Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 12/06/1974

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)
UMWA 1974 PENSION TRUST BOARD OF TRUSTEES

2121 K STREET N.W. SUITE 350
WASHINGTON, DC 20037-1879

2b Employer Identification Number (EIN) 52-1050282

2c Plan Sponsor's telephone number 800-291-1425

2d Business code (see instructions) 212110

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	04/09/2024	MICHEAL BUCKNER, TRUSTEE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	04/07/2024	MICHAEL O. MCKOWN, TRUSTEE
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	79624
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	61
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	52
b	Retired or separated participants receiving benefits	**6b**	48005
c	Other retired or separated participants entitled to future benefits	**6c**	6339
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	54396
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	22257
f	Total. Add lines **6d** and **6e**.	**6f**	76653
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	7

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

1B

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

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

A Name of plan
UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
UMWA 1974 PENSION TRUST BOARD OF TRUSTEES

D Employer Identification Number (EIN)
52-1050282

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

1a Enter the valuation date: Month 07 Day 01 Year 2022

b	Assets		
(1)	Current value of assets	**1b(1)**	2762772221
(2)	Actuarial value of assets for funding standard account	**1b(2)**	3063478999
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	6770886555
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	6770886555
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	9002238624
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	646638
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	544411696
(3)	Expected plan disbursements for the plan year	**1d(3)**	549692489

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary	04/11/2024 Date
PAUL BULLOCK, ASA, EA, MAAA	23-05770
Type or print name of actuary	Most recent enrollment number
UNITED ACTUARIAL SERVICES, INC.	317-580-8652
Firm name	Telephone number (including area code)
11590 N. MERIDIAN STREET, SUITE 610, CARMEL, IN 46032-4529	
Address of the firm	

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	2762772221
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		72818	8141318033
(2) For terminated vested participants		6727	851005898
(3) For active participants:			
(a) Non-vested benefits			753607
(b) Vested benefits			9161086
(c) Total active		69	9914693
(4) Total		79614	9002238624
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	30.69 %

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
07/15/2022	401354		12/15/2022	281992	
08/15/2022	450103		01/15/2023	437103	
09/15/2022	429606		02/15/2023	439606	
10/15/2022	589724		03/15/2023	440606	
11/15/2022	432606		04/15/2023	459606	
			Totals ► **3(b)**	5325931	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total **3(d)** 4819519

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	45.2 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	C

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here [ ] • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	2039

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

a [ ] Attained age normal **b** [ ] Entry age normal **c** [X] Accrued benefit (unit credit) **d** [ ] Aggregate

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

i [ ] Other (specify):

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

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

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

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

2 Operational information as of beginning of this plan year:

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

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
05/15/2023	503606				
06/15/2023	410946				
07/15/2023	49073				
			Totals ► **3(b)**		**3(c)**
(d) Total withdrawal liability amounts included in line 3(b) total					**3(d)**

4 Information on plan status:

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

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	1.94 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	4.25 %	4.25 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☐ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	1.6 %	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	-9.5 %	
i Expense load included in normal cost reported in line 9b	**6i**	☒ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**		
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-377302858	-33123183
4	75469809	6625447

8 Miscellaneous information:

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	1946978976
b Employer's normal cost for plan year as of valuation date	**9b**	368216

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	4264143096		584030065
(2) Funding waivers	**9c(2)**	0		0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0		0
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	107583529
e Total charges. Add lines 9a through 9d			**9e**	2638960786
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	0
g Employer contributions. Total from column (b) of line 3			**9g**	5325931
		Outstanding balance		
h Amortization credits as of valuation date	**9h**	2503714516		296438245
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	12710354
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	3709101266		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	4662551433		
(3) FFL credit			**9j(3)**	0
k (1) Waived funding deficiency			**9k(1)**	0
(2) Other credits			**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	314474530
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	2324486256
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year			**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	0
(3) Total as of valuation date			**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	2324486256
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2022** **This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

A Name of plan
UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
UMWA 1974 PENSION TRUST BOARD OF TRUSTEES

D Employer Identification Number (EIN)
52-1050282

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

THE VANGUARD GROUP, INC.

23-1945930

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

PINE BRIDGE INVESTMENTS LLC

06-1078320

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

AQR CAPITAL MANAGEMENT LLC

13-3967414

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

KOHLBERG & CO., LLC

13-3850539

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

SNOW PHIPPS GROUP, LLC

20-2706360

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

QS INVESTORS, LLC

27-3202566

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

SV LIFE SCIENCES ADVISERS, LLC

86-1154144

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

CAPITAL INTERNATIONAL, INC.

95-4154361

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

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

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

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

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

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

1974 PENSION TRUST EMPLOYEES

52-6150908

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 27 30 36 49 29	UMWA FUND EMPLOYEES	8733225	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STATE STREET RESEARCH MANAGEMENT CO

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	1638058	Yes [X] No [ ]	Yes [X] No [ ]	65006	Yes [X] No [ ]

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

PENSION BENEFIT INFORMATION

94-2856521

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	736860	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MORGAN LEWIS & BOCKIUS

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	676107	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 50 65 99	NONE	628056	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKROCK

30-0587659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	493568	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

INVESCO CAPITAL MANAGEMENT

58-1707262

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	463085	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

STRATEGIC PROPERTY FUND

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 27 50 51	NONE	426826	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MOONEY GREEN SAINDON

52-1182494

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	265382	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BAILEY CAVALIERI

16-1675009

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	233404	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

INSIGHT DIRECT USA

36-3948996

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	196751	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WITHUMSMITH+BROWN

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	192804	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	185853	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STEPTOE & JOHNSON LLC

52-1349790

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	182349	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOOMIS SAYLES

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	179782	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

VERIZON BUSINESS

47-0751768

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	159164	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

1974 PENSION TRUST TRUSTEES

52-6150908

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
20 50	UMWA FUND TRUSTEES	149169	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARGUS INV COUNSEL INC

13-1931123

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 51	NONE	142795	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MICROSOFT CORPORATION

91-1144442

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	135169	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UNITED ACTUARIAL SERVICE

35-2156428

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	130075	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UBS GLOBAL ASSET MANAGEMENT

36-3718331

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	129622	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BLACKROCK

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50 51	NONE	126297	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLOOMBERG FINANCE LP

13-3417984

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	125495	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AMERICAN REALTY ADVISOR, LLC

33-0123114

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	113338	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

GOLDMAN SACHS ASSET MANAGEMENT

13-3575636

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	103292	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FENG WAN TANG

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	86580	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ARTHUR DIAMOND INC

52-0937528

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 70	NONE	78233	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

SOVOS COMPLIANCE LLC

46-1379693

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	73541	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BURGISS GROUP LLC

22-3693659

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	65148	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MILLIMAN INC

91-0675641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	61591	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DIMENSIONAL FUND ADVISORS LP

22-2370029

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	54875	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

T ROWE PRICE STABLE ASSET MGMT INC

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	51040	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

YANG WEI CHIEN

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	46352	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

RAPID7 LLC

74-3111935

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	41024	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KELLY PRESS INC

52-0975591

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	38338	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UNION LABOR INSURANCE COMPANY

13-1423090

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	38049	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ASCENTIS

91-1630801

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	37685	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

RONCOLI GUILLERMO

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	36774	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BULBIN YURY

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	34607	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WILSHIRE ASSOCIATES INC

95-2755361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	32283	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RELX INC DBA LEXIS

52-1471842

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	30139	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DAVIE KAREN

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	29568	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BACKSTOP SOLUTIONS

20-0199997

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	28340	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LLUMOS

45-5355575

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	27048	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

QUINN CONNOR WEAVER

63-0917236

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	26977	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

CARR JILL

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	23580	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MOBILE MENTOR INC

36-4865064

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	22825	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HANLON MCCORMICK SCHRAMM

34-1456380

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	20235	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

REFINITIV US LLC

20-4530702

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	17604	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SCHNEIDER DOWNS & CO INC

25-1408703

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 49	NONE	17600	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AUTOMON LLC

26-2521148

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	16481	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

AT&T MOBILITY

84-1659970

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	15822	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CONCUR TECHNOLOGIES INC

91-1608052

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	15347	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NMS IMAGING INC

52-0913097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	15125	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

GLOBAL TRADING ANALYTICS

20-2368007

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 50 72 99	NONE	15000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SYNTELLIS PERFORMANCE

85-1377808

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	14865	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MORET LAURIE B CONSULTING

83-4052856

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 70	NONE	14850	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

UNITED PARCEL SERVICE

36-2407381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13942	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DATABANK IMX LLC

52-1729143

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13535	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SHI INTERNATIONAL CORP

22-3009648

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13081	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

VSS LLC

20-4783146

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	13011	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

INFO TECH RESEARCH GROUP INC

20-4312071

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	12970	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SAS INSTITUTE INC

56-1133017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	12797	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

OPENTEXT INC

46-0525483

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	12506	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

K & R BRANDING SOLUTIONS

54-1490546

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	12497	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

IMAGE ACCESS CORP

22-2762602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	11853	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

KNOWBE4 INC

36-4827930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	11049	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AUTOMATIC DATA PROCESSING INC

23-1580985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	10909	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KOHO CONSULTING INC

88-0749605

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 70	NONE	10894	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BLACKBAUD INC

74-2947183

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	10736	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ALLIED TELECOM GROUP

52-1738021

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	10389	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THOMSON WEST

75-1297386

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	8124	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

HFR INC

36-3939211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	8100	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RESCHINI JOSEPH

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	8000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VONAGE BUSINESS

20-5093831

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	7587	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

GAINES JAMES DENNIS

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	7114	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SPAN ENTERPRISES LLC

27-0991822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	6546	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CISCO SYSTEMS INC

77-0440621

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	5984	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

NURSES SERVICE ORGANIZATION

36-3642411

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
22 50	NONE	5962	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TRONTO RODRIGUEZ JOANN

2121 K STREET N.W.
SUITE 350
WASHINGTON, DC 20037

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	5895	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

INFOLOCK TECHNOLOGIES

73-1724401

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	5308	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DOYLE PRINTING & OFFSET CO INC

53-0191325

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	NONE	5203	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KNOWLEDGELAKE INC

43-1869684

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	5191	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BELL & HOWELL LLC

36-3580100

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	5160	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

IMPACT OFFICE PRODUCTS

54-1474203

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	5069	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MAN FUNDS XI SPC - MAN AHL TARGET

PO BOX 309 UGLAND HOUSE
GRAND CAYMAN, CAYMAN ISLAND 11104 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	886020	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

A Name of plan
UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

B Three-digit plan number (PN) ▶ 002

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
UMWA 1974 PENSION TRUST BOARD OF TRUSTEES

D Employer Identification Number (EIN)
52-1050282

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

a Name of MTIA, CCT, PSA, or 103-12 IE: ALPHACREDIT INVESTMENT GRADE FUND A

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
82-2633615-001	C	188259680

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-6052285-001	C	45437569

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-6507863-001	C	14280454

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-6450621-001	C	105

a Name of MTIA, CCT, PSA, or 103-12 IE: BR MSCI EMERGING MARKETS

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-3340524-001	C	32336505

a Name of MTIA, CCT, PSA, or 103-12 IE: GSTCO ENHANCED LARGE CAP FUND

b Name of sponsor of entity listed in (a): GOLDMAN SACHS ASSET MANAGEMENT

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-4166989-006	C	58201417

a Name of MTIA, CCT, PSA, or 103-12 IE: INVESCO BALANCED RISK ALLOCATION TR

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
26-6399613-001	C	115402164

a Name of MTIA, CCT, PSA, or 103-12 IE: JP MORGAN STRATEGIC PROPERTY TRUST

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

c EIN-PN 13-6038770-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 31772039

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA - CANADA MSCI INDEX

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

c EIN-PN 04-0025081-125	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 10094091

a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI EAFE INDEX SL FUND

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

c EIN-PN 04-0025081-240	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 85901345

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA LONG US CREDIT CORPORATE INDX

