060002	032654AV7 ANALOG DEVICES INC 2.100% 10/01/2031 DD 10/05/21	605,000.000	601,539.40	490,310.15	(111,229.25)
ABBF80060002	03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	807,000.000	837,643.67	754,358.12	(73,285.55)
ABBF80060002	037735CY1 APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	775,000.000	892,466.75	568,687.25	(323,779.50)
ABBF80060002	037833BA7 APPLE INC 3.450% 02/09/2045 DD 02/09/15	1,065,000.000	1,263,207.15	859,156.80	(404,050.35)
ABBF80060002	037833EE6 APPLE INC 2.375% 02/08/2041 DD 02/08/21	860,000.000	858,641.20	609,654.00	(248,987.20)
ABBF80060002	04010LBB8 ARES CAPITAL CORP 2.875% 06/15/2028 DD 06/10/21	515,000.000	528,884.40	413,617.10	(115,267.30)
ABBF80060002	04685A3C3 ATHENE GLOBAL FUNDING 144A 1.985% 08/19/2028 DD 08/19/21	880,000.000	874,640.80	709,385.60	(165,255.20)
ABBF80060002	053484AD3 AVALONBAY COMMUNITIES INC 5.000% 02/15/2033 DD 12/07/22	670,000.000	667,253.00	661,578.10	(5,674.90)
ABBF80060002	059165EP1 BALTIMORE GAS AND ELECTRIC CO 4.550% 06/01/2052 DD 06/06/22	345,000.000	344,385.90	307,339.80	(37,046.10)
ABBF80060002	05964HAB1 BANCO SANTANDER SA 4.250% 04/11/2027 DD 04/11/17	400,000.000	453,436.00	380,108.00	(73,328.00)
ABBF80060002	06051GJ6 BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20	725,000.000	767,862.00	592,201.75	(175,660.25)
ABBF80060002	06051GJF7 BANK OF AMERICA CORP VAR RT 07/23/2031 DD 07/23/20	1,600,000.000	1,586,624.00	1,231,808.00	(354,816.00)
ABBF80060002	09659W2G8 BNP PARIBAS SA 144A VAR RT 01/10/2025 DD 01/10/19	1,170,000.000	1,169,368.20	1,158,627.60	(10,740.60)
ABBF80060002	09659W2L7 BNP PARIBAS SA 144A VAR RT 06/09/2026 DD 06/09/20	725,000.000	725,000.00	666,180.75	(58,819.25)
ABBF80060002	110122DK1 BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	535,000.000	707,585.65	472,838.35	(234,747.30)
ABBF80060002	11135FAQ4 BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	570,000.000	572,331.30	511,461.00	(60,870.30)
ABBF80060002	12513GBJ7 CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21	1,035,000.000	1,035,000.00	851,152.95	(183,847.05)
ABBF80060002	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	295,000.000	252,589.80	266,116.55	13,526.75
ABBF80060002	172967KY6 CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	650,000.000	717,320.50	602,004.00	(115,316.50)
ABBF80060002	172967MF5 CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19	925,000.000	998,648.50	896,232.50	(102,416.00)
ABBF80060002	20030NBU4 COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	545,000.000	602,077.85	401,005.55	(201,072.30)
ABBF80060002	22822VAV3 CROWN CASTLE INC 1.050% 07/15/2026 DD 02/16/21	420,000.000	418,681.20	363,333.60	(55,347.60)
ABBF80060002	247361ZV3 DELTA AIR LINES 2020-1 CLASS A 2.000% 12/10/2029 DD 03/12/20	1,271,520.135	1,271,520.13	1,084,301.51	(187,218.62)
ABBF80060002	25746JDP1 DOMINION ENERGY INC 4.350% 08/15/2032 DD 08/19/22	765,000.000	759,864.30	713,408.40	(46,455.90)
ABBF80060002	26441CBT1 DUKE ENERGY CORP 4.500% 08/15/2032 DD 08/11/22	665,000.000	664,042.40	626,882.20	(37,160.20)
ABBF80060002	26443TAB2 DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	685,000.000	768,090.50	477,725.85	(290,364.65)



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Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF80060002	29278NAP8 ENERGY TRANSFER LP 2.900% 05/15/2025 DD 01/22/20	765,000.000	771,471.90	721,440.90	(50,031.00)
ABBF80060002	29670GAG7 ESSENTIAL UTILITIES INC 5.300% 05/01/2052 DD 05/20/22	575,000.000	569,986.00	541,172.75	(28,813.25)
ABBF80060002	30231GBM3 EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	395,000.000	436,609.30	297,122.95	(139,486.35)
ABBF80060002	30303M8G0 META PLATFORMS INC 3.500% 08/15/2027 DD 08/09/22	660,000.000	658,673.40	616,136.40	(42,537.00)
ABBF80060002	30321L2B7 F&G GLOBAL FUNDING 144A 0.900% 09/20/2024 DD 09/22/21	1,250,000.000	1,249,737.50	1,142,750.00	(106,987.50)
ABBF80060002	31620MBR6 FIDELITY NATIONAL INFORMATION 1.150% 03/01/2026 DD 03/02/21	790,000.000	788,815.00	693,864.90	(94,950.10)
ABBF80060002	36267VAG8 GE HEALTHCARE TECHNOLOGIE 144A 5.857% 03/15/2030 DD 11/22/22	755,000.000	754,984.90	774,418.60	19,433.70
ABBF80060002	38141GWL4 GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	800,000.000	896,760.00	743,216.00	(153,544.00)
ABBF80060002	38141GWV2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	1,350,000.000	1,533,937.50	1,235,277.00	(298,660.50)
ABBF80060002	38141GXR0 GOLDMAN SACHS GROUP INC/THE VAR RT 01/27/2032 DD 01/27/21	500,000.000	500,000.00	381,450.00	(118,550.00)
ABBF80060002	38141GYG3 GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2027 DD 06/10/21	1,020,000.000	1,020,000.00	881,025.00	(138,975.00)
ABBF80060002	38141GYJ7 GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	610,000.000	610,000.00	474,909.40	(135,090.60)
ABBF80060002	40428OCL1 HSBC HOLDINGS PLC VAR RT 09/22/2028 DD 09/22/20	2,000,000.000	1,975,160.00	1,674,340.00	(300,820.00)
ABBF80060002	437076BH4 HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	575,000.000	743,314.00	501,026.25	(242,287.75)
ABBF80060002	452327AN9 ILLUMINA INC 5.800% 12/12/2025 DD 12/13/22	860,000.000	859,957.00	866,613.40	6,656.40
ABBF80060002	458140CB4 INTEL CORP 4.900% 08/05/2052 DD 08/05/22	785,000.000	783,684.10	698,453.75	(85,230.35)
ABBF80060002	45866FAP9 INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	495,000.000	498,539.25	346,450.29	(152,088.96)
ABBF80060002	46647PAR7 JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18	1,375,000.000	1,592,332.50	1,269,936.25	(322,396.25)
ABBF80060002	46647PBD7 JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19	520,000.000	480,027.60	467,547.60	(12,480.00)
ABBF80060002	46647PBF2 JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19	1,080,000.000	1,135,922.40	1,018,861.20	(117,061.20)
ABBF80060002	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	600,000.000	600,000.00	391,296.00	(208,704.00)
ABBF80060002	46647PCC8 JPMORGAN CHASE & CO VAR RT 04/22/2032 DD 04/22/21	600,000.000	600,000.00	482,412.00	(117,588.00)
ABBF80060002	46817MAN7 JACKSON FINANCIAL INC 4.000% 11/23/2051 DD 05/23/22	525,000.000	519,655.50	335,564.25	(184,091.25)
ABBF80060002	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	520,000.000	515,236.80	486,501.60	(28,735.20)
ABBF80060002	574599BP0 MASCO CORP 2.000% 10/01/2030 DD 09/18/20	460,000.000	348,988.20	357,659.20	8,671.00
ABBF80060002	57629WDK3 MASSMUTUAL GLOBAL FUNDING 144A 4.150% 08/26/2025 DD 08/26/22	860,000.000	859,114.20	841,974.40	(17,139.80)
ABBF80060002	58013MFK5 MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	500,000.000	566,415.00	378,440.00	(187,975.00)
ABBF80060002	58769JAA5 MERCEDES-BENZ FINANCE NOR 144A 5.500% 11/27/2024 DD 11/28/22	640,000.000	639,616.00	644,032.00	4,416.00
ABBF80060002	58769JAC1 MERCEDES-BENZ FINANCE NOR 144A 5.250% 11/29/2027 DD 11/28/22	640,000.000	636,806.40	644,166.40	7,360.00
ABBF80060002	58933YBG9 MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21	485,000.000	483,632.30	311,476.70	(172,155.60)
ABBF80060002	59156RCC0 METLIFE INC 5.000% 07/15/2052 DD 07/11/22	515,000.000	549,196.00	490,398.45	(58,797.55)
ABBF80060002	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	1,025,000.000	789,475.50	682,527.00	(106,948.50)
ABBF80060002	6174468J1 MORGAN STANLEY VAR RT 07/22/2025 DD 07/23/19	1,100,000.000	1,171,808.00	1,052,062.00	(119,746.00)
ABBF80060002	6174468L6 MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20	775,000.000	827,366.75	642,234.75	(185,132.00)
ABBF80060002	6174468X0 MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21	655,000.000	655,000.00	495,880.85	(159,119.15)
ABBF80060002	61747YEF8 MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21	825,000.000	825,000.00	600,261.75	(224,738.25)
ABBF80060002	63859UBF9 NATIONWIDE BUILDING SOCIE 144A 1.000% 08/28/2025 DD 08/28/20	1,115,000.000	1,106,470.25	994,290.10	(112,180.15)
ABBF80060002	694308HL4 PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	330,000.000	347,424.00	235,379.10	(112,044.90)
ABBF80060002	713448FF0 PEPSCO INC 2.625% 10/21/2041 DD 10/21/21	280,000.000	279,566.00	207,656.40	(71,909.60)
ABBF80060002	718172CW7 PHILIP MORRIS INTERNATIONAL IN 5.625% 11/17/2029 DD 11/17/22	585,000.000	584,496.90	595,219.95	10,723.05
ABBF80060002	718172CX5 PHILIP MORRIS INTERNATIONAL IN 5.750% 11/17/2032 DD 11/17/22	310,000.000	309,721.00	316,993.60	7,272.60
ABBF80060002	718546BA1 PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21	460,000.000	456,609.80	319,497.60	(137,112.20)
ABBF80060002	74340XCB5 PROLOGIS LP 2.250% 01/15/2032 DD 07/15/22	495,000.000	489,173.85	394,069.50	(95,104.35)

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ABB MASTER TRUST FUND

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ABBF80060002	744573AT3 PUBLIC SERVICE ENTERPRISE GROU 0.841% 11/08/2023 DD 11/08/21	605,000.000	605,000.00	582,518.20	(22,481.80)
ABBF80060002	74460DAH2 PUBLIC STORAGE 1.950% 11/09/2028 DD 11/09/21	415,000.000	414,809.10	354,712.95	(60,096.15)
ABBF80060002	74460DAJ8 PUBLIC STORAGE 2.250% 11/09/2031 DD 11/09/21	385,000.000	384,896.05	309,840.30	(75,055.75)
ABBF80060002	75513EAC5 RAYTHEON TECHNOLOGIES CORP 3.125% 07/01/2050 DD 05/18/20	635,000.000	682,244.00	448,183.00	(234,061.00)
ABBF80060002	78409VBE3 S&P GLOBAL INC 144A 3.900% 03/01/2062 DD 03/18/22	555,000.000	545,071.05	433,122.00	(111,949.05)
ABBF80060002	78486GAR2 SVB FINANCIAL GROUP VAR RT 04/29/2028 DD 04/29/22	815,000.000	815,000.00	771,805.00	(43,195.00)
ABBF80060002	797440CA0 SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21	405,000.000	412,094.95	275,853.60	(136,241.35)
ABBF80060002	80281LAN5 SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21	660,000.000	660,000.00	616,849.20	(43,150.80)
ABBF80060002	842400GR8 SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	245,000.000	300,845.30	217,471.80	(83,373.50)
ABBF80060002	867224AB3 SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	335,000.000	366,094.70	255,765.80	(110,328.90)
ABBF80060002	87264ACX1 T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	425,000.000	422,118.50	415,743.50	(6,375.00)
ABBF80060002	89153VAV1 TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	475,000.000	496,318.12	338,670.25	(157,647.87)
ABBF80060002	898813AT7 TUCSON ELECTRIC POWER CO 3.250% 05/01/2051 DD 05/11/21	485,000.000	480,867.80	321,676.25	(159,191.55)
ABBF80060002	902613AH1 UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21	2,065,000.000	2,065,000.00	1,778,894.25	(286,105.75)
ABBF80060002	907818FT0 UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21	725,000.000	724,789.75	570,966.50	(153,823.25)
ABBF80060002	91324PED0 UNITEDHEALTH GROUP INC 2.300% 05/15/2031 DD 05/19/21	515,000.000	460,440.90	430,076.50	(30,364.40)
ABBF80060002	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	515,000.000	425,199.45	371,433.45	(53,766.00)
ABBF80060002	92343VFT6 VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	580,000.000	579,460.60	394,139.00	(185,321.60)
ABBF80060002	931142ET6 WALMART INC 1.800% 09/22/2031 DD 09/22/21	790,000.000	787,195.50	645,264.10	(141,931.40)
ABBF80060002	931142EU3 WALMART INC 2.500% 09/22/2041 DD 09/22/21	355,000.000	355,000.00	260,207.90	(94,792.10)
ABBF80060002	95000UJG7 WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	430,000.000	459,639.90	366,575.00	(93,064.90)
ABBF80060002	95000UJQ5 WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	600,000.000	622,932.00	428,478.00	(194,454.00)
ABBF80060002	969457CA6 WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	760,000.000	759,650.40	684,038.00	(75,612.40)
ABBF80060002	976843BN1 WISCONSIN PUBLIC SERVICE CORP 2.850% 12/01/2051 DD 11/18/21	355,000.000	354,357.45	228,953.70	(125,403.75)
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED				97,818,745.98	(19,294,115.27)
CORPORATE DEBT INSTRUMENTS					
ABBF60040002	00175PAB9 AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19	875,000.000	837,685.07	806,811.25	(30,873.82)
ABBF60040002	00253XAA9 AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	750,000.000	731,508.45	721,035.00	(10,473.45)
ABBF60040002	00253XAB7 AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	750,000.000	789,130.10	684,142.50	(104,987.60)
ABBF60040002	00653VAA9 ADAPTHEALTH LLC 144A 6.125% 08/01/2028 DD 07/29/20	375,000.000	381,688.75	343,758.75	(37,930.00)
ABBF60040002	00775PAA5 ADVANTAGE SALES & MARKETI 144A 6.500% 11/15/2028 DD 10/28/20	450,000.000	466,060.25	343,057.50	(123,002.75)
ABBF60040002	00790RAB0 ADVANTAGE DRAINAGE SYSTEMS 144A 6.375% 06/15/2030 DD 06/09/22	100,000.000	100,000.00	97,166.00	(2,834.00)
ABBF60040002	013092AC5 ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	1,000,000.000	946,593.75	928,870.00	(17,723.75)
ABBF60040002	018581AK4 *BREAD FINANCIAL HOLDINGS 144A 4.750% 12/15/2024 DD 12/20/19	250,000.000	246,647.50	221,685.00	(24,962.50)
ABBF60040002	018581AL2 *BREAD FINANCIAL HOLDINGS 144A 7.000% 01/15/2026 DD 09/22/20	525,000.000	550,203.75	456,750.00	(93,453.75)
ABBF60040002	019579AA9 ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21	500,000.000	456,971.00	412,965.00	(44,006.00)
ABBF60040002	02156LAC5 ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19	300,000.000	307,500.00	234,936.00	(72,564.00)
ABBF60040002	02156TAA2 ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20	200,000.000	199,465.00	118,058.00	(81,407.00)
ABBF60040002	023771S58 AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20	250,000.000	299,244.68	268,120.00	(31,124.68)
ABBF60040002	032177AJ6 AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19	75,000.000	75,000.00	63,937.50	(11,062.50)
ABBF60040002	03969AAQ3 ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20	200,000.000	186,830.00	190,472.00	3,642.00
TOTAL CORPORATE DEBT INSTRUMENTS				117,112,861.25	(19,294,115.27)

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TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF60040002	04364VAG8 ASCENT RESOURCES UTICA HO 144A 7.000% 11/01/2026 DD 10/11/18	125,000.000	123,570.25	121,252.50	(2,317.75)
ABBF60040002	045086AK1 ASHTON WOODS USA LLC / AS 144A 6.625% 01/15/2028 DD 01/23/20	325,000.000	346,254.25	285,941.50	(60,312.75)
ABBF60040002	05401AAK7 AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20	125,000.000	118,398.75	118,958.75	560.00
ABBF60040002	05401AAL5 AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20	300,000.000	269,460.00	272,421.00	2,961.00
ABBF60040002	07831CAA1 BELLRING BRANDS INC 144A 7.000% 03/15/2030 DD 03/10/22	500,000.000	492,415.17	481,125.00	(11,290.17)
ABBF60040002	09257WAD2 BLACKSTONE MORTGAGE TRUST 144A 3.750% 01/15/2027 DD 10/05/21	375,000.000	375,000.00	322,462.50	(52,537.50)
ABBF60040002	095796AE8 BLUE RACER MIDSTREAM LLC 144A 6.625% 07/15/2026 DD 06/18/18	400,000.000	400,750.00	387,188.00	(13,562.00)
ABBF60040002	103304BV2 BOYD GAMING CORP 144A 4.750% 06/15/2031 DD 06/08/21	500,000.000	437,169.50	435,000.00	(2,169.50)
ABBF60040002	11283YAB6 BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19	500,000.000	524,329.69	444,050.00	(80,279.69)
ABBF60040002	1248EPB7 CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	150,000.000	157,952.15	139,174.50	(18,777.65)
ABBF60040002	1248EPBX0 CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17	100,000.000	91,307.00	90,375.00	(932.00)
ABBF60040002	1248EPCB7 CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	325,000.000	351,723.62	292,678.75	(59,044.87)
ABBF60040002	12511VAA6 CD ESCROW ISSUER INC 144A 5.750% 04/01/2030 DD 04/13/22	375,000.000	362,631.25	336,161.25	(26,470.00)
ABBF60040002	12543DBD1 CHS/COMMUNITY HEALTH SYST 144A 8.000% 12/15/2027 DD 11/19/19	375,000.000	368,677.00	337,755.00	(30,922.00)
ABBF60040002	12543DBG4 CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	500,000.000	458,124.00	428,730.00	(29,394.00)
ABBF60040002	12543DBM1 CHS/COMMUNITY HEALTH SYST 144A 5.250% 05/15/2030 DD 02/04/22	250,000.000	228,530.00	188,510.00	(40,020.00)
ABBF60040002	12663QAC9 CVR PARTNERS LP / CVR NIT 144A 6.125% 06/15/2028 DD 06/23/21	75,000.000	75,000.00	67,272.00	(7,728.00)
ABBF60040002	131347CK0 CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16	34,000.000	31,699.90	32,385.68	685.78
ABBF60040002	131347CP9 CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20	250,000.000	233,782.23	215,155.00	(18,627.23)
ABBF60040002	131347CQ7 CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20	250,000.000	234,507.49	209,975.00	(24,532.49)
ABBF60040002	131347CR5 CALPINE CORP 144A 3.750% 03/01/2031 DD 12/16/20	750,000.000	690,523.03	603,660.00	(86,863.03)
ABBF60040002	13806CAA0 CANPACK SA / CANPACK US L 144A 3.875% 11/15/2029 DD 10/12/21	525,000.000	482,324.00	413,658.00	(68,666.00)
ABBF60040002	14366RAA7 CARNIVAL HOLDINGS BERMUDA 144A 10.375% 05/01/2028 DD 10/25/22	1,125,000.000	1,147,310.00	1,154,936.25	7,626.25
ABBF60040002	14856HAA6 CASTLELAKE AVIATION FINAN 144A 5.000% 04/15/2027 DD 10/22/21	500,000.000	485,183.75	435,080.00	(50,103.75)
ABBF60040002	153527AN6 CENTRAL GARDEN & PET CO 4.125% 10/15/2030 DD 10/16/20	250,000.000	217,650.00	204,882.50	(12,767.50)
ABBF60040002	153527AP1 CENTRAL GARDEN & PET CO 144A 4.125% 04/30/2031 DD 04/30/21	250,000.000	209,346.50	206,957.50	(2,389.00)
ABBF60040002	156504AL6 CENTURY COMMUNITIES INC 6.750% 06/01/2027 DD 12/01/19	325,000.000	336,375.00	310,368.50	(26,006.50)
ABBF60040002	156700BD7 LUMEN TECHNOLOGIES INC 144A 4.500% 01/15/2029 DD 11/27/20	375,000.000	310,771.50	258,828.75	(51,942.75)
ABBF60040002	16115QAF7 CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22	150,000.000	147,991.50	150,645.00	2,653.50
ABBF60040002	16115QAG5 CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22	150,000.000	146,923.50	153,576.00	6,652.50
ABBF60040002	171484AE8 CHURCHILL DOWNS INC 144A 4.750% 01/15/2028 DD 12/27/17	375,000.000	369,105.63	335,625.00	(33,480.63)
ABBF60040002	171484AG3 CHURCHILL DOWNS INC 144A 5.500% 04/01/2027 DD 03/25/19	375,000.000	359,591.25	355,335.00	(4,256.25)
ABBF60040002	17186HAC6 CIMPRESS PLC 144A 7.000% 06/15/2026 DD 06/15/18	750,000.000	673,234.50	518,475.00	(154,759.50)
ABBF60040002	18064PAC3 CLARIVATE SCIENCE HOLDING 144A 3.875% 07/01/2028 DD 06/24/21	500,000.000	434,660.00	433,200.00	(1,460.00)
ABBF60040002	18539UAD7 CLEARWAY ENERGY OPERATING 144A 3.750% 02/15/2031 DD 03/09/21	500,000.000	482,155.75	415,250.00	(66,905.75)
ABBF60040002	185899AG6 CLEVELAND-CLIFFS INC 144A 6.750% 03/15/2026 DD 03/13/20	250,000.000	258,426.29	250,625.00	(7,801.29)
ABBF60040002	185899AH4 CLEVELAND-CLIFFS INC 5.875% 06/01/2027 DD 12/01/19	25,000.000	24,625.00	23,883.25	(741.75)
ABBF60040002	19240CAE3 COGENT COMMUNICATIONS GRO 144A 7.000% 06/15/2027 DD 06/22/22	500,000.000	496,290.25	489,965.00	(6,325.25)
ABBF60040002	201723AR4 COMMERCIAL METALS CO 4.375% 03/15/2032 DD 01/28/22	100,000.000	100,000.00	86,993.00	(13,007.00)
ABBF60040002	203372AX5 COMMSCOPE INC 144A 4.750% 09/01/2029 DD 08/23/21	375,000.000	340,637.62	302,325.00	(38,312.62)
ABBF60040002	20451NAG6 COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19	300,000.000	316,845.00	288,000.00	(28,845.00)
ABBF60040002	20752TAA2 CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19	750,000.000	752,145.00	695,070.00	(57,075.00)
ABBF60040002	21925DAA7 CORNERSTONE BUILDING BRAN 144A 6.125% 01/15/2029 DD 09/24/20	200,000.000	208,788.26	140,880.00	(67,908.26)

Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF60040002	228180AA3	750,000.000	725,490.00	709,140.00	(16,350.00)
ABBF60040002	228701AF5	350,000.000	349,733.75	337,750.00	(11,983.75)
ABBF60040002	23110AAA4	350,000.000	361,265.62	294,000.00	(67,265.62)
ABBF60040002	235825AJ5	250,000.000	239,598.50	199,962.50	(39,636.00)
ABBF60040002	237266AJ0	125,000.000	126,500.00	122,187.50	(4,312.50)
ABBF60040002	23833NAH7	250,000.000	258,581.00	251,250.00	(7,331.00)
ABBF60040002	23918KAS7	250,000.000	224,050.00	200,675.00	(23,375.00)
ABBF60040002	23918KAT5	250,000.000	226,827.00	186,587.50	(40,239.50)
ABBF60040002	247361ZZ4	500,000.000	565,177.40	510,870.00	(54,307.40)
ABBF60040002	25461LAA0	300,000.000	307,686.43	268,398.00	(39,288.43)
ABBF60040002	25470MAG4	500,000.000	502,305.25	514,950.00	12,644.75
ABBF60040002	25470XBE4	225,000.000	205,756.87	189,526.50	(16,230.37)
ABBF60040002	25470XBF1	75,000.000	68,812.50	59,859.75	(8,952.75)
ABBF60040002	25830JAA9	150,000.000	150,000.00	105,234.00	(44,766.00)
ABBF60040002	26885BAH3	250,000.000	256,770.00	238,937.50	(17,832.50)
ABBF60040002	26885BAK6	250,000.000	236,107.50	209,980.00	(26,127.50)
ABBF60040002	26885BAL4	250,000.000	231,761.00	204,375.00	(27,386.00)
ABBF60040002	26885BAM2	250,000.000	248,275.00	244,815.00	(3,460.00)
ABBF60040002	26885BAN0	125,000.000	124,501.75	120,440.00	(4,061.75)
ABBF60040002	28470RAH5	625,000.000	632,122.50	607,881.25	(24,241.25)
ABBF60040002	28470RAK8	375,000.000	397,516.00	368,456.25	(29,059.75)
ABBF60040002	29082KAA3	250,000.000	235,243.00	211,562.50	(23,680.50)
ABBF60040002	29365DAA7	125,000.000	128,050.00	23,517.50	(104,532.50)
ABBF60040002	296006AA7	125,000.000	125,000.00	100,807.50	(24,192.50)
ABBF60040002	335934AP0	200,000.000	196,500.00	195,654.00	(846.00)
ABBF60040002	345370CQ1	425,000.000	456,375.00	305,252.00	(151,123.00)
ABBF60040002	35906ABE7	375,000.000	347,686.00	348,213.75	527.75
ABBF60040002	35908MAD2	125,000.000	126,009.39	127,093.75	1,084.36
ABBF60040002	36166TAB6	750,000.000	727,659.20	630,060.00	(97,599.20)
ABBF60040002	36168QAP9	250,000.000	235,320.99	211,862.50	(23,458.49)
ABBF60040002	36485MAK5	500,000.000	484,422.25	441,490.00	(42,932.25)
ABBF60040002	37954FAG9	100,000.000	99,363.63	94,963.00	(4,400.63)
ABBF60040002	37960XAA5	425,000.000	376,937.50	332,061.00	(44,876.50)
ABBF60040002	384637AA2	450,000.000	437,781.25	442,170.00	4,388.75
ABBF60040002	389284AA8	150,000.000	161,247.00	133,018.50	(28,228.50)
ABBF60040002	398433AP7	275,000.000	288,750.00	251,625.00	(37,125.00)
ABBF60040002	402635AR7	500,000.000	520,588.00	487,500.00	(33,088.00)
ABBF60040002	417558AA1	500,000.000	521,312.50	477,220.00	(44,092.50)
ABBF60040002	418751AB9	100,000.000	97,000.00	96,828.00	(172.00)
ABBF60040002	428040DB2	275,000.000	275,000.00	208,615.00	(66,385.00)
ABBF60040002	432833AJ0	500,000.000	437,033.75	432,500.00	(4,533.75)
ABBF60040002	43284MAB4	500,000.000	433,055.28	408,075.00	(24,980.28)
ABBF60040002	44106MAZ5	500,000.000	472,674.00	454,535.00	(18,139.00)

Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102



Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF60040002	442722AA2 HOWARD MIDSTREAM ENERGY P 144A 6.750% 01/15/2027 DD 12/16/21	375,000.000	376,176.00	359,456.25	(16,719.75)
ABBF60040002	443628AH5 HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20	250,000.000	231,211.00	226,237.50	(4,973.50)
ABBF60040002	443628AJ1 HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	500,000.000	479,372.50	454,170.00	(25,202.50)
ABBF60040002	444454AF9 HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17	500,000.000	551,910.25	466,370.00	(85,540.25)
ABBF60040002	44988MAC9 IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20	750,000.000	748,655.00	748,125.00	(530.00)
ABBF60040002	45031UCJ8 ISTAR INC 5.500% 02/15/2026 DD 09/01/20	100,000.000	102,031.25	99,743.00	(2,288.25)
ABBF60040002	451102BQ9 ICAHN ENTERPRISES LP / ICAHN E 6.375% 12/15/2025 DD 12/06/17	450,000.000	461,338.50	436,545.00	(24,793.50)
ABBF60040002	451102BT3 ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19	375,000.000	393,160.75	360,337.50	(32,823.25)
ABBF60040002	451102BZ9 ICAHN ENTERPRISES LP / ICAHN E 5.250% 05/15/2027 DD 12/12/19	25,000.000	25,625.00	22,890.00	(2,735.00)
ABBF60040002	45174HBC0 IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19	175,000.000	178,500.00	161,000.00	(17,500.00)
ABBF60040002	46284VAJ0 IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20	500,000.000	491,705.75	434,500.00	(57,205.75)
ABBF60040002	46284VAN1 IRON MOUNTAIN INC 144A 4.500% 02/15/2031 DD 08/18/20	375,000.000	334,410.00	308,227.50	(26,182.50)
ABBF60040002	47010BAM6 JAGUAR LAND ROVER AUTOMOT 144A 5.500% 07/15/2029 DD 07/14/21	500,000.000	418,196.00	354,175.00	(64,021.00)
ABBF60040002	47232MAF9 JEFFERIES FINANCE LLC / J 144A 5.000% 08/15/2028 DD 08/03/21	400,000.000	405,352.00	326,292.00	(79,060.00)
ABBF60040002	475795AC4 JELD-WEN INC 144A 4.625% 12/15/2025 DD 12/14/17	125,000.000	107,187.50	104,687.50	(2,500.00)
ABBF60040002	483007AL4 KAISER ALUMINUM CORP 144A 4.500% 06/01/2031 DD 05/20/21	875,000.000	814,202.61	703,281.25	(110,921.36)
ABBF60040002	489399AL9 KENNEDY-WILSON INC 4.750% 03/01/2029 DD 02/11/21	249,000.000	253,790.00	197,344.95	(56,445.05)
ABBF60040002	489399AM7 KENNEDY-WILSON INC 5.000% 03/01/2031 DD 02/11/21	125,000.000	128,162.50	94,092.50	(34,070.00)
ABBF60040002	489399AN5 KENNEDY-WILSON INC 4.750% 02/01/2030 DD 08/23/21	125,000.000	125,000.00	95,312.50	(29,687.50)
ABBF60040002	500605AH3 KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17	325,000.000	330,593.75	308,750.00	(21,843.75)
ABBF60040002	501797AW4 BATH & BODY WORKS INC 144A 6.625% 10/01/2030 DD 09/30/20	250,000.000	256,076.25	234,600.00	(21,476.25)
ABBF60040002	50201DAA1 LCPR SENIOR SECURED FINAN 144A 6.750% 10/15/2027 DD 10/25/19	450,000.000	481,387.50	420,750.00	(60,637.50)
ABBF60040002	505742AP1 LADDER CAPITAL FINANCE HO 144A 4.750% 06/15/2029 DD 06/23/21	50,000.000	50,000.00	40,368.00	(9,632.00)
ABBF60040002	527298BN2 LEVEL 3 FINANCING INC 144A 4.625% 09/15/2027 DD 09/25/19	500,000.000	504,001.88	416,250.00	(87,751.88)
ABBF60040002	527298BP7 LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19	250,000.000	221,823.00	211,655.00	(10,168.00)
ABBF60040002	53190FAA3 LIFE TIME INC 144A 5.750% 01/15/2026 DD 01/22/21	750,000.000	739,848.19	697,875.00	(41,973.19)
ABBF60040002	53219LAS8 LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20	750,000.000	739,318.00	634,365.00	(104,953.00)
ABBF60040002	53219LAT6 LEGACY LIFEPOINT HEALTH L 144A 6.750% 04/15/2025 DD 04/13/20	250,000.000	243,273.50	235,272.50	(8,001.00)
ABBF60040002	538034AR0 LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19	250,000.000	227,197.50	222,942.50	(4,255.00)
ABBF60040002	538034AV1 LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20	250,000.000	252,254.00	244,815.00	(7,439.00)
ABBF60040002	541056AA5 GOTO GROUP INC 144A 5.500% 09/01/2027 DD 08/31/20	325,000.000	336,386.53	174,791.50	(161,595.03)
ABBF60040002	55337PAA0 MIWD HOLDCO II LLC / MIWD 144A 5.500% 02/01/2030 DD 01/19/22	100,000.000	100,000.00	79,615.00	(20,385.00)
ABBF60040002	55342UAG9 MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16	375,000.000	357,960.50	341,531.25	(16,429.25)
ABBF60040002	55617LAP7 MACY'S RETAIL HOLDINGS LL 144A 5.875% 04/01/2029 DD 03/17/21	375,000.000	369,328.50	332,025.00	(37,303.50)
ABBF60040002	55916AAB0 MICHAELS COS INC/THE 144A 7.875% 05/01/2029 DD 04/15/21	375,000.000	346,592.00	250,563.75	(96,028.25)
ABBF60040002	563571AL2 MANITOWOC CO INC/THE 144A 9.000% 04/01/2026 DD 03/25/19	375,000.000	392,968.56	351,633.75	(41,334.81)
ABBF60040002	576323AQ2 MASTEC INC 144A 6.625% 08/15/2029 DD 08/15/22	200,000.000	196,966.00	179,000.00	(17,966.00)
ABBF60040002	57665RAG1 MATCH GROUP HOLDINGS II L 144A 5.000% 12/15/2027 DD 12/04/17	375,000.000	352,687.50	345,000.00	(7,687.50)
ABBF60040002	59565XAC4 MIDCONTINENT COMMUNICATIO 144A 5.375% 08/15/2027 DD 08/07/19	350,000.000	337,020.25	316,886.50	(20,133.75)
ABBF60040002	59567LAA2 MIDCAP FINANCIAL ISSUER T 144A 6.500% 05/01/2028 DD 04/29/21	400,000.000	409,000.00	342,628.00	(66,372.00)
ABBF60040002	60041CAA6 MILLENNIUM ESCROW CORP 144A 6.625% 08/01/2026 DD 07/30/21	150,000.000	151,786.80	96,007.50	(55,779.30)
ABBF60040002	62482BAA0 MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21	500,000.000	417,885.00	402,440.00	(15,445.00)
ABBF60040002	62886EBA5 NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21	375,000.000	332,483.50	313,706.25	(18,777.25)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF60040002	629377CR1 NRG ENERGY INC 144A 3.625% 02/15/2031 DD 12/02/20	500,000.000	501,303.50	380,350.00	(120,953.50)
ABBF60040002	63861CAA7 NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20	500,000.000	524,128.75	447,500.00	(76,628.75)
ABBF60040002	63861CAE9 NATIONSTAR MORTGAGE HOLDI 144A 5.750% 11/15/2031 DD 11/04/21	125,000.000	125,000.00	97,187.50	(27,812.50)
ABBF60040002	644274AH5 NEW ENTERPRISE STONE & LI 144A 5.250% 07/15/2028 DD 10/08/21	350,000.000	351,875.00	310,789.50	(41,085.50)
ABBF60040002	65336YAN3 NEXSTAR MEDIA INC 144A 4.750% 11/01/2028 DD 09/25/20	150,000.000	154,826.14	129,750.00	(25,076.14)
ABBF60040002	65343HAA9 NEXSTAR MEDIA INC 144A 5.625% 07/15/2027 DD 07/03/19	250,000.000	263,304.37	229,340.00	(33,964.37)
ABBF60040002	665531AG4 NORTHERN OIL AND GAS INC 144A 8.125% 03/01/2028 DD 02/18/21	625,000.000	625,884.25	600,343.75	(25,540.50)
ABBF60040002	674599CL7 OCCIDENTAL PETROLEUM CORP 4.100% 02/15/2047 DD 11/07/16	100,000.000	99,250.00	76,074.00	(23,176.00)
ABBF60040002	674599CX1 OCCIDENTAL PETROLEUM CORP 4.300% 08/15/2039 DD 08/08/19	150,000.000	150,375.00	119,937.00	(30,438.00)
ABBF60040002	674599DF9 OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	300,000.000	274,877.50	306,000.00	31,122.50
ABBF60040002	674599DZ5 OCCIDENTAL PETROLEUM CORP 8.500% 07/15/2027 DD 07/13/20	25,000.000	26,500.00	26,923.50	423.50
ABBF60040002	674599EA9 OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20	50,000.000	53,875.00	56,450.50	2,575.50
ABBF60040002	68245XAJ8 1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19	750,000.000	704,554.75	671,557.50	(32,997.25)
ABBF60040002	68245XAM1 1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20	750,000.000	667,140.05	606,870.00	(60,270.05)
ABBF60040002	683715AC0 OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20	250,000.000	250,325.42	214,532.50	(35,792.92)
ABBF60040002	683720AA4 OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20	250,000.000	231,957.85	201,162.50	(30,795.35)
ABBF60040002	68622TAB7 ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21	400,000.000	378,134.00	346,152.00	(31,982.00)
ABBF60040002	69346VAA7 PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19	250,000.000	258,132.36	235,792.50	(22,339.86)
ABBF60040002	69354NAD8 *PRA GROUP INC 144A 5.000% 10/01/2029 DD 09/22/21	500,000.000	462,729.50	412,500.00	(50,229.50)
ABBF60040002	69527AAA4 PACTIV EVERGREEN GROUP IS 144A 4.375% 10/15/2028 DD 09/24/21	750,000.000	668,184.49	670,050.00	1,865.51
ABBF60040002	73048YAJ7 JB POINDEXTER & CO INC 144A 7.125% 04/15/2026 DD 04/16/18	325,000.000	332,411.25	313,625.00	(18,786.25)
ABBF60040002	737446AQ7 POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20	750,000.000	668,485.83	644,842.50	(23,643.33)
ABBF60040002	74112BAM7 PRESTIGE BRANDS INC 144A 3.750% 04/01/2031 DD 03/01/21	750,000.000	634,230.50	618,060.00	(16,170.50)
ABBF60040002	74165HAB4 PRIME HEALTHCARE SERVICES 144A 7.250% 11/01/2025 DD 10/30/20	750,000.000	749,502.00	633,757.50	(115,744.50)
ABBF60040002	75281ABJ7 RANGE RESOURCES CORP 8.250% 01/15/2029 DD 07/15/21	375,000.000	414,686.08	386,418.75	(28,267.33)
ABBF60040002	75508EAB4 RAYONIER AM PRODUCTS INC 144A 7.625% 01/15/2026 DD 12/23/20	128,000.000	135,319.83	122,086.40	(13,233.43)
ABBF60040002	76009NAL4 UPBOUND GROUP INC 144A 6.375% 02/15/2029 DD 02/17/21	250,000.000	262,092.25	202,237.50	(59,854.75)
ABBF60040002	77340RAR8 ROCKIES EXPRESS PIPELINE 144A 4.950% 07/15/2029 DD 04/12/19	375,000.000	336,763.00	336,506.25	(256.75)
ABBF60040002	77340RAT4 ROCKIES EXPRESS PIPELINE 144A 4.800% 05/15/2030 DD 01/31/20	500,000.000	461,224.00	439,980.00	(21,244.00)
ABBF60040002	780153AZ5 ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20	250,000.000	271,489.75	268,125.00	(3,364.75)
ABBF60040002	780153BJ0 ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21	500,000.000	500,968.24	420,010.00	(80,958.24)
ABBF60040002	780153BL5 ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22	250,000.000	251,796.75	250,625.00	(1,171.75)
ABBF60040002	78410GAD6 SBA COMMUNICATIONS CORP 3.875% 02/15/2027 DD 08/15/20	500,000.000	451,322.50	451,695.00	372.50
ABBF60040002	78433BAA6 SCHI SALT HOLDINGS INC 144A 4.875% 05/01/2028 DD 04/27/21	175,000.000	164,062.50	149,761.50	(14,301.00)
ABBF60040002	78442FET1 NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14	275,000.000	272,406.25	269,395.50	(3,010.75)
ABBF60040002	810186AW6 SCOTTS MIRACLE-GRO CO/THE 4.375% 02/01/2032 DD 08/13/21	750,000.000	604,047.75	565,275.00	(38,772.75)
ABBF60040002	81104PAA7 SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19	200,000.000	204,973.67	178,500.00	(26,473.67)
ABBF60040002	816196AT6 SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	500,000.000	512,821.50	475,415.00	(37,406.50)
ABBF60040002	845467AN9 SOUTHWESTERN ENERGY CO 7.750% 10/01/2027 DD 09/25/17	250,000.000	270,043.00	254,772.50	(15,270.50)
ABBF60040002	845467AP4 SOUTHWESTERN ENERGY CO 8.375% 09/15/2028 DD 08/27/20	125,000.000	135,200.00	128,871.25	(6,328.75)
ABBF60040002	84859BAB7 SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 10/20/22	500,000.000	497,958.50	502,565.00	4,606.50
ABBF60040002	85172FAN9 ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18	300,000.000	326,361.00	285,264.00	(41,097.00)
ABBF60040002	85205TAN0 SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22	375,000.000	386,895.00	394,762.50	7,867.50