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

c EIN-PN 04-0025081-145	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 25897905

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA LONG US TREASURY INDEX

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

c EIN-PN 04-0025081-472	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 105323643

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA LONG US NON-CORPORATE INDX CRE

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

c EIN-PN 90-0337987-371	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3351362

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA 1-3 YEAR US CREDIT INDX SL FUN

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

c EIN-PN 04-0025081-481	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19658895

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA 1-3 YR US TREAS INDEX SEC

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

c EIN-PN 04-0025081-469	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 174771956

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA 3-10 YEAR US CREDIT INDX SL FU

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

c EIN-PN 04-0025081-473	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 38858933

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA 3-10 YR US TREAS INDEX SEC

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

c EIN-PN 04-0025081-470	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 242083724

a Name of MTIA, CCT, PSA, or 103-12 IE: DFA GROUP TRUST THE MICRO CAP SUBST

b Name of sponsor of entity listed in (a): DFA GROUP TRUST

c EIN-PN 23-6819730-004	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 15827422

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

A Name of plan
UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
UMWA 1974 PENSION TRUST BOARD OF TRUSTEES

D Employer Identification Number (EIN)
52-1050282

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		436728
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	40495	61600
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	426115620	761802903
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	3314645	18425660
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		4317949
(B) All other	1c(3)(B)	68340550	292410749
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	126936695	151716422
(5) Partnership/joint venture interests	1c(5)	37804028	44547390
(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)	1591521187	1191631787
(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)	14084289	15827422
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	316835814	273120258
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	254613565	264935496

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e	6970141	48483508
f Total assets (add all amounts in lines 1a through 1e)	1f	2846577029	3067717872
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	73585517	68747371
i Acquisition indebtedness	1i		
j Other liabilities	1j	10219291	63361914
k Total liabilities (add all amounts in lines 1g through1j)	1k	83804808	132109285
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	2762772221	2935608587

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)	506412	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)	717378214	
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		717884626
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	7231	
(B) U.S. Government securities	2b(1)(B)	380256	
(C) Corporate debt instruments	2b(1)(C)	12797338	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	342726	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		13527551
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	214	
(B) Common stock	2b(2)(B)	2972367	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	6900050	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		9872631
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	340179630	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	341287664	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-1108034
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	0	
(B) Other	2b(5)(B)	10129703	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		10129703

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		34057268
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		1846446
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-4168674
c Other income	2c		2781915
d Total income. Add all **income** amounts in column (b) and enter total	2d		784823432
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	584911063	
(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)		584911063
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	3828308	
(4) Other	2i(4)	23247695	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		27076003
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		611987066
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		172836366
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: WITHUMSMITH+BROWN, PC **(2)** EIN: 22-2027092

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

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

Part IV Compliance Questions

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

During the plan year:

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

		Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		625000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l	X		59585
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 496045.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

A Name of plan
UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
UMWA 1974 PENSION TRUST BOARD OF TRUSTEES

D Employer Identification Number (EIN)
52-1050282

Part I Distributions

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

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

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

EIN(s): _____ _____

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer COOK COAL TERMINAL

b EIN 31-1033833 **c** Dollar amount contributed by employer 317444

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 01 Day 25 Year 2025

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 5.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer ACBL TRANSPORTATION SERVICES, LLC

b EIN 52-2106589 **c** Dollar amount contributed by employer 125913

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 12 Day 31 Year 2023

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 5.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer JUSTICE ENERGY COMPANY, INC.

b EIN 04-3781222 **c** Dollar amount contributed by employer 93658

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 12 Day 31 Year 2027

e Contribution rate information *(If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 5.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	71012
b The plan year immediately preceding the current plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	73884
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	77959

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	0.96
b The corresponding number for the second preceding plan year	**15b**	0.91

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 23 % Investment-Grade Debt: 62 % High-Yield Debt: 3 % Real Estate: 2 % Other: 10 %

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

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

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation_____

UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN
Financial Statements
June 30, 2023 and 2022
With Independent Auditor's Report

withum
ADVISORY TAX AUDIT

United Mine Workers of America 1974 Pension Plan
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withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT

To the Trustees and Participants of
United Mine Workers of America 1974 Pension Plan:

Report on the Audit of the Financial Statements

Opinion

We have audited the financial statements of the United Mine Workers of America 1974 Pension Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), which comprise the statements of net assets available for benefits as of June 30, 2023 and 2022, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the United Mine Workers of America 1974 Pension Plan as of June 30, 2023 and 2022, and the changes in its net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the United Mine Workers of America 1974 Pension Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Emphasis of Matter

As described in Note 2, the United Mine Workers of America 1974 Pension Plan adopted Accounting Standards Codification ("ASC") Topic 842, *Leases*, as of July 1, 2022. Prior period amounts have not been adjusted and continue to be reported in accordance with United Mine Workers of America 1974 Pension Plan's historic accounting under ASC Topic 840, *Leases*. Our opinion is not modified with respect to this matter.

Responsibilities of Management for the Financial Statements

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

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the United Mine Workers of America 1974 Pension Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

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

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the United Mine Workers of America 1974 Pension Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the United Mine Workers of America 1974 Pension Plan's ability to continue as a going concern for a reasonable period of time.

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

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Supplementary Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplementary schedules, Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of June 30, 2023, Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the year ended June 30, 2023, and Schedule H, Line 4j - Schedule of Reportable Transactions for the year ended June 30, 2023, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

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

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

Withum Smith + Brown, PC

December 15, 2023

27-B

United Mine Workers of America 1974 Pension Plan
Statements of Net Assets Available for Benefits
June 30, 2023 and 2022

	2023	2022
Assets		
Cash and cash equivalents	$ 68,559,528	$ 105,610,813
Investments - at fair value - Note 4		
Investments held	2,158,058,055	2,301,837,893
Investments on loan - Note 5	30,315,550	4,956,950
Total investments	2,188,373,605	2,306,794,843
Securities lending collateral received as cash and invested - Note 5	30,891,769	5,110,068
Receivables		
Legislative transfer from Office of Surface Mining	712,513,267	381,685,239
Contributions from signatory employers	61,600	40,495
Due from broker for investments sold	4,494,545	3,065,321
Due from related trusts - Notes 2 and 6	40,292,712	39,434,105
Accrued interest and dividends	4,333,738	1,811,510
Other	168,641	119,445
Total receivables	761,864,503	426,156,115
Furniture, equipment and leasehold improvements - cost less: Accumulated depreciation and amortization of $5,889,807 in 2023 and $5,704,090 in 2022	633,655	630,307
Right-of-use assets - Note 2	16,057,282	-
Other assets	900,802	1,229,766
Total assets	3,067,281,144	2,845,531,912
Liabilities		
Accounts payable and accrued administrative expenses	2,919,678	5,952,465
Obligation to refund collateral received as cash and invested - Note 5	30,891,769	5,110,068
Due to broker for investments purchased	12,257,225	3,886,394
Accrued administrative employees' pension benefit liability - Note 7	27,743,269	26,197,872
Accrued administrative employees' postretirement benefits other than pensions - Note 8	38,084,424	41,435,180
Lease liabilities - Note 2	17,840,321	-
Other	1,935,871	177,713
Total liabilities	131,672,557	82,759,692
Net assets available for benefits	$ 2,935,608,587	$ 2,762,772,220

The Notes to Financial Statements are an integral part of these statements.

United Mine Workers of America 1974 Pension Plan
Statements of Changes in Net Assets Available for Benefits
Years Ended June 30, 2023 and 2022

	2023	2022
Additions		
Investment income		
Net (depreciation) appreciation in fair value of investments	$ 32,798,336	$ (313,887,801)
Interest income	25,535,008	5,431,216
Dividend income	6,899,681	6,646,830
Securities lending income - Note 5	39,523	28,253
Partnership income	26,266	56,237
Real estate income	1,107,603	1,017,180
Other income	532,389	437,433
Total investment income (loss)	66,938,806	(300,270,652)
Investment expenses	(3,828,308)	(3,769,284)
Net investment income (loss)	63,110,498	(304,039,936)
Contributions from signatory employers - Notes 2 and 10	506,412	368,887
Contributions - withdrawal liability	-	1,115,680
Withdrawal liability interest income	4,864,554	4,820,547
Legislative transfer from Office of Surface Mining	712,513,660	381,685,239
Total additions	780,995,124	83,950,417
Deductions		
Pension benefits - Note 1	578,286,063	559,190,392
Death benefits - Note 1	6,625,000	8,734,573
Administrative expenses - Note 2		
Administrative expenses	21,995,835	20,685,433
Net periodic pension cost - service cost	1,230,538	1,729,963
Net periodic postretirement cost - service cost	673,479	1,099,163
Total administrative expenses	23,899,852	23,514,559
Total deductions	608,810,915	591,439,524
Net change before employee benefit adjustments	172,184,209	(507,489,107)
Employees' pension-related changes other than periodic pension cost - Note 7	(611,541)	2,038,877
Employees' postretirement benefit-related changes other than periodic postretirement benefit cost - Note 8	1,591,087	10,282,906
Other components of net periodic pension and postretirement costs	(327,389)	(971,661)
Net change in net assets available for benefits	172,836,366	(496,138,985)
Net assets available for benefits		
Beginning of year	2,762,772,220	3,258,911,205
End of year	$ 2,935,608,587	$ 2,762,772,220

The Notes to Financial Statements are an integral part of these statements.

1. PLAN AND TRUST DESCRIPTION

The following brief description of the United Mine Workers of America 1974 Pension Plan (the "Plan") and Trust (the "Trust") is provided for general information purposes only. Participants should refer to the Plan and Trust documents for complete information.

General

The Trust is an irrevocable trust established by the National Bituminous Coal Wage Agreement of 1974 (“1974 Agreement”) that became effective December 6, 1974. Pursuant to the 1974 Agreement, the National Bituminous Coal Wage Agreement of 2016 ("2016 Agreement") that became effective August 15, 2016, and related prior agreements, the Trust provides pension benefits to eligible individuals who retire under provisions of the Plan. Pursuant to the 2016 Agreement and related prior agreements, the Plan defines the type and amount of pension benefits that are provided by the Trust. The Plan also defines the eligibility requirements that individuals must meet to receive benefits from the Trust. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

The United Mine Workers of America (“UMWA”) 1950 Pension Plan merged into the Plan on June 30, 2007.

Benefits - 1974 Participants

The following benefits apply to a plan participant who is a mine worker who was regularly employed in a classified job on December 6, 1974 or who has earned a year of credited signatory service after December 5, 1974.

Normal Retirement

Participants are eligible for normal retirement benefits when they either (1) reach age sixty-five with five years of signatory service, subject to break-in-service rules or (2) reach age sixty-two with ten years of signatory service or twenty years of credited service including the required years of signatory service. Signatory service is defined as time during which a participant worked as an employee in a classified job for an employer signatory to the National Bituminous Coal Wage Agreement then in effect. The Plan limits the amount of nonsignatory service that may be recognized by the benefit formula. In addition to the twenty year credited service requirement, the participant must have the following service with an employer signatory to the National Bituminous Coal Wage Agreement:

Date of Retirement	Years of Signatory Service Required	Maximum Number of Years of Nonsignatory Service Included in Credited Service
Before 1/1/77	5	15
1/1/77 to 12/31/77	6	14
1/1/78 to 12/31/78	7	13
1/1/79 to 12/31/79	8	12
1/1/80 to 12/31/80	9	11
1/1/81 and after	10	10

Age Fifty-five Retirement Pension
Participants are eligible for early retirement benefits when they reach age fifty-five with at least ten years of signatory service or twenty years of credited service including the required years of signatory service. The dollar amount for such benefit is subject to reduction for early commencement in accordance with the provisions of the Plan.

Disability Retirement
Participants are eligible for disability retirement benefits when the disability is due to a mine accident occurring on or after December 6, 1974, while the participant is employed in a classified job for a signatory employer, and the participant is eligible for Social Security Disability Insurance benefits as a result of such an accident. The benefit is payable as either:

- A normal disability benefit to participants with at least ten years of signatory service prior to retirement, or
- A minimum disability benefit to participants with less than ten years of signatory service prior to retirement.

Deferred Vested Pension
Participants vest upon completion of ten years of signatory service or twenty years of credited service (as defined under Normal Retirement Pension eligibility). Participants also vest upon completion of five years of signatory service with one hour of service on or after July 1, 1999. Vested participants who cease classified work prior to attaining age fifty-five and who do not qualify for a Deferred Vested Pension - Special or a Deferred Vested Pension - Enhanced 1996 are eligible for this benefit at age 55 or later, which may be subject to an actuarial reduction.

Deferred Vested Pension - Special
Vested participants who were between the ages of fifty and fifty-five on their last day of work, which occurs on or after June 7, 1981, who have at least twenty years of signatory service, and who were either (1) laid-off and had not refused recall or (2) terminated under Article III, Section (j) of the 2002 Agreement (or physically unable to perform regular work) and not employed in the coal industry, thereafter, are eligible for the benefits. This type of benefit was deleted as of January 1, 2007, for participants who retired under the 2011 and 2016 Agreements. Those individuals may be eligible for a similar benefit under an existing pension type that makes the Deferred Vested Pension - Special redundant.

Deferred Vested Pension - Enhanced 1996
Vested participants who ceased classified work on or after December 16, 1993, but prior to attaining age 55, who have at least twenty years of signatory service, and who were either (1) laid-off and had not refused recall or (2) terminated under Article III, Section (j) of the Wage Agreement (or physically unable to perform regular work) and not employed in the coal industry thereafter, and the participants' pension benefits are not in pay status on or before August 16, 1996 are eligible for the benefits.

Special Permanent Layoff Pension
Vested participants who ceased classified work on or after January 1, 1998, and had twenty years of signatory service, prior to age fifty-five and who either (1) had been permanently laid-off due to mine closing, or (2) permanently laid off (i.e. on layoff status at least 180 days and not refused recall), are eligible for this benefit, which is calculated as if the participants were age 55. Vested participants who do not have credited signatory service between November 1, 1997 and June 17, 1998 and who return to work after June 18, 1998, must work either 250 hours of credited signatory service or have returned to work as a result of a recall to fill a bona fide job opening.

Special 30-and-Out Layoff Pension
Vested participants whose last day of credited service is on or after January 1, 2002, and who had at least 30 years of signatory service on such last day of credited service and who have been laid off and not refused recall are eligible for this benefit. The dollar amount of such benefit is the amount the participant would be eligible to receive under the Normal Retirement option, not subject to reduction for early commencement. Any participant who, because of layoff, was not actively at work as of December 31, 2001, must either earn at least 250 hours of credited service following his return to work, or return to work as the result of a recall determined by the Trustees to have been to fill a bona fide job opening and not for the purpose of qualifying for this Special 30-and-Out Layoff Pension Benefit to be eligible for this benefit. This type of benefit was deleted as of January 1, 2007, for participants who retired under the 2011 and 2016 Agreements. Those individuals may be eligible for a similar benefit under an existing pension type that makes the Special 30-and-Out Layoff Pension redundant.

30-and-Out Pension
Vested participants whose last day of credited service is on or after January 1, 2003, and who had at least 30 years of signatory service on such last day of credited service are eligible for this benefit. The dollar amount of such benefit is the amount the participant would be eligible to receive under the Normal Retirement option, not subject to reduction for early commencement. Any participant who, because of layoff, was not actively at work as of December 31, 2001, must either earn at least 250 hours of credited service following his return to work, or return to work as a result of a recall determined by the Trustees to have been to fill a bona fide job opening, and not for the purpose of qualifying for this 30-and-Out Pension Benefit to be eligible for this benefit.

Surviving Spouse Benefit
Generally, eligible surviving spouses of participants who had attained age fifty-five and were receiving or were eligible to receive at the time of death, a pension (except Deferred Vested participants who have less than twenty years of credited service) are eligible for this benefit, which is equal to 75% of the participant's pension. A Surviving Spouse Benefit of $10,000 plus $100 a month is also provided for participants who completed at least ten years of credited service and who died as a result of a mine accident during the term of the National Bituminous Coal Wage Agreement of 1978 or 1981.

Joint and Survivors Annuity
If a participant qualifies for a pension under the Plan but is not covered by a Surviving Spouse Benefit, the pension benefit otherwise provided to such participant shall be reduced actuarially and 50% of such reduced pension benefit will be continued, after the death of the participant, for the life of any eligible surviving spouse. However, such participant may elect not to take a joint and survivor annuity and instead receive an unreduced pension benefit for life only.

Preretirement Survivors Annuity
An eligible surviving spouse is entitled to receive a preretirement survivor annuity if the participant completed five years of signatory service for vesting purposes, is not covered by a Surviving Spouse Benefit, and dies before he elects or is entitled to elect a pension benefit.

Death Benefits - 1974 Participants

Subject to the following conditions and exceptions, death benefits are provided to the named beneficiaries of any pensioner (other than a pensioner receiving a deferred vested pension based upon less than twenty years of credited service or a pensioner receiving a pension based in whole or in part upon years of service credited under the terms of Article II (G) of the Plan) whose death occurs on or after February 1, 1991. Generally, the pensioner's last credited signatory service must have been with an employer signatory to the 2016 Agreement or any current or prior agreement that provides for conforming contributions to the Plan. The death benefit is $10,000 if the named beneficiary is the pensioner's surviving spouse or dependent, and $8,500 for all others. However, as a result of the actuary's certification that the Plan is in critical status for the Plan year beginning July 1, 2014, effective October 28, 2014, the Plan's lump sum death benefit is limited to $5,000 while the Plan is in critical or critical and declining status. Death benefits are not provided by the Plan for pensioners who are also eligible beneficiaries of the UMWA Combined Benefit Fund.

Benefits - 1950 Participants

The following benefits apply to a 1950 Plan participant who is a mine worker who qualifies for a pension benefit and who ceased performing classified work for an Employer prior to December 31, 1975 or became disabled between May 28, 1946 and December 6, 1974 as a result of a mine accident.

Normal Retirement

A participant is eligible for normal retirement benefits when he ceases work, attains age fifty-five, and has completed one of the two service requirements described below:

- Twenty years of credited service including service with an employer signatory to the National Bituminous Coal Wage Agreement:

Date Attains Age 55	Years of Signatory Service Required
Before 1/1/77	5
1/1/77 to 12/31/77	6
1/1/78 to 12/31/78	7
1/1/79 to 12/31/79	8
1/1/80 to 12/31/80	9
1/1/81 and after	10

- Ten years signatory service including at least three years after December 31, 1970.

Disability Retirement

A participant is eligible for disability retirement benefits when the disability is due to a mine accident that occurred between May 29, 1946 and December 6, 1974, when the participant worked in a classified job for a signatory employer, and when the participant is eligible for Social Security Disability Insurance benefits as a result of such an accident.

Widow's Pension

Commencing March 1, 1982, a widow's pension is available to the widow of a pensioner receiving benefits under this Plan at time of death if the widow was married to such pensioner throughout the nine-month period ending on the date of the pensioner's death (unless such nine-month period would be waived for purposes of Social Security widow's benefits).

Termination with Vested Rights
Participants' rights vest upon completion of either twenty years of credited service (including the required amount of signatory service) or ten years of signatory service and at least three years of which are signatory after December 31, 1970.

Death Benefits - 1950 Participants
Death benefits are provided for eligible survivors of any participant who either: (a) was receiving pension payments under this Plan at the time of death and was eligible for health benefits under the UMWA 1992 Benefit Plan; UMWA 1993 Benefit Plan; or a plan maintained by an employer pursuant to section 9711 of the Internal Revenue Code, or (b) had made application for, and was eligible to receive, such payments and benefits. The death benefit is $10,000 if the named beneficiary is the pensioner's surviving spouse or dependent, and $8,500 for all others. However, as a result of the actuary's certification that the Plan is in critical status for the Plan year beginning July 1, 2014, effective October 28, 2014, the Plan's lump sum death benefit is limited to $5,000 while the Plan is in critical or critical and declining status. Death benefits are not provided by the Plan for pensioners who are participants of the UMWA Combined Benefit Fund.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The Plan's accounting conforms with accounting principles generally accepted in the United States of America. Significant accounting policies are summarized as follows:

Cash Equivalents
Demand deposits and highly liquid investments with a maturity of three months or less when acquired, are considered cash equivalents.

Investments Valuation and Income Recognition
The Plan's investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Purchases and sales are recorded on a trade-date basis. Realized and unrealized gains and losses are recognized in net appreciation or depreciation in fair value of investments on the statements of changes in net assets available for benefits. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

Registered investment companies are valued based on quoted market price. There have been no changes in the valuation methodology used at June 30, 2023 and 2022.

Contributions from Signatory Employers
Contributions from signatory employers are accrued based upon analysis of signatory employer remittance reports and cash receipts subsequent to year-end. Management believes all contributions receivable are collectible and no allowance for uncollectible accounts has been provided.

Administrative Expenses
The Plan pays for administrative services provided to it and to related irrevocable trusts established pursuant to the 1974 Agreement, the 2016 Agreement, related interim agreements and the Coal Industry Retiree Health Benefit Act of 1992. Administrative expenses applicable solely to each plan have been directly charged to that plan. The remaining administrative expenses were allocated among the plans based on functional activities using predetermined factors meaningful to each particular function. Administrative expenses are shown net of costs allocated to related party plans on the statements of changes in net assets available for benefits.

Leases
The Plan recognizes a lease liability and a right-of-use asset on the statements of net assets available for benefits for all operating leases with contractual terms longer than 12 months. Finance leases are generally those leases that allow the Plan to substantially utilize or pay for the entire asset over its useful life. All other leases are categorized as operating leases. Operating leases with contractual terms of 12 months or less are not recognized on the statements of net assets available for benefits. The Plan has no financing leases at June 30, 2023.

Certain lease contracts include obligations to pay for other services, such as operations, property taxes, and maintenance. These non-lease components are accounted for separately from the lease payments and expensed as incurred.

Lease liabilities are recognized at the present value of the fixed lease payments, reduced by incentives, using a risk-free rate as the discount rate. The weighted average remaining lease term at June 30, 2023 was 6.69 years. The weighted average discount rate at June 30, 2023 was 2.61%. Right-of-use assets are recognized based on the initial present value of the fixed lease payments, reduced by landlord incentives, plus any direct costs from executing the leases. Leased assets are tested for impairment in the same manner as long-lived assets used in operations. There were no indicators of impairment during the year ended June 30, 2023.

Options to extend lease terms, terminate leases before the contractual expiration date, or purchase the leased assets, are evaluated for their likelihood of exercise. If it is reasonably certain that the option will be exercised, the option is considered in determining the classification and measurement of the lease. Costs associated with operating lease assets are recognized on a straight-line basis within operating expenses over the term of the lease.

Investment Expenses
Certain investment related expenses are included in the determination of net appreciation in fair value of investments presented on the statements of changes in net assets available for benefits.

Furniture, Equipment and Leasehold Improvements
Furniture, equipment and leasehold improvements are capitalized at cost. Depreciation and amortization on furniture, equipment and leasehold improvements are calculated on the straight-line method over the estimated useful lives of the assets. Furniture and equipment is depreciated over 3 to 10 years, and leasehold improvements are amortized over the remaining term of the lease. Depreciation and amortization expenses, after allocation to other related plans, for the years ended June 30, 2023 and 2022 were $122,420 and $148,576, respectively, and are included in administrative expenses in the statements of changes in net assets.

Withdrawal Liability
During the years ended June 30, 2023 and 2022, the Plan received withdrawal liability payments, including interest payments, from withdrawn employers as a result of the employers' withdrawal and the underfunded status of the Plan. As of June 30, 2023 and 2022, there is no withdrawal liability receivable on the statements of net assets available for benefits.