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ABBF60040002	852060AD4 SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	500,000.000	591,794.32	519,995.00	(71,799.32)
ABBF60040002	852060AT9 SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	500,000.000	658,543.27	595,050.00	(63,493.27)
ABBF60040002	85236FAA1 SMYRNA READY MIX CONCRETE 144A 6.000% 11/01/2028 DD 11/06/20	300,000.000	313,711.89	268,410.00	(45,301.89)
ABBF60040002	85571BAU9 STARWOOD PROPERTY TRUST I 144A 3.625% 07/15/2026 DD 07/14/21	250,000.000	254,105.00	218,750.00	(35,355.00)
ABBF60040002	85571BAW5 STARWOOD PROPERTY TRUST I 144A 3.750% 12/31/2024 DD 12/15/21	50,000.000	50,000.00	46,951.00	(3,049.00)
ABBF60040002	86614RAN7 SUMMIT MATERIALS LLC / SU 144A 5.250% 01/15/2029 DD 08/11/20	200,000.000	205,625.00	186,206.00	(19,419.00)
ABBF60040002	86745GAF0 SUNNOVA ENERGY CORP 144A 5.875% 09/01/2026 DD 08/17/21	500,000.000	485,971.25	446,695.00	(39,276.25)
ABBF60040002	87261QAC7 TMS INTERNATIONAL CORP/IDE 144A 6.250% 04/15/2029 DD 04/21/21	300,000.000	308,507.50	214,578.00	(93,929.50)
ABBF60040002	87470LAH4 TALLGRASS ENERGY PARTNERS 144A 7.500% 10/01/2025 DD 09/16/20	685,000.000	701,325.00	691,165.00	(10,160.00)
ABBF60040002	87470LAJ0 TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20	125,000.000	125,000.00	108,091.25	(16,908.75)
ABBF60040002	87901JAH8 TEGNA INC 5.000% 09/15/2029 DD 09/13/19	125,000.000	127,934.37	118,600.00	(9,334.37)
ABBF60040002	87901JAJ4 TEGNA INC 4.625% 03/15/2028 DD 01/09/20	50,000.000	50,375.00	47,429.00	(2,946.00)
ABBF60040002	87927YAA0 TELECOM ITALIA SPAMILANO 144A 5.303% 05/30/2024 DD 05/30/14	400,000.000	386,996.00	378,976.00	(8,020.00)
ABBF60040002	88033GCY4 TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19	625,000.000	601,971.25	593,381.25	(8,590.00)
ABBF60040002	885160AA9 THOR INDUSTRIES INC 144A 4.000% 10/15/2029 DD 10/14/21	250,000.000	220,388.25	196,335.00	(24,053.25)
ABBF60040002	893647BE6 TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19	750,000.000	750,321.97	739,642.50	(10,679.47)
ABBF60040002	89616RAB5 TRIDENT TPI HOLDINGS INC 144A 9.250% 08/01/2024 DD 07/24/19	250,000.000	238,125.00	237,657.50	(467.50)
ABBF60040002	896288AA5 TRINET GROUP INC 144A 3.500% 03/01/2029 DD 02/26/21	500,000.000	421,664.74	411,100.00	(10,564.74)
ABBF60040002	89686CAA4 TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19	625,000.000	601,448.25	572,806.25	(28,642.00)
ABBF60040002	911365BP8 UNITED RENTALS NORTH AMERICA I 3.750% 01/15/2032 DD 08/13/21	750,000.000	716,004.00	611,872.50	(104,131.50)
ABBF60040002	912920AK1 QWEST CORP 7.250% 09/15/2025 DD 09/15/95	500,000.000	507,060.00	503,100.00	(3,960.00)
ABBF60040002	92552YAK6 VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17	500,000.000	467,032.00	463,895.00	(3,137.00)
ABBF60040002	92660FAK0 VIDEOTRON LTD 144A 5.125% 04/15/2027 DD 04/13/17	475,000.000	450,593.37	448,651.75	(1,941.62)
ABBF60040002	92840VAH5 VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/2029 DD 05/10/21	500,000.000	488,992.75	431,390.00	(57,602.75)
ABBF60040002	95081QAN4 WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20	125,000.000	130,555.50	126,562.50	(3,993.00)
ABBF60040002	978097AG8 WOLVERINE WORLD WIDE INC 144A 4.000% 08/15/2029 DD 08/26/21	375,000.000	333,696.65	284,085.00	(49,611.65)
ABBF60040002	988498AR2 YUM! BRANDS INC 5.375% 04/01/2032 DD 04/01/22	750,000.000	722,741.00	694,687.50	(28,053.50)
ABBF67150002	00206RKJ0 AT&T INC 3.500% 09/15/2053 DD 03/15/21	1,350,000.000	1,316,142.00	910,399.50	(405,742.50)
ABBF67150002	00206RLV2 AT&T INC 3.650% 09/15/2059 DD 03/15/21	1,125,000.000	1,099,974.67	756,810.00	(343,164.67)
ABBF67150002	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	1,500,000.000	1,728,720.00	1,291,350.00	(437,370.00)
ABBF67150002	02209SBL6 ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21	925,000.000	924,028.75	700,271.25	(223,757.50)
ABBF67150002	025537AK7 AMERICAN ELECTRIC POWER CO INC 2.031% 03/15/2024 DD 01/06/22	350,000.000	353,132.50	337,575.00	(15,557.50)
ABBF67150002	036752AN3 ELEVANCE HEALTH INC 2.250% 05/15/2030 DD 05/05/20	875,000.000	901,034.04	727,641.25	(173,392.79)
ABBF67150002	036752AT0 ELEVANCE HEALTH INC 4.100% 05/15/2032 DD 04/29/22	325,000.000	324,252.50	303,358.25	(20,894.25)
ABBF67150002	05526DBS3 BAT CAPITAL CORP 2.726% 03/25/2031 DD 09/25/20	1,700,000.000	1,705,544.50	1,330,811.00	(374,733.50)
ABBF67150002	05526DBW4 BAT CAPITAL CORP 4.742% 03/16/2032 DD 03/16/22	375,000.000	375,000.00	333,832.50	(41,167.50)
ABBF67150002	05581KAA9 BNP PARIBAS SA 144A 4.375% 09/28/2025 DD 09/28/15	975,000.000	956,518.87	947,544.00	(8,974.87)
ABBF67150002	06051GKY4 BANK OF AMERICA CORP VAR RT 07/22/2033 DD 07/22/22	375,000.000	375,000.00	357,228.75	(17,771.25)
ABBF67150002	06406RBM8 BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2033 DD 10/25/22	525,000.000	525,000.00	546,057.75	21,057.75
ABBF67150002	06738EAC9 BARCLAYS PLC 4.375% 09/11/2024 DD 09/11/14	600,000.000	598,928.35	586,344.00	(12,584.35)
ABBF67150002	06738EAW5 BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17	850,000.000	889,350.00	785,043.00	(104,307.00)
ABBF67150002	06738ECA1 BARCLAYS PLC VAR RT 08/09/2033 DD 08/09/22	475,000.000	454,292.00	450,186.00	(4,106.00)
ABBF67150002	07274NAL7 BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18	450,000.000	446,719.50	424,233.00	(22,486.50)



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ABBF67150002	07274NAN3 BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	1,250,000.000	1,231,377.37	1,089,350.00	(142,027.37)
ABBF67150002	10112RBD5 BOSTON PROPERTIES LP 3.250% 01/30/2031 DD 05/05/20	1,250,000.000	1,351,762.50	1,036,575.00	(315,187.50)
ABBF67150002	10112RBG8 BOSTON PROPERTIES LP 6.750% 12/01/2027 DD 11/17/22	350,000.000	349,793.50	361,473.00	11,679.50
ABBF67150002	101137BA4 BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20	425,000.000	452,901.25	364,093.25	(88,808.00)
ABBF67150002	1248EPCN1 CCO HOLDINGS LLC / CCO HOLDING 4.500% 05/01/2032 DD 05/01/21	850,000.000	889,542.00	677,152.50	(212,389.50)
ABBF67150002	12626PAN3 CRH AMERICA INC 144A 5.125% 05/18/2045 DD 05/18/15	350,000.000	436,863.00	309,393.00	(127,470.00)
ABBF67150002	12636YAD4 CRH AMERICA FINANCE INC 144A 4.500% 04/04/2048 DD 04/04/18	350,000.000	434,542.50	287,990.50	(146,552.00)
ABBF67150002	126650CX6 CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18	649,000.000	759,349.47	628,803.12	(130,546.35)
ABBF67150002	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	375,000.000	465,682.50	342,817.50	(122,865.00)
ABBF67150002	13645RAU8 CANADIAN PACIFIC RAILWAY CO 4.800% 08/01/2045 DD 08/03/15	448,000.000	591,928.96	412,030.08	(179,898.88)
ABBF67150002	14040HBK0 CAPITAL ONE FINANCIAL CORP 3.750% 07/28/2026 DD 07/28/16	1,525,000.000	1,599,694.50	1,437,480.25	(162,214.25)
ABBF67150002	14040HCT0 CAPITAL ONE FINANCIAL CORP VAR RT 05/10/2033 DD 05/09/22	450,000.000	450,000.00	419,386.50	(30,613.50)
ABBF67150002	14448CAP9 CARRIER GLOBAL CORP 2.493% 02/15/2027 DD 08/15/20	1,100,000.000	1,153,581.00	992,970.00	(160,611.00)
ABBF67150002	14448CAQ7 CARRIER GLOBAL CORP 2.722% 02/15/2030 DD 08/15/20	425,000.000	444,652.00	358,610.75	(86,041.25)
ABBF67150002	151290BV4 CEMEX SAB DE CV 144A 5.450% 11/19/2029 DD 11/19/19	200,000.000	219,600.00	192,220.00	(27,380.00)
ABBF67150002	151290BX0 CEMEX SAB DE CV 144A 5.200% 09/17/2030 DD 09/17/20	975,000.000	1,062,531.25	906,633.00	(155,898.25)
ABBF67150002	161175BA1 CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	1,650,000.000	2,222,418.00	1,494,289.50	(728,128.50)
ABBF67150002	161175BN3 CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	150,000.000	164,554.50	123,657.00	(40,897.50)
ABBF67150002	161175BR4 CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19	150,000.000	179,818.50	141,279.00	(38,539.50)
ABBF67150002	161175CJ1 CHARTER COMMUNICATIONS OPERATI 4.400% 04/01/2033 DD 03/15/22	425,000.000	423,444.50	364,951.75	(58,492.75)
ABBF67150002	161175CK8 CHARTER COMMUNICATIONS OPERATI 5.250% 04/01/2053 DD 03/15/22	250,000.000	215,455.00	194,242.50	(21,212.50)
ABBF67150002	172967KU4 CITIGROUP INC 4.125% 07/25/2028 DD 07/25/16	325,000.000	348,884.25	303,101.50	(45,782.75)
ABBF67150002	172967MP3 CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20	150,000.000	180,513.00	138,124.50	(42,388.50)
ABBF67150002	172967NN7 CITIGROUP INC VAR RT 03/17/2033 DD 03/17/22	1,275,000.000	1,079,938.25	1,094,421.75	14,483.50
ABBF67150002	224044CF2 COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	700,000.000	878,850.00	623,035.00	(255,815.00)
ABBF67150002	224044CG0 COX COMMUNICATIONS INC 144A 3.350% 09/15/2026 DD 09/13/16	400,000.000	445,988.00	374,432.00	(71,556.00)
ABBF67150002	24703TAA4 DELL INTERNATIONAL LLC / EMC C 5.450% 06/15/2023 DD 06/15/21	108,000.000	118,372.32	108,066.96	(10,305.36)
ABBF67150002	254063AW0 DILLARD'S INC 7.750% 05/15/2027 DD 05/15/97	175,000.000	170,187.50	183,438.50	13,251.00
ABBF67150002	25746UDF3 DOMINION ENERGY INC 3.600% 03/15/2027 DD 03/19/20	750,000.000	848,767.50	705,502.50	(143,265.00)
ABBF67150002	25746UDG1 DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20	400,000.000	457,114.00	353,448.00	(103,666.00)
ABBF67150002	260543BJ1 DOW CHEMICAL CO/THE 7.375% 11/01/2029 DD 11/01/99	287,000.000	406,119.35	319,669.21	(86,450.14)
ABBF67150002	260543CR2 DOW CHEMICAL CO/THE 5.500% 11/30/2048 DD 05/30/19	450,000.000	598,954.50	424,282.50	(174,672.00)
ABBF67150002	260543DD2 DOW CHEMICAL CO/THE 3.600% 11/15/2050 DD 08/26/20	475,000.000	488,710.83	343,705.25	(145,005.58)
ABBF67150002	28414HAG8 ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19	850,000.000	859,866.67	808,783.50	(51,083.17)
ABBF67150002	29265WAA6 ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13	1,025,000.000	1,115,437.50	1,025,850.75	(89,586.75)
ABBF67150002	29278GAC2 ENEL FINANCE INTERNATIONAL 144A 4.750% 05/25/2047 DD 05/25/17	475,000.000	585,941.00	374,984.00	(210,957.00)
ABBF67150002	29278GBB3 ENEL FINANCE INTERNATIONAL 144A 7.750% 10/14/2052 DD 10/14/22	325,000.000	308,798.75	348,702.25	39,903.50
ABBF67150002	30161NAX9 EXELON CORP 4.050% 04/15/2030 DD 04/01/20	1,500,000.000	1,755,780.00	1,396,095.00	(359,685.00)
ABBF67150002	31428XCA2 FEDEX CORP 5.250% 05/15/2050 DD 04/07/20	1,225,000.000	1,654,007.25	1,123,484.25	(530,523.00)
ABBF67150002	345397B77 FORD MOTOR CREDIT CO LLC 2.700% 08/10/2026 DD 08/10/21	450,000.000	450,000.00	390,816.00	(59,184.00)
ABBF67150002	345397WK5 FORD MOTOR CREDIT CO LLC 4.375% 08/06/2023 DD 08/06/13	800,000.000	822,833.00	790,760.00	(32,073.00)
ABBF67150002	35137LAK1 FOX CORP 5.576% 01/25/2049 DD 01/25/20	275,000.000	375,311.75	246,911.50	(128,400.25)
ABBF67150002	35137LAL9 FOX CORP 3.500% 04/08/2030 DD 04/07/20	400,000.000	452,508.00	355,432.00	(97,076.00)