Legislative Transfer From Office of Surface Mining
Transfers from the Office of Surface Mining ("OSM") received pursuant to the Bipartisan American Miners Act of 2019 ("American Miners Act") are recognized in the year the Plan becomes entitled to receive the transfer.

Recognition of Benefits
Benefits are recognized when paid.

Use of Estimates
The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated Plan benefits at the date of the financial statements and changes therein during the reporting period. Actual results could differ from those estimates.

Accounting Principles Adopted
Leases
In February 2016, the Financial Accounting Standards Board ("FASB") issued an Accounting Standards Update ("ASU") amending the accounting for leases. The Plan adopted the new standard effective July 1, 2022, using the modified retrospective approach whereby the cumulative effect of adoption was recognized on the adoption date and prior periods were not restated. Further, the Plan elected to implement the package of practical expedients, whereby the Plan did not (i) reassess existing contracts for embedded leases, (ii) reassess existing lease agreements for finance or operating classification, or (iii) reassess existing lease agreements in consideration of initial direct costs. The implementation of this standard did not have a material impact on the statements of changes in net assets available for benefits.

Upon adoption, the Plan recognized $17,958,413 in right-of-use assets related to its leased property and equipment as of July 1, 2022. Corresponding lease liabilities of $19,561,615 were also recognized as of July 1, 2022. The effect of scheduled rent escalations in connection with operating leases were recognized ratably over the term of the lease. Effective July 1, 2022, deferred rent liabilities are netted against right-of-use asset.There was no cumulative effect of applying the new standard, and accordingly, there was no adjustment to net assets upon adoption. Accounting Standards Codification Topic 842 requires lessors to account for leases using an approach that is substantially equivalent to existing guidance.

Subsequent Events
In preparing these financial statements, management of the Plan has evaluated events and transactions that occurred after June 30, 2023 for potential recognition or disclosure in the financial statements. These events and transactions were evaluated through December 15, 2023, the date the financial statements were available to be issued, and certain items are discussed in Note 14 pertaining to litigation. No other items have come to the attention of management that require recognition or disclosure.

3. ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are expected future periodic payments that are attributable under the Plan's provisions to the service that participants have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of deceased participants and (c) active participants or their beneficiaries.

Benefits under the Plan are based on participants' years of credited service. Benefits payable under all circumstances (retirement, death, disability and termination of employment) are included, to the extent that they are deemed attributable to employee service rendered prior to the dates on which the benefit information is presented, at the valuation dates.

The actuarial present value of accumulated plan benefits is determined by an independent actuarial firm. It is that amount that results from applying actuarial assumptions to adjust the accumulated Plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. Actuarial assumptions are based on the presumption that the Plan will continue.

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

The significant actuarial assumptions used to determine the actuarial present value of accumulated plan benefits as of June 30, 2022 were:

- Life expectancy of participants:
  - Assumed Plan mortality, 110% of the RP-2006 Blue Collar Mortality Tables for employees and healthy annuitants projected forward using the MP-2021 projection scale.
  - Post-disablement mortality, 110% of the RP-2006 Generational Blue Collar Mortality Tables for disabled annuitants projected forward using the MP-2021 projection scale.
- Disability - 1.5% per year for ages 20 through 64,
- Administrative expenses- 6.00% load on accrued liabilities,
- Withdrawal - 125% of the Vaughn Table ultimate rates plus 4%
- Net investment return - 4.25% per year.

Representative values of the assumed annual rates of retirement at June 30, 2022 are as follows:

Date of Retirement	Fewer than 30 Years of Service	30 or More Years of Service	Vested Terminations
50 - 53	0.00	0.13	0.00
54	0.00	0.20	0.00
55	0.10	0.38	0.45
56	0.07	0.34	0.19
57	0.07	0.30	0.12
58	0.08	0.30	0.09
59	0.09	0.30	0.06
60	0.10	0.30	0.06
61	0.14	0.35	0.06
62	0.40	0.70	1.00
63	0.30	0.45	1.00
64	0.60	0.30	1.00
65	1.00	1.00	1.00

The resulting average expected retirement age is 61.9.

The actuarial present value of accumulated plan benefits as of June 30, 2022 is as follows:

Vested benefits	
Participants currently receiving benefits	$ 6,883,859,764
Expenses on participants currently receiving benefits	413,031,586
Other participants	641,398,478
Expenses on other participants	38,483,909
	7,976,773,737
Nonvested benefits	
Nonvested accumulated benefits	93,005,539
Expenses on nonvested benefits	5,580,332
	98,585,871
Actuarial present value of accumulated plan benefits	$ 8,075,359,608

The changes in the actuarial present value of accumulated plan benefits for the year ended June 30, 2022 were as follows:

Actuarial present value of accumulated plan benefits as of the beginning of the year	$ 8,962,668,444
Increase (decrease) attributable to	
Change in actuarial assumptions	(388,243,233)
Benefits accumulated and experience gain or loss	(70,746,645)
Interest due to decrease in the discount period	163,120,566
Benefits paid	(567,924,965)
Operational expenses paid	(23,514,559)
Net decrease	(887,308,836)
Actuarial present value of accumulated plan benefits as of the end of the year	$ 8,075,359,608

Other changes in actuarial assumptions used in the current valuation were as follows:

- The mortality projection scale was updated from MP-2020 to MP-2021. This change was made in order to reflect the latest mortality improvement data available.
- The expense load was changed from a 5.1% load on plan liabilities to 6.0%. This change reflects our best estimate of future expenses based on recent plan experience.
- The interest rates used to value unfunded vested benefits for withdrawal liability purposes and for ASC 960 reporting were updated to the rates specified by the PBGC in effect on June 30, 2022.

The computation of the actuarial present value of accumulated Plan benefits was made as of July 1, 2022. Had the valuation been performed as of June 30, 2022, there would be no material differences. The Plan's actuarially determined Minimum Funding Standards Account had a negative credit balance as of June 30, 2022, the latest valuation date. The Plan is in critical status and making progress under its Rehabilitation Plan, as certified by the Plan's actuary.

4. FAIR VALUE MEASUREMENTS

Accounting principles generally accepted in the United States of America define fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date, establish a fair value reporting hierarchy and define three broad levels of inputs (the assumptions that market participants would use in pricing the asset or liability) as noted below:

Level 1 - Inputs to the valuation methodology are unadjusted quoted prices in active markets for identical assets or liabilities that the reporting entity has the ability to access at the measurement date.

Level 2 - Inputs to the valuation methodology are quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 - Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

A financial instrument's level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement.

The following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodology used at June 30, 2023 and 2022.

- *Certain equities, certain investments of securities lending collateral received as cash, and certain fixed income securities* are valued based on quoted prices in the active market in which they are traded.
- *Other equities, other investments of securities lending collateral received as cash, other fixed income securities, and convertible securities* are valued using quoted prices of like assets, corroborated market data, indices and/or yield curves.
- *Commingled funds, hedge funds, private equities and real estate common collective trusts* are recorded at the value reported to the Plan by the investment manager or the sponsor based on the net asset value ("NAV") of the underlying investments in accordance with written policy. For these investments, NAV is considered the practical expedient. Fair value estimates of these investments are reviewed, monitored and adjusted if appropriate by the Trustees of the Plan in accordance with the written policy.

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

For the years ended June 30, 2023 and 2022, there were no transfers in or out of Level 3.

As of June 30, 2023 and 2022, assets measured at fair value on a recurring basis, including investments categorized by ultimate asset type rather than legal form, are summarized by level within the fair value hierarchy as follows:

	2023			
	Level 1	Level 2	Level 3	Total Fair Value
Convertible securities	$ -	$ 3,262,101	$ -	$ 3,262,101
Equities	183,982,216	-	-	183,982,216
Fixed income securities	43,207,703	299,760,005	-	342,967,708
Total investments in the fair value hierarchy	227,189,919	303,022,106	-	530,212,025
Investments measured at net asset value	-	-	-	1,658,161,580
Total investments at fair value	227,189,919	303,022,106	-	2,188,373,605
Securities lending collateral received as cash and invested	8,260,390	22,631,379	-	30,891,769
	$ 235,450,309	$ 325,653,485	$ -	$ 2,219,265,374

	2022			
	Level 1	Level 2	Level 3	Total Fair Value
Convertible securities	$ -	$ 3,358,235	$ -	$ 3,358,235
Equities	158,998,452	-	-	158,998,452
Fixed income securities	31,260,710	66,119,316	-	97,380,026
Total investments in the fair value hierarchy	190,259,162	69,477,551	-	259,736,713
Investments measured at net asset value	-	-	-	2,047,058,130
Total investments at fair value	190,259,162	69,477,551	-	2,306,794,843
Securities lending collateral received as cash and invested	1,222,176	3,887,892	-	5,110,068
	$ 191,481,338	$ 73,365,443	$ -	$ 2,311,904,911

The fair values as of June 30, 2023 and 2022 of the following investments have been determined using the net asset value per unit of the investment:

	2023		2022	
	Fair Value	Unfunded Commitments	Fair Value	Unfunded Commitments
Commingled funds (a)	$ 1,581,842,155	$ -	$ 1,972,922,514	$ -
Private equities (b)	15,526,386	21,666,882	17,698,749	22,895,347
Real estate (c)	60,793,039	-	56,436,867	-
	$ 1,658,161,580	$ 21,666,882	$ 2,047,058,130	$ 23,356,403

(a) This category includes funds that hold publicly-traded U.S. and non-U.S. equities in developed and emerging markets and funds that hold fixed income securities. The U.S. equity funds employ passive index investment strategies and have the goal of achieving the total return of the S&P 500 Index, Nasdaq, the Dow Jones U.S. Completion Total Stock Market Index, Russell Midcap Index and the Russell 2000 Index. Several of the non-U.S. equity funds employ passive index investment strategies and have the goal of achieving the total return of the MSCI Emerging Markets IMI Net Dividend Return Index, the MSCI Canada Index and the MSCI EAFE Index. There are eight funds in 2023 and seven funds in 2022 with the objective to as closely as practicable approximate various Bloomberg Bond

Indexes over the long term. The funds that hold fixed income securities employ passive index investment strategies and have the goal of achieving the total return of the applicable Bloomberg Bond Index. There is one fund that provides a market rate of return for a fixed income portfolio with low relative volatility of returns. There is one fund that provides long-term capital appreciation and dividend income through investment in a broadly diversified portfolio of predominantly large cap and blue chip equity securities. There is one fund that seeks to provide a high level of income and moderate long-term capital appreciation by tracking the performance of a benchmark index that measures the performance of publicly traded equity REITs and other real estate-related investments. There are two funds that provide long-term capital appreciation by investing substantially all its assets in its corresponding Master Fund. There are two funds that seek to provide current income while maintaining limited price volatility. There is one fund that seeks to achieve medium-term capital growth and to invest in accordance with the AHL TargetRisk Programme. There is one fund that seeks to efficiently deliver diversified exposure to a broadly diversified set of global risk premia converting equities, government bonds and commodities. As of June 30, 2023 and 2022, $840,940,456 and $1,002,281,932 respectively, of invested amounts may be redeemed on a daily basis with written notice; $405,861,258 and $646,561,588, respectively, may be redeemed on a daily basis with written notice five business days prior to redemption; and $335,040,437 and $207,875,665, respectively, may be redeemed on a monthly or semi-monthly basis on such days that the net asset value of the investment is determined.

(b) This category includes investments in private equity limited partnerships which invest in private and public company common stock, preferred stock, note, subordinated debt, warrants and options, promissory notes, corporate bonds, and private industrial, technology, and energy companies. A total of six funds are held in four main investment strategies: U.S. buyout, venture capital, European buyout, and emerging markets. The fund vintages cover 2001 - 2011. Third-party sales of interests in this category of investment may be done only with written consent of the general partner. In addition, certain distributions in this category may be deemed recallable. The Plan's partnership/joint venture interests consist primarily of limited partnership interests in private equity partnerships. Funds are provided to the investment managers as investments are consummated. As of June 30, 2023 and 2022, the Plan had outstanding commitments to fund an additional $21,666,882 and $22,895,347, respectively, of investments in this asset class.

(c) This category includes investments in three real estate funds. One fund pursues a pure core investment strategy designed to deliver a relatively high level of current income combined with moderate appreciation potential and its investments are composed primarily of real estate investments owned directly or through partnership interests. The two other funds' purpose is to actively manage a core portfolio of primarily equity real estate investments located in the United States. Redemption terms vary across funds and are subject to availability of cash and to the funds' investment activities and resulting liquidity. As of June 30, 2023 and 2022, $15,714,396 and $20,099,598 respectively, of invested amounts may be redeemed quarterly with written notice at 60 days prior to quarter end; and $31,772,039 and $36,331,588, respectively, may be redeemed quarterly with written notice at 45 days prior to quarter end; and $13,306,604 and $0, respectively, may be redeemed with written notice at 10 days prior to redemption.

5. SECURITIES LENDING PROGRAM

The Trustees of the Plan are in an agreement with the bank that acts as custodian for the Plan's investments, which authorizes the bank to lend securities held in the Plan's accounts to third parties. The bank must obtain collateral from the borrower in the form of cash. Both the collateral and the securities loaned are marked-to-market on a daily basis so that an adequate amount of collateral has been received from the borrower. In the event that the loaned securities are not returned by the borrower, the bank will, at its own expense, either replace the loaned securities or, if unable to purchase those securities on the open market, credit the Plan's accounts with cash equal to the market value of the loaned securities.

Once cash collateral is received by the custodian bank, it is invested, and the investments are subject to market and credit risk. The custodial bank is not responsible for any losses on invested collateral.

Although the Plan's securities lending activities are collateralized as described above, and although the terms of the securities lending agreement with the custodial bank require the bank to comply with government rules and regulations related to the lending of securities held by ERISA plans, the securities lending program involves both market and credit risks. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or the collateral, or that the bank's investment of cash collateral received from the borrowers of the Plan's securities may be subject to unfavorable market fluctuations. Credit risk refers to the possibility that counter-parties involved in the securities lending program may fail to perform in accordance with the terms of their contracts. To date, the Plan has experienced no material losses in connection with the securities lending program.

At June 30, 2023 and 2022, the market value of securities loaned, by asset category, was as follows:

	2023	2022
U.S. corporate and government bonds	$ 8,037,365	$ 3,783,877
U.S. equities	22,278,185	970,627
Global equities	-	202,446
	$ 30,315,550	$ 4,956,950

Collateral received for loaned securities was as follows:

	2023	2022
Received as cash and invested	$ 30,891,769	$ 5,110,068

In order to present the statements of net assets available for benefits in accordance with accounting principles generally accepted in the United States of America, the fair value of loaned securities is separately identified, the value of investments of cash received as collateral is reflected as an asset and the obligation to refund the cash collateral received is reflected as a liability.

In fiscal years 2023 and 2022, under the terms of the securities lending agreement with the current custodian, the Plan received 80% of revenue derived from all securities lending activities. The net income derived from securities lending activities earned during the years ended June 30, 2023 and 2022 was $39,523 and $28,253, respectively. These amounts are included on the statements of changes in net assets available for benefits and were determined as follows:

	2023	2022
Gross earnings on collateral	$ 505,523	$ 11,648
Rebate from (to) securities borrower	(456,133)	23,658
Net earnings on collateral	49,390	35,306
Fees paid to custodial bank	(9,867)	(7,053)
	$ 39,523	$ 28,253

6. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

The Plan invests certain assets in investment funds operated by various investment advisors of the Plan, who are considered parties-in-interest under ERISA. These transactions qualify for exemption from the prohibited transaction rules under ERISA.

At June 30, 2023 and 2022, the Plan had amounts due from related trusts for each trust's respective share of allocable expenses and contributions received as follows:

	2023	2022
Due from related trusts		
UMWA Combined Benefit Fund	$ 22,924,051	$ 22,900,630
UMWA 1993 Benefit Plan	8,319,165	7,739,470
UMWA 1992 Benefit Plan	7,939,294	7,727,824
UMWA Cash Deferred Savings Plan of 1988	891,800	848,089
UMWA Prefunded Benefit Plan	218,403	218,092
	$ 40,292,712	$ 39,434,105

7. EMPLOYEES' PENSION PLAN

The Plan sponsors a multiple employer pension plan covering substantially all of the employees of participating employers, all of whom are other UMWA plans. The benefits are based on years of service and the average of the employee's four highest twelve consecutive-month periods of earnings. The Plan's funding policy is to contribute annually at least the minimum required by ERISA. Contributions are intended to provide for benefits that are attributed to service to date and for those expected to be earned in the future. Net periodic pension costs and the funded status of the Employees' Pension Plan are determined by the Employees' Pension Plan's actuary.

The employees of the Plan also provide services to other plans. Accordingly, a portion of the unfunded obligation and related expense of the Employees' Pension Plan have been allocated to other plans and are included in due from related trusts, which is reflected on the statements of net assets available for benefits. The allocated expense is comprised of two components, the net periodic pension cost and the adjustment for pension-related changes other than net periodic pension cost, which are included on the statements of changes in net assets available for benefits.

The computation of accrued pension liability as of June 30, 2023 and 2022 was as follows:

	2023	2022
Projected benefit obligation	$ (76,483,211)	$ (82,710,226)
Fair value of plan assets	48,739,942	56,512,354
Accrued pension liability	$ (27,743,269)	$ (26,197,872)

As of June 30, 2023 and 2022, the accumulated benefit obligation was $64,703,132 and $70,468,583, respectively.

The change in the projected benefit obligation for the years ended June 30, 2023 and 2022 was determined as follows:

	2023	2022
Benefit obligation at beginning of year	$ 82,710,226	$ 99,248,174
Increase attributable to		
Service cost	2,568,805	3,191,271
Interest cost	3,399,486	2,398,237
Net benefits paid	(12,380,135)	(7,070,373)
Actuarial (gain) / loss	184,829	(15,057,083)
	(6,227,015)	(16,537,948)
Benefit obligation at end of year	$ 76,483,211	$ 82,710,226

The following is a summary of significant actuarial assumptions used to determine benefit obligations at June 30:

	2023	2022
Discount rate	4.90%	4.30%
Rate of compensation increase	5.00%	3.50%

The net periodic pension cost, which is included on the statements of changes in net assets available for benefits, was computed as follows:

	2023	2022
Service cost	$ 2,568,805	$ 3,191,271
Interest cost	3,399,486	2,398,237
Expected return on plan assets	(3,580,798)	(3,369,890)
Amortization of net loss	506,177	2,078,928
	2,893,670	4,298,546
Amount allocated to the other plans for shared employees	1,552,432	2,349,803
1974 Pension Plan net periodic pension cost	$ 1,341,238	$ 1,948,743

For 2023 and 2022, $1,230,539 and $1,729,963, respectively, is included in net periodic pension cost - service cost and $110,699 and $218,780, respectively, is included in other components of net pension and postretirement costs on the statements of changes in net assets available for benefits.

Following is a summary of significant actuarial assumptions used to determine net periodic pension costs for the years ended June 30:

	2023	2022
Discount rate	4.30%	2.50%
Rate of compensation increase	3.50%	3.50%
Expected long-term rate of return on plan assets	6.00%	5.50%

As of June 30, 2023 and 2022, actuarial amounts that have not yet been recognized as components of net periodic pension cost, before allocation to other related plans, were:

	2023	2022
Net loss	$ (18,762,344)	$ (17,401,248)

Prior service cost and net loss not yet recognized as components of net periodic benefit cost are recognized in the computation of projected benefit obligation and, consequently, annual changes in these amounts are recognized as adjustments to net assets available for benefits. Changes in these amounts, to the extent not recognized as current expense, are reflected as pension-related changes other than net periodic pension cost.

For the year ended June 30, 2023, the Plan's actuary calculated an increase in net assets available for benefits of $1,361,096 for these changes. The Plan recognized an increase in net assets available for benefits of $611,541 for these changes after allocation to other related plans. For the year ended June 30, 2022, the Plan's actuary calculated a decrease in net assets available for benefits of $4,526,816 for these changes. The Plan recognized a decrease in net assets available for benefits of $2,038,877 for these changes after allocation to other related plans.

The amount expected to be recognized as a component of net periodic benefit cost, for the amortization of net loss, before allocation to other related plans during the year ended June 30, 2023 is $(1,867,273).

The Employees' Pension Plan's assets are invested with the objective of being able to meet current and future benefit payment needs, while controlling pension expense volatility and future contributions. Employees' Pension Plan assets are diversified among U.S. large cap equities, U.S. small cap equities, international equities, commodity funds, U.S. fixed income investments and cash equivalents. The "strategic target" allocation ranges are 35% - 55% equities, 33% - 53% fixed income, 5% - 15% commodities, and 0% - 5% cash equivalents at June 30, 2023.

The Employees' Pension Plan's asset allocations at June 30, 2023 and 2022, by asset category, are as follows:

	2023	2022
Equity funds	47%	46%
Fixed income funds	42%	41%
Commodities	9%	12%
Other (including cash equivalents)	2%	1%
	100%	100%

Cash equivalents are valued at cost, which approximates fair value. Equity funds, fixed income funds, and commodity funds are recorded at the value reported to the Plan by the investment manager based on the net asset value of the underlying investments of the fund. NAV is considered the practical expedient.

As of June 30, 2023 and 2022, assets of the Employees' Pension Plan measured at fair value on a recurring basis are summarized by level within the fair value hierarchy as follows:

	2023			
	Level 1	Level 2	Level 3	Total Fair Value
Investments measured at net asset value				
Equity funds	$ -	$ -	$ -	$ 22,832,462
Fixed income funds	-	-	-	20,765,661
Commodity funds	-	-	-	4,555,769
	$ -	$ -	$ -	$ 48,153,892

	2022			
	Level 1	Level 2	Level 3	Total Fair Value
Investments measured at net asset value				
Equity funds	$ -	$ -	$ -	$ 26,449,306
Fixed income funds	-	-	-	23,438,231
Commodity funds	-	-	-	6,639,039
	$ -	$ -	$ -	$ 56,526,576

No Plan assets are expected to be returned to the employers during the fiscal year ended June 30, 2023.

The Plan and the other plans contributed $2,709,368 and $1,470,620 to the Employees' Pension Plan for the years ended June 30, 2023 and 2022, respectively. Management of the Plan and the other plans expect to contribute $7,779,409 to the Employees' Pension Plan during the fiscal year ending June 30, 2024.

The Employees' Pension Plan paid benefits of $12,380,135 and $7,070,373 to eligible employees of the 1974 Pension Plan and other UMWA plans during the years ended June 30, 2023 and 2022, respectively. As of June 30, 2023, expected benefit payments for each of the next five fiscal years and for the following five fiscal year period in aggregate are as follows:

2024	$ 6,503,000
2025	6,226,000
2026	6,081,000
2027	5,953,000
2028	5,919,000
2029 - 2033	28,883,000
	$ 59,565,000

8. POSTRETIREMENT BENEFITS OTHER THAN PENSIONS

The Plan sponsors a health benefits plan covering its administrative employees. The plan pays for health coverage for retirees who are not Medicare eligible. The plan substitutes Medicare supplementary coverage for the regular health coverage once retirees become Medicare eligible. Retirees who have less than 20 years of service must contribute a portion of a premium until they become Medicare eligible.

The accrued administrative employees' postretirement benefits other than pensions, which are included on the statements of net assets available for benefits, reflect the entire liability for employees' postretirement benefits other than pensions. As certain employees' benefits are allocated to the other trust funds, an allocated portion of the liability is included in due from related trusts, which is included on the statements of net assets available for benefits.