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ABBF67150002	36264FAM3 HALEON US CAPITAL LLC 3.625% 03/24/2032 DD 09/24/22	775,000.000	699,437.50	683,821.25	(15,616.25)
ABBF67150002	36267VAJ2 GE HEALTHCARE TECHNOLOGIE 144A 5.905% 11/22/2032 DD 11/22/22	325,000.000	325,000.00	337,840.75	12,840.75
ABBF67150002	373334KQ3 GEORGIA POWER CO 4.700% 05/15/2032 DD 05/04/22	150,000.000	149,523.00	145,143.00	(4,380.00)
ABBF67150002	38141GZR8 GOLDMAN SACHS GROUP INC/THE VAR RT 03/15/2028 DD 03/15/22	750,000.000	750,000.00	697,965.00	(52,035.00)
ABBF67150002	40049JBE6 GRUPO TELEVISA SAB 5.250% 05/24/2049 DD 05/24/19	725,000.000	854,812.70	644,525.00	(210,287.70)
ABBF67150002	404119BU2 HCA INC 4.500% 02/15/2027 DD 08/15/16	650,000.000	731,230.50	627,302.00	(103,928.50)
ABBF67150002	404119BV0 HCA INC 5.500% 06/15/2047 DD 06/22/17	725,000.000	901,892.75	646,286.75	(255,606.00)
ABBF67150002	404119CF4 HCA INC 144A 3.625% 03/15/2032 DD 03/09/22	200,000.000	198,026.00	169,820.00	(28,206.00)
ABBF67150002	404280DH9 HSBC HOLDINGS PLC VAR RT 08/11/2033 DD 08/11/22	450,000.000	393,943.50	418,095.00	24,151.50
ABBF67150002	40434LAB1 HP INC 3.000% 06/17/2027 DD 06/17/20	825,000.000	822,673.50	754,140.75	(68,532.75)
ABBF67150002	40434LAN5 HP INC 5.500% 01/15/2033 DD 06/21/22	325,000.000	324,106.25	306,315.75	(17,790.50)
ABBF67150002	45262BAC7 IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19	525,000.000	520,448.25	448,864.50	(71,583.75)
ABBF67150002	45262BAF0 IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22	200,000.000	197,912.00	199,324.00	1,412.00
ABBF67150002	453140AF2 IMPERIAL BRANDS FINANCE P 144A 4.250% 07/21/2025 DD 07/21/15	1,325,000.000	1,304,351.41	1,266,753.00	(37,598.41)
ABBF67150002	46625HJN5 JPMORGAN CHASE & CO 4.250% 10/01/2027 DD 09/25/15	1,000,000.000	1,163,300.00	963,600.00	(199,700.00)
ABBF67150002	46647PBJ4 JPMORGAN CHASE & CO VAR RT 03/24/2031 DD 03/24/20	375,000.000	458,527.50	351,195.00	(107,332.50)
ABBF67150002	46647PBP0 JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	1,250,000.000	1,336,887.50	1,032,937.50	(303,950.00)
ABBF67150002	46647PDK9 JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	350,000.000	350,000.00	344,169.00	(5,831.00)
ABBF67150002	47837RAA8 JOHNSON CONTROLS INTERNATIONAL 1.750% 09/15/2030 DD 09/11/20	1,750,000.000	1,762,862.50	1,402,607.50	(360,255.00)
ABBF67150002	49456BAH4 KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	2,625,000.000	3,130,023.75	2,403,660.00	(726,363.75)
ABBF67150002	500472AC9 KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	550,000.000	809,875.00	586,619.00	(223,256.00)
ABBF67150002	50077LBJ4 KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	1,425,000.000	1,628,062.50	1,371,491.25	(256,571.25)
ABBF67150002	505861AC8 LAFARGE SA 7.125% 07/15/2036 DD 07/18/06	2,025,000.000	2,495,597.93	2,164,725.00	(330,872.93)
ABBF67150002	53944YAA1 LLOYDS BANKING GROUP PLC 4.500% 11/04/2024 DD 11/04/14	550,000.000	549,213.27	536,646.00	(12,567.27)
ABBF67150002	53944YAB9 LLOYDS BANKING GROUP PLC 4.650% 03/24/2026 DD 03/24/16	400,000.000	401,132.00	383,052.00	(18,080.00)
ABBF67150002	60871RAH3 MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	850,000.000	884,722.50	663,501.50	(221,221.00)
ABBF67150002	639057AB4 NATWEST GROUP PLC VAR RT 11/28/2035 DD 08/28/20	300,000.000	242,043.00	221,433.00	(20,610.00)
ABBF67150002	65249BAA7 NEWS CORP 144A 3.875% 05/15/2029 DD 04/15/21	625,000.000	627,437.50	542,118.75	(85,318.75)
ABBF67150002	65249BAB5 NEWS CORP 144A 5.125% 02/15/2032 DD 02/11/22	125,000.000	125,000.00	113,750.00	(11,250.00)
ABBF67150002	655664AR1 NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	700,000.000	676,383.48	425,250.00	(251,133.48)
ABBF67150002	655664AY6 NORDSTROM INC 4.250% 08/01/2031 DD 04/08/21	275,000.000	192,500.00	196,652.50	4,152.50
ABBF67150002	674599DC6 OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19	175,000.000	156,625.00	174,343.75	17,718.75
ABBF67150002	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	525,000.000	455,327.25	540,219.75	84,892.50
ABBF67150002	68389XBV6 ORACLE CORP 2.950% 04/01/2030 DD 04/01/20	800,000.000	892,992.00	685,464.00	(207,528.00)
ABBF67150002	68389XBW4 ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	425,000.000	375,789.25	315,902.50	(59,886.75)
ABBF67150002	68902VAK3 OTIS WORLDWIDE CORP 2.565% 02/15/2030 DD 08/15/20	825,000.000	887,282.25	695,079.00	(192,203.25)
ABBF67150002	71643VAB1 PETROLEOS MEXICANOS 6.700% 02/16/2032 DD 12/16/21	547,000.000	541,639.40	429,613.80	(112,025.60)
ABBF67150002	71647NBE8 PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20	600,000.000	635,700.00	558,900.00	(76,800.00)
ABBF67150002	71647NBG3 PETROBRAS GLOBAL FINANCE BV 6.750% 06/03/2050 DD 06/03/20	175,000.000	188,562.50	152,155.50	(36,407.00)
ABBF67150002	71654QDD1 PETROLEOS MEXICANOS 7.690% 01/23/2050 DD 07/23/20	3,550,000.000	2,791,004.75	2,456,671.00	(334,333.75)
ABBF67150002	74365PAD0 PROSUS NV 144A 4.027% 08/03/2050 DD 08/03/20	550,000.000	552,660.01	345,433.00	(207,227.01)
ABBF67150002	74365PAE8 PROSUS NV 144A 3.832% 02/08/2051 DD 12/08/20	700,000.000	686,833.00	425,852.00	(260,981.00)
ABBF67150002	74365PAF5 PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21	1,425,000.000	1,383,037.50	1,102,565.25	(280,472.25)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF67150002	74365PAJ7 PROSUS NV 144A 4.987% 01/19/2052 DD 01/19/22	1,425,000.000	1,296,750.00	1,029,975.75	(266,774.25)
ABBF67150002	74949LAD4 RELX CAPITAL INC 3.000% 05/22/2030 DD 05/22/20	775,000.000	850,368.75	663,934.75	(186,434.00)
ABBF67150002	76716XAA0 RIO OIL FINANCE TRUST SER 144A 9.250% 07/06/2024 DD 06/20/14	553,470.697	535,509.09	559,005.40	23,496.31
ABBF67150002	76716XAB8 RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	773,789.945	773,789.93	800,872.59	27,082.66
ABBF67150002	76716XAC6 RIO OIL FINANCE TRUST SER 144A 8.200% 04/06/2028 DD 04/19/18	212,800.000	235,676.00	214,928.00	(20,748.00)
ABBF67150002	824348BL9 SHERWIN-WILLIAMS CO/THE 2.300% 05/15/2030 DD 03/17/20	1,275,000.000	1,332,910.50	1,051,977.00	(280,933.50)
ABBF67150002	842587DF1 SOUTHERN CO/THE VAR RT 01/15/2051 DD 09/18/20	1,500,000.000	1,501,875.00	1,365,000.00	(136,875.00)
ABBF67150002	857477BY8 STATE STREET CORP VAR RT 11/04/2028 DD 11/04/22	125,000.000	125,000.00	129,286.25	4,286.25
ABBF67150002	87264ABF1 T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	1,000,000.000	1,052,806.25	908,210.00	(144,596.25)
ABBF67150002	87927VAR9 TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	325,000.000	319,198.56	263,867.50	(55,331.06)
ABBF67150002	87927VAV0 TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	1,275,000.000	1,341,495.20	1,058,250.00	(283,245.20)
ABBF67150002	87927YAA0 TELECOM ITALIA SPAMILANO 144A 5.303% 05/30/2024 DD 05/30/14	650,000.000	713,700.00	615,836.00	(97,864.00)
ABBF67150002	89356BAC2 TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	2,475,000.000	2,378,500.00	2,079,000.00	(299,500.00)
ABBF67150002	904678AQ2 UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19	900,000.000	884,113.00	826,668.00	(57,445.00)
ABBF67150002	904678AS8 UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	275,000.000	275,000.00	224,009.50	(50,990.50)
ABBF67150002	911760GT7 *VENDEE MORTGAGE TRUST 199 3 1Z 7.250% 09/15/2025 DD 09/01/95	43,193.322	45,528.45	44,036.02	(1,492.43)
ABBF67150002	913017CY3 RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18	925,000.000	1,080,610.00	887,121.25	(193,488.75)
ABBF67150002	92260MAH6 *VENDEE MORTGAGE TRUST 199 1 1Z 6.750% 02/15/2026 DD 02/01/96	289,532.440	301,385.96	295,352.04	(6,033.92)
ABBF67150002	92343VGB4 VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	1,550,000.000	1,658,795.00	1,107,862.50	(550,932.50)
ABBF67150002	92343VGH1 VERIZON COMMUNICATIONS INC 2.100% 03/22/2028 DD 03/22/21	400,000.000	399,820.00	347,788.00	(52,032.00)
ABBF67150002	928563AE5 VMWARE INC 4.650% 05/15/2027 DD 04/07/20	1,500,000.000	1,755,630.00	1,453,965.00	(301,665.00)
ABBF67150002	92857WBS8 VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	500,000.000	633,865.00	421,490.00	(212,375.00)
ABBF67150002	929160AZ2 VULCAN MATERIALS CO 3.500% 06/01/2030 DD 05/18/20	1,200,000.000	1,354,392.00	1,061,688.00	(292,704.00)
ABBF67150002	969457BX7 WILLIAMS COS INC/THE 3.500% 11/15/2030 DD 05/14/20	400,000.000	436,016.00	350,756.00	(85,260.00)
ABBF80060002	00084DAV2 ABN AMRO BANK NV 144A VAR RT 03/13/2037 DD 12/13/21	600,000.000	600,000.00	434,928.00	(165,072.00)
ABBF80060002	00206RHJ4 AT&T INC 4.350% 03/01/2029 DD 02/19/19	1,000,000.000	1,179,330.00	954,810.00	(224,520.00)
ABBF80060002	00206RJZ6 AT&T INC 3.500% 06/01/2041 DD 05/28/20	690,000.000	725,541.90	518,072.70	(207,469.20)
ABBF80060002	00206RKA9 AT&T INC 3.650% 06/01/2051 DD 05/28/20	280,000.000	285,006.40	198,576.00	(86,430.40)
ABBF80060002	00206RKJ0 AT&T INC 3.500% 09/15/2053 DD 03/15/21	425,000.000	415,807.25	286,607.25	(129,200.00)
ABBF80060002	00206RML3 AT&T INC 1.700% 03/25/2026 DD 03/23/21	700,000.000	698,831.00	631,834.00	(66,997.00)
ABBF80060002	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	805,000.000	927,150.70	693,024.50	(234,126.20)
ABBF80060002	00774MAP0 AERCAP IRELAND CAPITAL DAC / A 4.500% 09/15/2023 DD 07/02/20	800,000.000	824,688.00	794,720.00	(29,968.00)
ABBF80060002	00774MAS4 AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026 DD 01/13/21	705,000.000	681,488.25	621,027.45	(60,460.80)
ABBF80060002	00774MAW5 AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21	670,000.000	668,780.60	562,451.60	(106,329.00)
ABBF80060002	00914AAE2 AIR LEASE CORP 3.250% 10/01/2029 DD 09/16/19	395,000.000	376,719.40	337,412.95	(39,306.45)
ABBF80060002	00914AAL6 AIR LEASE CORP 0.700% 02/15/2024 DD 01/26/21	930,000.000	923,824.80	878,264.10	(45,560.70)
ABBF80060002	015271AV1 ALEXANDRIA REAL ESTATE EQUITIE 1.875% 02/01/2033 DD 08/05/20	675,000.000	664,098.75	504,002.25	(160,096.50)
ABBF80060002	02361DAX8 AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21	455,000.000	453,102.65	305,086.60	(148,016.05)
ABBF80060002	02379KAA2 AMERICAN AIRLINES 2021-1 CLASS 2.875% 01/11/2036 DD 11/08/21	885,000.000	848,000.00	708,460.38	(139,539.62)
ABBF80060002	025537AQ4 AMERICAN ELECTRIC POWER CO INC 0.750% 11/01/2023 DD 11/20/20	430,000.000	429,638.80	413,943.80	(15,695.00)
ABBF80060002	025537AW1 AMERICAN ELECTRIC POWER CO INC 5.950% 11/01/2032 DD 11/02/22	490,000.000	486,653.30	512,721.30	26,068.00
ABBF80060002	026874DL8 AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18	335,000.000	431,124.90	300,836.70	(130,288.20)
ABBF80060002	03027XBV1 AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22	620,000.000	617,005.40	579,929.40	(37,076.00)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