The Plan's postretirement health benefits plan is unfunded. The computation of accrued postretirement benefit obligation as of June 30, 2023 and 2022 was as follows:

	2023	2022
Accumulated postretirement benefit obligation		
Retirees, beneficiaries and covered dependents	$ 23,267,686	$ 22,306,836
Active plan participants eligible for benefits	5,749,883	7,814,313
Active plan participants not yet eligible	9,066,855	11,314,031
	38,084,424	41,435,180
Plan assets at fair value	-	-
Accrued postretirement benefit obligation in excess of plan assets	$ 38,084,424	$ 41,435,180

Significant actuarial assumptions used in determining the benefit obligations at June 30, 2023 and 2022 were 4.90% and 4.40%, respectively.

The change in benefit obligations for the years ended June 30, 2023 and 2022 was determined as follows:

	2023	2022
Accumulated postretirement benefit obligation at beginning of year	$ 41,435,180	$ 61,119,569
Increase (decrease) attributable to		
Service cost	1,431,269	2,368,826
Interest cost	1,782,011	1,622,548
Net benefits paid	(1,836,951)	(1,514,328)
Actuarial loss (gain)	(4,727,085)	(22,161,435)
	(3,350,756)	(19,684,389)
Accumulated postretirement benefit obligation at end of year	$ 38,084,424	$ 41,435,180

Components of net periodic postretirement benefit cost included on the statements of changes in net assets available for benefits for the years ended June 30, 2023 and 2022 are as follows:

	2023	2022
Service cost	$ 1,431,269	$ 2,368,826
Interest cost	1,782,011	1,622,548
	3,213,280	3,991,374
Amount allocated to other plans for shared employees	(2,323,111)	(2,139,330)
1974 Pension Plan net periodic postretirement benefits	$ 890,169	$ 1,852,044

For 2023 and 2022, $673,479 and $1,099,163, respectively, are reported as net periodic postretirement cost and service cost and $216,690 and $752,881, respectively, are included in other components of net periodic pension and postretirement costs on the statements of changes in net assets available for benefits.

The discount rate used to determine net periodic postretirement benefit costs was 4.90% and 4.40% for the years ended June 30, 2023 and 2022, respectively.

As of June 30, 2023 and 2022, actuarial amounts that have not yet been recognized as components of net periodic postretirement benefit cost, before allocation to other related plans, were:

	2023	2022
Net gain/(loss)	$ 20,103,386	$ 16,697,805

Net gain (loss) not yet recognized as a component of net periodic postretirement benefit cost is recognized in the computation of accumulated benefit obligation and, consequently, annual changes are recognized as adjustments to net assets available for benefits. Changes in the amount of loss, to the extent not recognized as current expense, are reflected as postretirement-related changes other than net periodic postretirement benefit cost.

For the year ended June 30, 2023, the Plan's actuary calculated an increase in net assets available for benefits of $3,405,581 for these changes. The Plan recognized an increase in net assets available for benefits of $1,591,087 for these changes after allocation to other related plans. For the year ended June 30, 2022, the Plan's actuary calculated an increase in net assets available for benefits of $22,161,435 for these changes. The Plan recognized an increase in net assets available for benefits of $10,282,906 for these changes after allocation to other related plans.

The amount expected to be recognized during the year ended June 30, 2023 as a component of net periodic postretirement benefit cost for the amortization of net loss, before allocation to other related plans, is $0.

Health benefits of $1,925,026 and $1,606,421, net of retiree contributions, were paid during the years ended June 30, 2023 and 2022, respectively. As of June 30, 2023, expected benefit payments, which reflect expected future service, as appropriate, are expected to be paid during each of the next five fiscal years and for the following five fiscal year periods in aggregate as follows:

2024	$ 1,924,138
2025	2,053,117
2026	2,194,350
2027	2,293,358
2028	2,408,326
2029-2033	13,021,982
	$ 23,895,271

* Payments shown are net of retiree contributions, representing the Fund's share of the cost of benefits.

9. LEASE AGREEMENTS

The Plan is obligated under various non-cancelable operating lease agreements for office space and equipment through 2030. These rental expenses are allocated along with other administrative expenses (as explained in Note 2).

The following is a maturity analysis of the annual undiscounted cash flows of the operating lease liabilities for the years subsequent to June 30, 2023:

2024	$ 2,322,087
2025	2,392,513
2026	2,460,285
2027	2,529,775
2028	2,600,978
Thereafter	7,629,301
Total future annual payments	19,934,939
Less: Imputed interest	(2,094,618)
Total lease liability	$ 17,840,321

Total lease expense incurred during the years ended June 30, 2023 and 2022 before allocation to other plans was $2,424,494 and $2,565,281, respectively.

10. FUNDING POLICY

Under ERISA, as amended by the Pension Protection Act of 2006 (“PPA”) and the Multiemployer Pension Reform Act of 2014, the Plan’s actuary certified to the Internal Revenue Service and the Plan’s Board of Trustees on September 28, 2015 that the Plan was in critical and declining status, as defined in Section 305(b)(6), for the Plan year beginning July 1, 2015. Based on this certification and in accordance with applicable law, on May 25, 2016, August 15, 2016, May 26, 2017, April 24, 2018, April 24, 2019, April 24, 2020, April 26, 2021, and April 25, 2022, the UMWA and Bituminous Coal Operators’ Association (“BCOA”) settlors updated the rehabilitation plan, which was originally adopted on February 26, 2015, after an initial certification of critical status for the Plan year beginning July 1, 2014. For the Plan years beginning July 1, 2016, July 1, 2017, July 1, 2018, and July 1, 2019, the Plan remained in critical and declining status. For the Plan years beginning July 1, 2020, July 1, 2021 and July 1, 2022, the Plan was in critical status. The rehabilitation plan's schedules have or will be updated as appropriate.

Benefits of the Plan are funded through contributions by employers signatory to the 2016 Agreement and related prior agreements. As a result of the actuary's certification that the Plan is in critical and declining status for the Plan year beginning July 1, 2015, the contribution rate increased to $6.05 per hour worked and $1.21 per ton procured or acquired on or after July 1, 2015. Effective August 15, 2016, the contribution rate decreased to $5.00 per hour worked and $0.96 per ton procured or acquired on after August 15, 2016, pursuant to the terms of the 2016 Agreement.

Pursuant to the American Miners Act, the Surface Mining Control and Reclamation Act (“SMCRA”) was amended to include the Plan in annual federal transfers received from the Office of Surface Mining (“OSM”), effective for fiscal years commencing after September 30, 2016. The amount transferred to the Plan is equal to $750 million less the amounts paid to the UMWA Combined Benefit Fund, 1992 Benefit Plan and 1993 Benefit Plan, collectively, the Health Plans, applicable states, and Indian Tribes. In 2023, the Plan’s portion of the transfer was $712,513,660. A separate transfer to the Health Plans substantially satisfied those plans’ needs so that the $750 million was predominantly allocated to the Plan, the applicable states, and applicable Indian Tribes. Federal transfers will continue until the first fiscal year after the first plan year the Plan’s funded percentage is at least 100%.

11. PLAN TERMINATION

If the Plan is terminated, it shall remain in force and effect for the period necessary to complete the payment of benefits, in accordance with the terms of the Plan, to the extent assets in the Plan are available to pay such benefits and subject to any applicable requirements of federal law concerning employer liability.

If the Plan's assets are insufficient, the Plan must reduce benefit payments to the highest level that can be paid from the Plan's available resources. If such resources are not enough to pay benefits at a level specified by law, the Plan must apply to the PBGC for financial assistance. The PBGC generally guarantees pension benefits payable at normal retirement age, some early retirement benefits, and qualified preretirement survivor benefits, but the level of benefits guaranteed by the PBGC is subject to a statutory ceiling which may be adjusted periodically. The PBGC does not guarantee benefits above the normal retirement benefit, disability benefits not in pay status, or non-pension benefits such as death benefits.

12. RISKS AND UNCERTAINTIES

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

The actuarial present value of accumulated Plan benefits (Note 3), the projected benefit obligation and net periodic pension cost (Note 7), and the accumulated benefit obligation and net periodic benefit cost of postretirement benefits other than pensions (Note 8) are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subjected to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

The Plan maintains its cash in bank deposit accounts and its investments in custodial accounts which exceed federally insured limits. The Plan has not experienced any credit losses on such accounts and does not believe that it is exposed to any significant financial risk on cash or investments.

13. TAX STATUS

The Plan obtained its latest determination letter dated November 12, 2015, in which the Internal Revenue Service ("IRS") stated that the Plan, as then designed, was in compliance with the applicable requirements of the Internal Revenue Code ("Code").

Accounting principles generally accepted in the United States of America require management to evaluate income tax positions taken and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. Management has analyzed the tax positions taken by the Plan and has concluded that as of June 30, 2023 and 2022, there are no uncertain positions taken or expected to be taken that would require recognition of a material liability in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits in progress for any tax periods. In addition, there have been no tax related interest or penalties for the periods presented in these financial statements.

14. LITIGATION

Energy West Mining Corporation

Energy West filed a request for arbitration of its withdrawal liability assessment of $115 million, and Mark Irvings was appointed the arbitrator in the proceeding. Energy West did not challenge that it is liable for withdrawal liability, but did challenge the amount due. The company raised two issues in its notice to arbitrate. First, that the Trust did not use "reasonable actuarial assumptions" ("particularly the interest rate assumption") when the Trust calculated Energy West's withdrawal liability. Second, Energy West claims that the Trust is not entitled to calculate Energy West's withdrawal liability using Section 421l(d) of the Employee Retirement Income Security Act of 1974 ("ERISA"), 29 U.S.C. § 139l(d), which exempts the Trust from ERISA's 20-year payment cap when determining Energy West's annual payment stream. The arbitrator issued a decision in favor of the 1974 Pension Plan on August 7, 2018. The 1974 Pension Plan filed a complaint in the U.S. District Court for the District of Columbia to enforce the arbitration award on August 14, 2018. Energy West also filed a complaint, which has been consolidated into the action filed by the 1974 Pension Plan. On May 22, 2020, the Court entered an order granting the 1974 Plan's Motion for Summary Judgment and denying the Motion for Summary Judgement filed by Energy West. On June 22, 2020, Energy West filed a notice of appeal and all briefing was completed on March 30, 2021. Oral argument occurred on October 25, 2021. On July 8, 2022, the D.C. Court of Appeals issued a decision overturning the arbitrator's decision. The 1974 Plan filed a Petition for Rehearing, which was denied on September 6, 2022. The 1974 Plan filed its petition for writ of certiorari on February 3, 2023, with the Supreme Court, which was denied on March 30, 2023.

On July 19, 2023, the District Court vacated the arbitration award and remanded the case back to the arbitrator for further proceedings consistent with the Court of Appeals' decision, including a recalculation of Energy West's withdrawal liability. On September 28, 2023, the parties had a conference with the Arbitrator, who directed the parties to file briefs relating to the interest rate assumption to be used to recalculate withdrawal liability. Those briefs were filed on November 3, 2023.

Walter Energy Bankruptcy

Walter Energy, Inc. and 22 of its subsidiaries ("Walter") filed Chapter 11 bankruptcy petitions on July 15, 2015 in the U.S. Bankruptcy Court for the Northern District of Alabama. On December 28, 2015, the Bankruptcy Court granted Walter's 1113 motion to reject its collective bargaining obligations. The order of the Bankruptcy Court allowed Walter to stop contributing under the NBCWA, which it did. This triggered Walter's withdrawal from participation in the 1974 Pension Plan, and the 1974 Pension Plan assessed the Walter companies $904 million in withdrawal liability. On December 8, 2015, certain Canadian subsidiaries of Walter Energy filed for bankruptcy protection in Canada. The 1974 Pension Plan's claim for withdrawal liability was asserted against the Canadian debtors and in September 2017, a settlement was reached in the approximate amount of $10 million dollars.

The Trust has identified an offshore entity, Cardem Insurance, that was in the control group of companies when Walter Energy withdrew from the 1974 Pension Plan. On August 6, 2019, the Plan sued Cardem in the United States District Court for the District of Columbia for pension plan withdrawal liability. Cardem filed a Motion to Dismiss on November 7, 2019, claiming the court did not have personal jurisdiction over it because it lacked the requisite connections to the U.S. The Plan filed an Opposition to the Motion to Dismiss and a Motion Seeking Limited Jurisdictional Discovery. On September 2, 2020, the District Court accepted a Magistrate's Report and Recommendation that the lack of personal jurisdiction claim be dismissed without prejudice and that the Plan be granted leave to take limited jurisdictional discovery. After the jurisdictional discovery was completed, Cardem filed its renewed Motion to Dismiss.

On December 9, 2021, the Magistrate Judge issued a Report and Recommendation in which the Defendant's Renewed Motion to Dismiss was granted. The 1974 Pension Plan filed Objections to the Report and Recommendation on January 21, 2022. Cardem filed its opposition on February 4, and the 1974 Plan replied on February 11, 2022. On September 11, 2023, the court entered its order adopting the Magistrate Judge's view that the court lacks personal jurisdiction over Cardem, which is located in Bermuda. On October 9, 2023, the Plan filed a Notice of Appeal.

Murray Energy Holdings Bankruptcy

On October 29, 2019, Murray Energy Holdings, with 96 affiliates, ("Murray") filed a chapter 11 bankruptcy petition in the Southern District of Ohio. The 1974 Pension Plan had a contingent withdrawal liability claim estimated at the time to be about $5.7 billion. On April 14, 2020, the bankruptcy court authorized Murray to modify the terms of its collective bargaining agreement under sections 1113/1114 of the bankruptcy code and approved Murray's termination of its IEP under the collective bargaining agreement.

The 1974 Pension Plan filed its proof of claim against all of the Debtors for contingent withdrawal liability. On April 15, 2020, the Plan filed an objection to the Debtor's Disclosure Statement. The parties resolved the matter, and the Plan's rights were reserved to bring claims against anyone other than the Debtors, the Debtor's Estate, Murray Newco (now ACNR, the entity which emerged from the chapter 11 reorganization) or the Wind Down Trust related to Debtor's 1974 Pension Plan withdrawal liability. In an Order dated August 31, 2020, the Bankruptcy Court confirmed the Debtors' Second Amended Plan of Reorganization. The Court issued an Order on September 16, 2020, that the Effective Date of the Plan is the date of the Order.

On March 2, 2021, the 1974 Pension Plan sent Notice and Demand letters for payment of Murray Energy's withdrawal liability of $6.5 billion dollars to several of Murray Energy's non-debtor related entities and the Estate of Robert Murray on the grounds that three entities, the Estate of Robert Murray, Mrs. Murray and Chagrin Executive Offices, were members of the Murray Energy controlled group on the date of withdrawal and therefore jointly and severally liable for the withdrawal liability. On October 13, 2021, the three entities filed Demands for Arbitration of the Plan's assessment of withdrawal liability.

On April 13, 2021, the 1974 Pension Plan filed a Presentation of Claim to the Belmont County, Ohio Probate Court in the Estate of Robert Eugene Murray, which claim was rejected by the estate on August 30, 2021. In addition to filing its claim against the estate, the Plan filed exceptions to certain transfers of title to estate assets representing approximately 99% of the stated value of the estate to Mrs. Murray and the Trustee, Michael Shaheen. The parties agreed to stay the probate matter with respect to the discovery and hearing on the Exceptions and Account, and on October 13, 2021, the Probate Court issued an agreed order staying those matters. The arbitration and probate proceedings have been stayed by agreement of the parties pending the outcome of the litigation discussed below.

On March 3, 2021, the 1974 Pension Plan filed a Complaint for Declaratory Judgment in the United States District Court for the District of Columbia seeking a ruling that the non-debtor related entities are jointly and severally liable for payment of Murray Energy's withdrawal liability. On June 28, 2021, the Estate of Robert Murray, Mrs. Murray and Chagrin Executive Offices filed separate Motions to Dismiss the Complaint. The Plan's response was filed on August 31, 2021. The Defendants filed Replies on October 20, 2021. On March 27, 2023, the court denied the Motions to Dismiss and Ordered the Plan to file an Amended Complaint addressing various issues.

The 1974 Pension Plan filed the Amended Complaint on April 26, 2023. The Defendants then filed new Motions to Dismiss the Amended Complaint on July 21, 2023. Oppositions and replies were filed thereafter, and, as of October 5, 2023, the matter was fully briefed and awaiting the Court's decision.

On October 22, 2021, the 1974 Pension Plan filed a Complaint in the United States District Court for the District of Columbia to contest the rejection of its claim against the Murray Estate in satisfaction of the Ohio Probate law mandate that a contest be filed within 60 days of the rejection of a claim. The new case has been consolidated with the previously filed case, as the cases present substantially the same issue.

SUPPLEMENTARY INFORMATION

United Mine Workers of America 1974 Pension Plan
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
EIN #52-1050282, Plan #002
June 30, 2023

(a)	(b) Identity of Issuer, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest Collateral, Par, or Maturity Value	(d) Cost	(e) Current Value
	U.S. Government Securities	See attached	$ 18,675,333	$ 18,425,660
	Corporate debt instruments - preferred	see attached	4,481,402	4,317,949
	Corporate Debt Instruments - Other	See attached	307,029,898	292,410,749
	Corporate Stocks - Preferred	See attached	107,585	-
	Corporate Stocks - Common	See attached	109,336,289	151,716,422
	Partnership/Joint Venture Interests	See attached	140,063,405	44,547,390
	Other	See attached	289,466,395	264,935,496
	Common Collective Trusts			
	BR ALPHACREDIT INVESTMENT GRADE FUND A	17,686,142 shares	189,768,205	188,259,680
	BR EQUITY INDEX FD A	25,845 shares	23,045,071	45,437,569
	BR EXTENDED MRKT	19,329 shares	9,551,904	14,280,454
	BR MONEY MARKET FD	105 shares	105	105
	BR MSCI EMERGING MARKETS	2,125,609 shares	36,180,385	32,336,505
	GTSCO ENHANCED LARGE CAP FUND	860,968 shares	36,850,927	58,201,417
	INVESCO BALANCED RISK ALLOCATION TRUST FUND	4,369,639 shares	100,535,976	115,402,164
	JP MORGAN STRATEGIC PROPERTY FUND	7,035,334 shares	7,035,334	31,772,039
	SSGA MSCI CANADA INDEX SL	73,331 shares	5,427,067	10,094,091
	SSGA MSCI EAFE INDEX SL FUND	695,906,810 shares	42,191,342	85,901,345
	SSGA LONG US CREDIT CORPORATE INDX SLFUND	1,612,572 shares	29,268,410	25,897,905
	SSGA LONG US TREASURY INDEX	4,682,716 shares	131,713,628	105,323,643
	SSGA LONG USNON-CORPORATE INDX CREDITSL FUND	224,969 shares	3,771,304	3,351,362
	SSGA 1-3 YEAR US CREDIT INDX SL FUND	1,071,972 shares	19,328,958	19,658,895
	SSGA 1-3 YR US TREAS INDEX SEC	12,488,171 shares	176,598,364	174,771,956
	SSGA 3-10 YEAR US CREDIT INDX SL FUND	1,726,680 shares	39,854,445	38,858,933
	SSGA 3-10 YR US TREAS INDEX SEC	13,708,801 shares	260,285,182	242,083,724
			1,111,406,607	1,191,631,787
	103-12 Investment Entities			
	DFA U.S. MICRO CAP TR	1,299 shares	5,250,479	15,827,422
	Registered Investment Companies	See attached	203,269,416	207,602,114
	NTGI COLTV GOVT STIF REGISTERED	65,518,144 shares	65,518,144	65,518,144
			268,787,560	273,120,258
			$ 2,254,604,953	$ 2,256,933,133

See Independent Auditor's Report.

United Mine Workers of America 1974 Pension Plan
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)
EIN #52-1050282, Plan #002
Year Ended June 30, 2023

See attached.

See Independent Auditor's Report.

United Mine Workers of America 1974 Pension Plan
Schedule H, Line 4j - Schedule of Reportable Transactions
EIN #52-1050282, Plan #002
Year Ended June 30, 2023

See attached.

See Independent Auditor's Report.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
CAD - Canadian dollar	651.910	651.91	651.91
DKK - Danish krone	2,674.690	2,674.69	2,674.69
EUR - Euro	434,982.410	434,982.41	434,982.41
GBP - British pound sterling	-0.030	-0.03	-0.03
NZD - New Zealand dollar	0.200	0.20	0.20
SEK - Swedish krona	0.150	0.15	0.15
USD - United States dollar	-2,477.850	-2,477.85	-2,477.85
USD - United States dollar	0.000	896.99	896.99
ZAR - South African rand	0.010	0.01	0.01
Total - all currencies		**436,728.48**	**436,728.48**
Total Non-Interest Bearing Cash - USD		**436,728.48**	**436,728.48**
Receivables - Other - USD			
Pending foreign exchange purchases: British pound sterling	0.000	41,704.65	41,699.11
Total - all currencies		**41,704.65**	**41,699.11**
Pending trade sales: United States dollar	0.000	2,364,140.32	2,364,140.32
Total - all currencies		**2,364,140.32**	**2,364,140.32**
Pending trade sales: Euro	0.000	44,147.08	44,210.11
Pending trade sales: United States dollar	0.000	1,471,861.87	1,471,861.87
Other Receivables: United States dollar	0.000	69,423.82	69,423.82
Total - all currencies		**1,585,432.77**	**1,585,495.80**
Total Receivables - Other - USD		**3,991,277.74**	**3,991,335.23**

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BILLS 0% 10-17-2023 SEDOL: BRRH927	3,725,000.000	3,665,920.34	3,667,856.41
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053 SEDOL: BQXLPR3	1,189,000.000	1,134,744.80	1,141,068.44
UNITED STATES OF AMER TREAS NOTES 4.125% 05-31-2025 SEDOL: BP489V8	184,000.000	182,839.21	181,685.63
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028 SEDOL: BMDLR24	559,500.000	557,686.49	543,676.64
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028 SEDOL: BP489T6	184,000.000	182,023.44	179,975.00
UNITED STATES OF AMER TREAS NOTES 4.625% 03-15-2026 SEDOL: BQXJJZ3	190,000.000	195,588.68	190,207.81
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	75,000.000	71,320.31	73,125.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	355,000.000	380,036.36	364,651.56
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	1,700,000.000	1,296,908.32	1,194,316.40
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	150,000.000	111,755.61	99,011.72
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	765,000.000	748,946.87	682,642.97
UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 SEDOL: BQXLPX9	1,103,000.000	1,104,328.63	1,074,390.94
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 SEDOL: BP489S5	518,000.000	518,282.73	510,796.56
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	6,023,000.000	5,452,273.94	5,521,632.29
UNITED STATES TREAS NTS 3.875% 09-30-2029 SEDOL: BN6ML52	899,000.000	877,460.54	890,150.47
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	850,000.000	728,992.35	661,771.49
UTD STATES TREAS 3.625% DUE 03-31-2028 SEDOL: BRPT260	324,000.000	324,911.25	316,456.88
WI TREASURY SEC 3.375% 05-15-2033 SEDOL: BQYLTK3	997,000.000	969,649.22	961,481.88