BNY MELLON

Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF80060002	031162BZ2 AMGEN INC 4.400% 05/01/2045 DD 05/01/15	485,000.000	604,407.00	407,870.45	(196,536.55)
ABBF80060002	031162DA5 AMGEN INC 2.800% 08/15/2041 DD 08/09/21	615,000.000	613,124.25	428,925.60	(184,198.65)
ABBF80060002	03523TBU1 ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	1,085,000.000	1,401,928.50	1,088,363.50	(313,565.00)
ABBF80060002	03938LBE3 ARCELORMITTAL SA 6.550% 1/29/2027 DD 11/29/22	910,000.000	909,162.80	914,495.40	5,332.60
ABBF80060002	04273WAC5 ARROW ELECTRONICS INC 2.950% 02/15/2032 DD 12/01/21	480,000.000	478,838.40	379,785.60	(99,052.80)
ABBF80060002	04685AZ3 ATHENE GLOBAL FUNDING 144A 1.608% 06/29/2026 DD 06/29/21	890,000.000	890,000.00	768,586.20	(121,413.80)
ABBF80060002	05526DBP9 BAT CAPITAL CORP 4.700% 04/02/2027 DD 04/02/20	355,000.000	355,000.00	340,768.05	(14,231.95)
ABBF80060002	05964HAS4 BANCO SANTANDER SA 5.294% 08/18/2027 DD 08/18/22	600,000.000	600,000.00	586,956.00	(13,044.00)
ABBF80060002	05971KAG4 BANCO SANTANDER SA 2.749% 12/03/2030 DD 12/03/20	800,000.000	800,000.00	618,352.00	(181,648.00)
ABBF80060002	06051JIM2 BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	460,000.000	460,000.00	284,326.00	(175,674.00)
ABBF80060002	06368BQ68 BANK OF MONTREAL VAR RT 10/05/2028 DD 10/05/18	325,000.000	354,779.75	318,526.00	(36,253.75)
ABBF80060002	06738EBL8 BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20	905,000.000	905,000.00	841,586.65	(63,413.35)
ABBF80060002	084664CR0 BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	600,000.000	784,764.00	538,566.00	(246,198.00)
ABBF80060002	08576PAG6 BERRY GLOBAL INC 0.950% 02/15/2024 DD 08/15/21	1,215,000.000	1,213,456.95	1,151,382.60	(62,074.35)
ABBF80060002	097023CW3 BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	385,000.000	494,855.90	358,446.55	(136,409.35)
ABBF80060002	097023CX1 BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	430,000.000	529,377.30	394,224.00	(135,153.30)
ABBF80060002	10112RBB8 BOSTON PROPERTIES LP 6.750% 12/01/2027 DD 11/17/22	695,000.000	694,589.95	717,782.10	23,192.15
ABBF80060002	10373QAB6 BP CAPITAL MARKETS AMERICA INC 3.796% 09/21/2025 DD 09/21/18	675,000.000	762,689.25	663,349.50	(99,339.75)
ABBF80060002	11135FBQ3 BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	425,000.000	415,679.75	306,238.00	(109,441.75)
ABBF80060002	11135FBV2 BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22	445,000.000	359,395.35	389,259.30	29,863.95
ABBF80060002	125523CJ7 CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	455,000.000	480,748.45	345,254.00	(135,494.45)
ABBF80060002	12592BAP9 CNH INDUSTRIAL CAPITAL LLC 5.450% 10/14/2025 DD 10/14/22	740,000.000	735,182.60	742,271.80	7,089.20
ABBF80060002	126650CD0 CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	375,000.000	479,711.25	352,267.50	(127,443.75)
ABBF80060002	126650DK3 CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	425,000.000	489,009.25	355,461.50	(133,547.75)
ABBF80060002	126650DP2 CVS HEALTH CORP 2.700% 08/21/2040 DD 08/21/20	235,000.000	225,752.75	163,376.70	(62,376.05)
ABBF80060002	14040HBJ3 CAPITAL ONE FINANCIAL CORP 4.200% 10/29/2025 DD 10/29/15	600,000.000	666,678.00	580,266.00	(86,412.00)
ABBF80060002	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	935,000.000	1,043,300.23	680,642.60	(362,657.63)
ABBF80060002	172967LD1 CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	1,200,000.000	1,356,108.00	1,123,368.00	(232,740.00)
ABBF80060002	172967MP3 CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20	700,000.000	839,160.00	644,581.00	(194,579.00)
ABBF80060002	20030NDM0 COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	685,000.000	589,065.75	555,014.40	(34,051.35)
ABBF80060002	20030NDS7 COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	620,000.000	596,192.00	400,520.00	(195,672.00)
ABBF80060002	202712BN4 COMMONWEALTH BANK OF AUST 144A 2.688% 03/11/2031 DD 03/11/21	840,000.000	840,000.00	647,556.00	(192,444.00)
ABBF80060002	21036PBE7 CONSTELLATION BRANDS INC 3.150% 08/01/2029 DD 07/29/19	565,000.000	603,959.05	496,250.80	(107,708.25)
ABBF80060002	210518DQ6 CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	500,000.000	499,645.00	429,030.00	(70,615.00)
ABBF80060002	21871XAC3 COREBRIDGE FINANCIAL INC 144A 3.650% 04/05/2027 DD 04/05/22	635,000.000	634,111.00	592,791.55	(41,319.45)
ABBF80060002	225401AP3 CREDIT SUISSE GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	405,000.000	469,261.35	315,247.95	(154,013.40)
ABBF80060002	225401AQ1 CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20	650,000.000	671,749.00	555,594.00	(116,155.00)
ABBF80060002	233331AW7 DTE ENERGY CO STEP 10/01/2024 DD 07/01/2019	1,155,000.000	1,230,178.95	1,104,549.60	(125,629.35)
ABBF80060002	233331BD8 DTE ENERGY CO STEP 11/01/2024 DD 08/01/2022	1,510,000.000	1,510,105.70	1,484,888.70	(25,217.00)
ABBF80060002	25278XAR0 DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21	935,000.000	774,862.55	776,751.25	1,888.70
ABBF80060002	254687FZ4 WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	800,000.000	916,768.00	612,824.00	(303,944.00)
ABBF80060002	25746JCE7 DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15	850,000.000	967,929.00	827,611.00	(140,318.00)
ABBF80060002	25746JDB2 DOMINION ENERGY INC STEP 08/15/2024 DD 05/15/2019	1,051,000.000	1,134,743.68	1,013,164.00	(121,579.68)

Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: FINAL

TOTAL PLAN - ABBG00010000

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF80060002	25746UDR7 DOMINION ENERGY INC 5.375% 11/15/2032 DD 11/18/22	670,000.000	676,819.78	666,114.00	(10,705.78)
ABBF80060002	26884LAQ2 EQT CORP 5.700% 04/01/2028 DD 10/04/22	730,000.000	727,291.70	726,036.10	(1,255.60)
ABBF80060002	26884UAG4 EPR PROPERTIES 3.600% 11/15/2031 DD 10/27/21	980,000.000	971,905.20	712,313.00	(259,592.20)
ABBF80060002	29101BS2 EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21	410,000.000	409,089.80	265,934.20	(143,155.60)
ABBF80060002	29364GAK9 ENTERGY CORP 3.750% 06/15/2050 DD 05/19/20	850,000.000	981,971.00	630,241.00	(351,730.00)
ABBF80060002	29379VBQ5 ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	600,000.000	641,748.00	482,196.00	(159,552.00)
ABBF80060002	29379VBX8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	315,000.000	327,518.10	228,831.75	(98,686.35)
ABBF80060002	29444UBS4 EQUINIX INC 2.500% 05/15/2031 DD 05/17/21	605,000.000	602,083.90	487,726.80	(114,357.10)
ABBF80060002	29717PAZ0 ESSEX PORTFOLIO LP 2.550% 06/15/2031 DD 06/01/21	695,000.000	690,600.65	550,592.90	(140,007.75)
ABBF80060002	30040WAJ7 EVERSOURCE ENERGY 0.800% 08/15/2025 DD 08/14/20	1,250,000.000	1,248,762.50	1,120,975.00	(127,787.50)
ABBF80060002	30161NBE0 EXELON CORP 3.350% 03/15/2032 DD 09/15/22	670,000.000	669,544.40	584,575.00	(84,969.40)
ABBF80060002	35671DBC8 FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	625,000.000	757,031.25	563,775.00	(193,256.25)
ABBF80060002	36143L2J3 GA GLOBAL FUNDING TRUST 144A 3.850% 04/11/2025 DD 04/11/22	780,000.000	779,781.60	747,068.40	(32,713.20)
ABBF80060002	36264FAM3 HALEON US CAPITAL LLC 3.625% 03/24/2032 DD 09/24/22	540,000.000	539,190.00	476,469.00	(62,721.00)
ABBF80060002	36267VAC7 GE HEALTHCARE TECHNOLOGIE 144A 5.600% 11/15/2025 DD 11/22/22	630,000.000	628,607.70	634,365.90	5,758.20
ABBF80060002	37045VAH3 GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	380,000.000	451,234.80	328,620.20	(122,614.60)
ABBF80060002	37045VAT7 GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	150,000.000	192,982.50	131,500.50	(61,482.00)
ABBF80060002	37045XCK0 GENERAL MOTORS FINANCIAL CO IN 4.350% 04/09/2025 DD 04/10/18	725,000.000	788,488.25	705,852.75	(82,635.50)
ABBF80060002	375558BT9 GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	345,000.000	251,325.60	222,518.10	(28,807.50)
ABBF80060002	37940XAG7 GLOBAL PAYMENTS INC 2.150% 01/15/2027 DD 11/22/21	630,000.000	629,407.80	550,544.40	(78,863.40)
ABBF80060002	38869PAP9 GRAPHIC PACKAGING INTERNA 144A 1.512% 04/15/2026 DD 03/08/21	650,000.000	650,000.00	566,553.00	(83,447.00)
ABBF80060002	404119CE7 HCA INC 144A 3.375% 03/15/2029 DD 03/09/22	345,000.000	343,119.75	303,634.50	(39,485.25)
ABBF80060002	404280DH9 HSBC HOLDINGS PLC VAR RT 08/11/2033 DD 08/11/22	435,000.000	435,000.00	404,158.50	(30,841.50)
ABBF80060002	437076CT7 HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	395,000.000	389,655.65	380,993.30	(8,662.35)
ABBF80060002	446150BA1 HUNTINGTON BANCSHARES INC/OH VAR RT 05/17/2033 DD 05/17/22	355,000.000	355,000.00	338,169.45	(16,830.55)
ABBF80060002	44644MAF8 HUNTINGTON NATIONAL BANK/THE VAR RT 05/17/2028 DD 05/17/22	375,000.000	375,000.00	362,197.50	(12,802.50)
ABBF80060002	455434BV1 INDIANAPOLIS POWER & LIGH 144A 5.650% 12/01/2032 DD 11/23/22	690,000.000	688,109.40	710,044.50	21,935.10
ABBF80060002	465685AR6 ITC HOLDINGS CORP 144A 4.950% 09/22/2027 DD 09/22/22	1,095,000.000	1,093,894.05	1,082,265.15	(11,628.90)
ABBF80060002	494566AH4 KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	555,000.000	662,911.28	508,202.40	(154,708.88)
ABBF80060002	53944YAL7 LLOYDS BANKING GROUP PLC VAR RT 07/09/2025 DD 04/09/20	955,000.000	955,000.00	924,688.30	(30,311.70)
ABBF80060002	548661DZ7 LOWE'S COS INC 3.000% 10/15/2050 DD 10/22/20	505,000.000	504,505.10	323,371.70	(181,133.40)
ABBF80060002	552676AQ1 MDC HOLDINGS INC 6.000% 01/15/2043 DD 01/10/13	330,000.000	419,100.00	271,497.60	(147,602.40)
ABBF80060002	55336VAR1 MPLX LP 4.000% 03/15/2028 DD 02/08/18	580,000.000	601,767.86	540,386.00	(61,381.86)
ABBF80060002	55903VAN3 WARNERMEDIA HOLDINGS INC 144A 5.050% 03/15/2042 DD 03/15/22	315,000.000	315,000.00	242,178.30	(72,821.70)
ABBF80060002	55903VAQ6 WARNERMEDIA HOLDINGS INC 144A 5.141% 03/15/2052 DD 03/15/22	345,000.000	290,507.25	252,029.40	(38,477.85)
ABBF80060002	559080AP1 MAGELLAN MIDSTREAM PARTNERS LP 3.950% 03/01/2050 DD 08/19/19	450,000.000	468,004.50	331,645.50	(136,359.00)
ABBF80060002	56585ABH4 MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20	710,000.000	800,283.60	699,662.40	(100,621.20)
ABBF80060002	573874AJ3 MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21	342,000.000	291,534.48	275,901.66	(15,632.82)
ABBF80060002	595017BC7 *MICROCHIP TECHNOLOGY INC 0.983% 09/01/2024 DD 05/28/21	730,000.000	730,408.96	676,257.40	(54,151.56)
ABBF80060002	595112BS1 MICRON TECHNOLOGY INC 2.703% 04/15/2032 DD 11/01/21	450,000.000	450,000.00	339,219.00	(110,781.00)
ABBF80060002	60687YBP3 MIZUHO FINANCIAL GROUP INC VAR RT 05/22/2027 DD 02/22/21	875,000.000	875,000.00	758,791.25	(116,208.75)
ABBF80060002	60871RAH3 MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	410,000.000	469,450.00	320,041.90	(149,408.10)
ABBF80060002	65339KBW9 NEXTERA ENERGY CAPITAL HOLDING 1.900% 06/15/2028 DD 06/08/21	495,000.000	494,707.95	423,403.20	(71,304.75)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF80060002	665859AX2	695,000.000	692,539.70	735,254.40	42,714.70
ABBF80060002	NORTHERN TRUST CORP 6.125% 11/02/2032 DD 11/02/22	800,000.000	946,936.00	587,400.00	(359,536.00)
ABBF80060002	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	310,000.000	309,457.50	222,263.80	(87,193.70)
ABBF80060002	ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	405,000.000	404,615.25	421,353.90	16,738.65
ABBF80060002	ORACLE CORP 6.150% 11/09/2029 DD 11/09/22	365,000.000	364,770.05	393,955.45	29,185.40
ABBF80060002	ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	880,000.000	879,648.00	722,444.80	(157,203.20)
ABBF80060002	PACIFIC LIFE GLOBAL FUNDI 144A 1.450% 01/20/2028 DD 01/20/21	885,000.000	891,779.10	724,168.95	(167,610.15)
ABBF80060002	PIEDMONT NATURAL GAS CO INC 2.500% 03/15/2031 DD 03/11/21	480,000.000	373,416.00	377,121.60	3,705.60
ABBF80060002	PIONEER NATURAL RESOURCES CO 1.900% 08/15/2030 DD 08/11/20	585,000.000	583,490.70	465,437.70	(118,053.00)
ABBF80060002	PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21	495,000.000	491,490.45	529,209.45	37,719.00
ABBF80060002	QJALCOMM INC 6.000% 05/20/2053 DD 11/09/22	240,000.000	291,849.33	205,588.80	(86,260.53)
ABBF80060002	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	1,350,000.000	1,350,000.00	1,208,925.00	(141,075.00)
ABBF80060002	NATWEST GROUP PLC VAR RT 05/22/2028 DD 05/22/20	375,000.000	373,046.25	321,315.00	(51,731.25)
ABBF80060002	SOUTH32 TREASURY LTD 144A 4.350% 04/14/2032 DD 04/14/22	450,000.000	446,013.00	293,701.50	(152,311.50)
ABBF80060002	SOUTHERN CO GAS CAPITAL CORP 3.150% 09/30/2051 DD 09/10/21	350,000.000	431,312.00	302,235.50	(129,076.50)
ABBF80060002	STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	173,000.000	253,740.83	189,800.03	(63,940.80)
ABBF80060002	SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	230,000.000	231,715.59	189,425.70	(42,289.89)
ABBF80060002	T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	525,000.000	521,965.50	355,157.25	(166,808.25)
ABBF80060002	T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	450,000.000	448,672.50	351,319.50	(97,353.00)
ABBF80060002	TAPESTRY INC 3.050% 03/15/2032 DD 12/01/21	505,000.000	504,111.20	492,526.50	(11,584.70)
ABBF80060002	TARGET CORP 4.500% 09/15/2032 DD 09/13/22	305,000.000	379,026.55	246,449.15	(132,577.40)
ABBF80060002	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,510,000.000	1,510,928.64	1,417,844.70	(93,083.94)
ABBF80060002	THERMO FISHER SCIENTIFIC INC 1.215% 10/18/2024 DD 10/22/21	890,000.000	931,331.60	760,772.00	(170,559.60)
ABBF80060002	TOLL BROTHERS FINANCE CORP 3.800% 11/01/2029 DD 09/12/19	1,225,094.156	1,225,094.16	1,208,812.65	(16,281.51)
ABBF80060002	UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20	300,000.000	296,460.00	327,879.00	31,419.00
ABBF80060002	UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	475,000.000	585,988.50	427,647.25	(158,341.25)
ABBF80060002	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	540,000.000	536,551.12	379,922.40	(156,628.72)
ABBF80060002	VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	650,000.000	763,054.50	521,755.00	(241,299.50)
ABBF80060002	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	535,000.000	534,224.25	452,101.75	(82,122.50)
ABBF80060002	VONTIER CORP 1.800% 04/01/2026 DD 10/01/21	175,000.000	173,246.50	110,302.50	(62,944.00)
ABBF80060002	WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	635,000.000	635,000.00	620,052.10	(14,947.90)
ABBF80060002	WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22	365,000.000	353,765.30	217,529.05	(136,236.25)
ABBF80060002	WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	720,000.000	755,848.80	660,528.00	(95,320.80)
ABBF80060002	WESTPAC BANKING CORP VAR RT 02/04/2030 DD 01/31/20	530,000.000	530,000.00	351,835.20	(178,164.80)
ABBF80060002	WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	510,000.000	509,816.40	488,585.10	(21,231.30)
ABBF80060002	XCEL ENERGY INC 4.600% 06/01/2032 DD 05/06/22				
TOTAL CORPORATE DEBT INSTRUMENTS			264,234,727.65	226,536,347.92	(37,698,379.73)
CORPORATE STOCK - PREFERRED					
ABBF67150002	173080201	31,468.000	838,387.94	893,691.20	55,303.26
ABBF67150002	CITIGROUP CAPITAL XIII PFD 11.172% CUMULATIVE	600,000.000	720,000.00	599,742.00	(120,258.00)
ABBF67150002	VODAFONE GROUP PLC VAR RT 04/04/2079 DD 04/04/19				
TOTAL CORPORATE STOCK - PREFERRED			1,558,387.94	1,493,433.20	(64,954.74)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
PARTNERSHIP/JOINT VENTURE INTEREST					
ABBF67300002	B IV CAPITAL PARTNERS L P	0.010	554,046.44	0.01	(554,046.43)
ABBF67300002	OCM OPPORTUNITIES FUND VI	141.000	20,887.00	141.00	(20,746.00)
ABBF73530002	HARBOURVEST PTNRS VI-PTNRSHP FD LP	23,314.000	139,363.29	23,314.00	(116,049.29)
ABBF73620002	HARBOURVEST PARTNERS 2004 DIRECT FUND LP	0.010	735,417.00	0.01	(735,416.99)
ABBF73640002	HIPEP V-CYM USD DIRECT FD LP	64,241.000	1,861,210.04	68,561.21	(1,792,648.83)
ABBF73650002	HIPEP V-CAYMAN US DOLLAR PTNRSHP FD LP	245,374.000	184,703.16	261,875.40	77,172.24
ABBF73660002	NB CO-INVESTMENT PARTNERS LP	369,529.650	621,857.37	369,529.65	(252,327.72)
ABBF73680002	OCM OPPORTUNITIES FUND VII	87,818.300	824,625.57	87,818.30	(736,807.27)
ABBF73690002	TRILANTIC CAP PARTNERS IV LP	752,233.560	3,042,685.11	752,233.56	(2,290,451.55)
ABBF73700002	HARBOURVEST PARTNERS 2007 DIRECT FUND LP	1,469,288.000	219,825.00	1,469,288.00	1,249,463.00
ABBF73710002	OCM OPP FUND VII-B LP	2,459.710	2,539.24	2,459.71	(79.53)
ABBF73720002	THOMAS & BETTS LP AT MORGAN STANLEY	248,164.020	585,994.59	248,164.02	(337,830.57)
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			8,793,153.81	3,283,384.87	(5,509,768.94)
OTHER INVESTMENTS					
ABBF67150002	CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	225,000.000	343,300.50	271,813.50	(71,487.00)
ABBF67150002	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	1,100,000.000	1,819,719.00	1,336,357.00	(483,362.00)
ABBF67150002	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	1,410,000.000	1,767,336.30	1,562,815.80	(204,520.50)
ABBF67150002	COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18	1,000,000.000	1,118,750.00	863,600.00	(255,150.00)
ABBF67150002	COLOMBIA GOVERNMENT INTERNATIO 5.200% 05/15/2049 DD 01/28/19	1,425,000.000	1,180,450.00	969,983.25	(210,466.75)
ABBF67150002	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	700,000.000	647,001.44	671,818.00	24,816.56
ABBF67150002	NEW JERSEY ST TURNPIKE AUTH TU 7.102% 01/01/2041 DD 12/15/10	550,000.000	913,368.50	663,201.00	(250,167.50)
ABBF67150002	PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034 DD 11/02/21	725,000.000	718,946.25	571,358.00	(147,588.25)
ABBF67150002	UNIV OF CALIFORNIA CA RGTS MED 4.132% 05/15/2032 DD 05/11/22	725,000.000	725,000.00	675,381.00	(49,619.00)
TOTAL OTHER INVESTMENTS			9,233,871.99	7,586,327.55	(1,647,544.44)
COMMON/COLLECTIVE TRUST					
ABBF60040002	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	1,745,049.280	1,745,049.28	1,745,049.28	0.00
ABBF67150002	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	5,263,531.460	5,263,531.46	5,263,531.46	0.00
ABBF67300002	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	30,003,400.010	30,003,400.01	30,003,400.01	0.00
ABBF67530002	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	234,980.640	234,980.64	234,980.64	0.00
ABBF67770002	SIGMA ERISA LIQUIDATING POOL VAR RT 12/31/2049 DD 05/01/01	620,168.820	620,168.82	0.00	(620,168.82)
ABBF80050002	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	54,069.950	54,069.95	54,069.95	0.00
ABBF80050002	CIF II OPPORTUNISTIC EMD (S1)	10,793,355.222	111,172,652.76	91,851,452.94	(19,321,199.82)
ABBF80060002	EB TEMP INV FD 1.147% 12/31/2049 DD 11/01/01	2,058,645.520	2,058,645.52	2,058,645.52	0.00
TOTAL COMMON/COLLECTIVE TRUST			151,152,498.44	131,211,129.80	(19,941,368.64)
103-12 INVESTMENT ENTITIES					
ABBF67300002	OCM OPPORTUNITIES FUND III LP	693.000	138,627.00	693.00	(137,934.00)
ABBF67300002	OCM OPPORTUNITIES FUND IV LP	90.000	278,585.00	90.00	(278,495.00)



Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

TOTAL PLAN - ABBG00010000

Status: FINAL

01/01/2022 - 12/31/2022

ABB MASTER TRUST FUND

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
ABBF73550002	999119472 HARBOURVEST INTL PTNRS IV DIRT	0.010	507,023.00	0.01	(507,022.99)
TOTAL 103-12 INVESTMENT ENTITIES			924,235.00	783.01	(923,451.99)
REGISTERED INVESTMENT COMPANIES					
ABBF50050002	922908355 VANGUARD TTL STK MKT-INST PL	582,492.606	105,492,570.10	101,720,683.79	(3,771,886.31)
ABBF50060002	921909776 VANGUARD TOT INT ST IDX-INS+	938,479,242	106,253,793.41	104,584,126.73	(1,669,666.68)
TOTAL REGISTERED INVESTMENT COMPANIES			211,746,363.51	206,304,810.52	(5,441,552.99)
GRAND TOTAL			787,221,954.57	694,980,634.19	(92,241,320.38)
					(80,083.02)C
					(92,161,237.36) I