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
WI TREASURY SEC 3.75% 05-15-2043 SEDOL: BLB3TM9	175,000.000	171,664.06	170,761.72
Total United States - USD		**18,675,333.15**	**18,425,659.81**
Total U.S. Government Securities		**18,675,333.15**	**18,425,659.81**
Corporate Debt Instruments - Preferred			
United States - USD			
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BF5M0D8	125,000.000	121,069.52	113,606.75
AMERICAN WTR CAP CORP 3.45% DUE 05-01-2050 SEDOL: BLBMM05	25,000.000	19,883.97	18,626.07
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL: BDF0M54	135,000.000	113,055.68	106,819.66
ANTHEM INC 2.875% DUE 09-15-2029 SEDOL: BJDSXN7	400,000.000	373,744.00	352,482.16
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL: BK70MM8	15,000.000	11,685.60	10,859.69
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	123,000.000	109,901.72	111,742.04
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	275,000.000	263,859.77	253,166.31
CONSUMERS ENERGY FIXED 3.75% 02-15-2050 SEDOL: BK92VB4	55,000.000	47,263.85	43,796.28
CONSUMERS ENERGY 3.1% DUE 08-15-2050 SEDOL: BKRLVG8	110,000.000	84,451.64	77,710.22
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	55,000.000	49,764.72	45,981.85
ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL: BM99P28	170,000.000	117,428.88	105,806.60
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	95,000.000	68,329.38	62,636.69
ENTERGY TEX INC FIXED 5% DUE 09-15-2052 SEDOL: BP6MJ63	155,000.000	154,110.30	144,787.86
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	35,000.000	27,728.46	25,913.94

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	800,000.000	692,632.00	718,740.84
FL PWR & LT CO 3.8% DUE 12-15-2042 SEDOL: B84TPY7	365,000.000	323,833.72	306,074.94
FLORIDA PWR CORP 6.4% DUE 06-15-2038 SEDOL: B39XY20	75,000.000	87,492.75	82,260.79
HOME DEPOT INC 5.875% DUE 12-16-2036 SEDOL: B8D60P5	410,000.000	473,365.29	446,358.02
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	20,000.000	15,149.01	13,899.64
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL: B9MTLH1	151,000.000	139,125.36	135,419.88
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	25,000.000	21,586.82	20,550.37
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	55,000.000	48,551.63	45,016.04
SAN DIEGO GAS & 6% DUE 06-01-2039 SEDOL: B4MDCW0	40,000.000	43,683.82	41,757.73
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	80,000.000	71,912.48	66,604.91
SPIRE MO INC SER 1ST MTG BD 4.8% 02-15-2033 SEDOL: BMWSDL7	258,000.000	257,613.00	253,754.85
UNION ELEC CO FIXED 2.95% DUE 03-15-2030 SEDOL: BLNNX25	55,000.000	50,211.43	48,759.83
UNION ELEC CO 3.25% DUE 10-01-2049 SEDOL: BKPGX14	55,000.000	42,765.35	38,757.64
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	445,000.000	373,737.75	362,905.91
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	275,000.000	277,464.20	263,151.94
Total United States - USD		**4,481,402.10**	**4,317,949.45**
Total Corporate Debt Instruments - Preferred		**4,481,402.10**	**4,317,949.45**

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	250,000.000	254,320.00	232,800.77
PVTPL MINERAL RES LTD FIXED 8.125%05-01-2027 BEO CUSIP: 603051AA1	170,000.000	178,500.00	170,022.96
PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO CUSIP: 84055BAA1	635,000.000	589,584.80	556,580.35
Total Australia - USD		**1,022,404.80**	**959,404.08**
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	1,033,000.000	971,624.30	987,331.92
Total Belgium - USD		**971,624.30**	**987,331.92**
Bermuda - USD			
TRITON CONTAINER INTL LTD GTD SR SECD NT144A 2.05% 04-15-2026 SEDOL: BNSM3Y3	1,000,000.000	877,553.19	872,929.96
Total Bermuda - USD		**877,553.19**	**872,929.96**
Brazil - USD			
PVTPL BRASKEM NETH FIN B V 4.5% 01-31-2030 CUSIP: 10554TAD7	250,000.000	211,413.40	214,766.50
Total Brazil - USD		**211,413.40**	**214,766.50**
Canada - USD			
BANK MONTREAL MEDIUM TERM SR NTS 1.85% 05-01-2025 CUSIP: 06367WB85	420,000.000	395,858.36	392,346.96
BANK MONTREAL QUE MEDIUM TERM SR NT SER H USD 3.7% DUE 06-07-2025 SEDOL: BNYGLJ0	8,000.000	7,924.20	7,722.74
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL: BKQN745	525,000.000	470,081.78	467,483.17
BANK NOVA SCOTIA B C 1.35% 06-24-2026 CUSIP: 0641594A1	575,000.000	516,954.22	511,209.87
BAUSCH HEALTH COS INC CORP 5.25% 01-30-2030 CUSIP: C07885AE3	345,000.000	346,082.05	143,175.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
BAYTEX ENERGY CORP 8.75% 04-01-2027 CUSIP: C08047AC3	225,000.000	216,987.50	227,851.88
BOMBARDIER INC SR NT 144A 7.125% 06-15-2026 CUSIP: 097751BV2	440,000.000	443,728.13	437,035.63
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	10,000.000	8,203.07	7,836.27
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	265,000.000	253,696.04	240,624.04
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP: 13648TAG2	15,000.000	11,716.16	11,468.88
CDN IMPERIAL BK 2.25% DUE 01-28-2025 CUSIP: 13607GLZ5	395,000.000	379,290.34	374,513.56
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024 SEDOL: BP8KPX4	600,000.000	565,267.53	563,741.84
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	753,000.000	679,137.23	610,834.61
ENBRIDGE INC SR NT 3.4% 08-01-2051 SEDOL: BLR8ML8	75,000.000	56,559.21	52,293.57
FIRST QUANTUM MINERALS LTD 6.875% 03-01-2026 CUSIP: C3535CAJ7	475,000.000	498,750.00	467,591.50
FIRST QUANTUM MINERALS LTD 6.875% DUE 10-15-2027 BEO CUSIP: C3535CAM0	460,000.000	500,825.00	448,730.00
MEG ENERGY CORP 5.875% 02-01-2029 CUSIP: C54294AG5	175,000.000	182,437.50	164,572.73
NATL BK CDA MEDIUM TERM NTS BOOK TRANCHE# TR 780 12/10/2020 .55% 11-15-2024 CUSIP: 63307A2M6	1,036,000.000	987,370.28	1,014,343.44
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	304,000.000	302,075.68	305,024.35
NUTRIEN LTD 5.95% DUE 11-07-2025 BEO SEDOL: BQ697K1	272,000.000	271,706.24	273,629.63
OPEN TEXT CORP 4.125% DUE 02-15-2030 BEO CUSIP: U6840PAA0	15,000.000	12,897.00	12,702.06
PARKLAND CORP 4.625% 05-01-2030 CUSIP: C7196GAB6	275,000.000	226,875.00	238,440.13
PARKLAND FIXED 4.5% DUE 10-01-2029 CUSIP: C7196GAA8	100,000.000	87,703.25	86,750.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PRECISION DRILLING CORP 6.875% 01-15-2029 CUSIP: 740212AM7	60,000.000	59,551.80	54,211.08
PVTPL BAYTEX ENERGY CORP 8.5% 04-30-2030 CUSIP: 07317QAJ4	60,000.000	59,225.40	58,594.18
PVTPL MEG ENERGY CORP 5.875% DUE 02-01-2029/02-02-2021 BEO CUSIP: 552704AF5	20,000.000	18,600.00	18,808.31
PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO CUSIP: 683715AF3	170,000.000	170,000.00	173,065.10
PVTPL PARKLAND CORP/CANADA 4.5% 10-01-2029 CUSIP: 70137WAG3	50,000.000	42,762.80	43,375.00
PVTPL PRECISION DRILLING CORP PRECISION DRILLING CORP 7.125% DUE 01-15-2026 BEO CUSIP: 740212AL9	10,000.000	10,050.00	9,874.49
PVTPL TELESAT CDA/TELESAT LLC 5.625% DUE11-06-2026 BEO CUSIP: 87952VAR7	90,000.000	90,000.00	55,541.70
PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE 02-15-2029/11-09-2020 BEO CUSIP: 68245XAP4	30,000.000	25,832.40	26,309.28
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT1.15% DUE 06-10-2025 SEDOL: BMGDBY7	460,000.000	425,790.75	424,627.48
ROYAL BK CDA 3.625% 05-04-2027 SEDOL: BMGDBX6	255,000.000	248,262.90	241,315.79
STRATHCONA RES LTD SR NT 144A 6.875% 08-01-2026 SEDOL: BP37WV7	170,000.000	165,328.00	148,815.13
1011778 BC ULC / NEW RED FIN INC 3.5% 02-15-2029 CUSIP: C6900PAL3	60,000.000	53,662.25	52,618.57
1011778 BC ULC / NEW RED FIN INC 3.875% 01-15-2028 CUSIP: C6900PAF6	610,000.000	573,268.75	557,645.97
Total Canada - USD		**9,364,460.82**	**8,924,723.94**
China - USD			
AGILE GROUP HOLDIN 6.05% SNR 13/10/2025 USD SEDOL: BLBLMH9	200,000.000	190,500.00	46,432.77
CFLD CAYMAN INVEST 144A 2.5% 31/01/2031 SEDOL: 2AYPWDU	87,800.000	26,541.00	12,698.08
CFLD CAYMAN INVT 144A 2.5% 31/01/2031 SEDOL: 8AYPWDU	106,600.000	33,730.00	7,033.68
CFLD CAYMAN INVT 144A 31/01/2031 SEDOL: 1AYPWJU	11,694.000	2,029.00	504.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
DEFAULTED CHINA EVERGRANDE GROUP 8.75% 28/06/2025 SEDOL: BYW5QD5	200,000.000	118,500.00	11,560.77
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.25% 16/04/2025 SEDOL: BMZ6C77	200,000.000	70,000.00	12,377.32
DEFAULTED TIMES CHINA HOLDINGS LTD 6.2% 22/03/2026 SEDOL: BMGRL94	200,000.000	182,500.00	13,263.50
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 6.35% 13/01/2027 SEDOL: BM90HX6	200,000.000	132,000.00	8,336.69
KAISA GROUP 11.65% 01/06/2026 SEDOL: BLDRK48	200,000.000	154,500.00	12,377.32
NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.7% 05-01-2025 CUSIP: 62954HAW8	565,000.000	534,913.75	535,481.04
SUNAC CHINA HLDGS 6.5% GTD SNR 26/01/2026 USD SEDOL: BNDK2R8	200,000.000	161,500.00	29,243.34
ZHENRO PROPERTIES 6.63% GTD SNR 07/01/26USD SEDOL: BMCPKB7	200,000.000	150,000.00	7,000.00
Total China - USD		**1,756,713.75**	**696,308.92**
Denmark - USD			
PVTPL DANSKE BK A/S 3.244% 12-20-2025 CUSIP: 23636AAV3	500,000.000	479,910.00	474,660.74
Total Denmark - USD		**479,910.00**	**474,660.74**
Finland - USD			
PVTPL NORDEA BANK ABP 5.375% DUE 09-22-2027 BEO CUSIP: 65558RAD1	422,000.000	421,725.70	416,533.48
Total Finland - USD		**421,725.70**	**416,533.48**
France - USD			
ALTICE FRANCE SA 15/01/2029 5.125% 01-15-2029 CUSIP: F0265PCD8	485,000.000	489,762.70	345,754.95
BNP PARIBAS SR NON VAR RT 1.323% DUE 01-13-2027 CUSIP: 09659W2N3	500,000.000	440,011.96	443,390.16
PVTPL BNP PARIBAS 1.675% 06-30-2027 CUSIP: 09659W2Q6	1,050,000.000	930,744.11	925,517.67

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
PVTPL CREDIT AGRICOLE S A VAR RT 01-26-2027 CUSIP: 22535WAH0	500,000.000	440,717.18	442,850.73
PVTPL CREDIT AGRICOLE S.A.(LONDON BRANCH) 5.589% 07-05-2026 CUSIP: 22534PAE3	855,000.000	855,000.00	853,749.84
Total France - USD		**3,156,235.95**	**3,011,263.35**
Germany - USD			
DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034 CUSIP: 251526CT4	200,000.000	200,000.00	185,006.99
DEUTSCHE BK AG N Y BRH 2.552% 01-07-2028 CUSIP: 25160PAH0	421,000.000	367,865.59	365,051.88
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	300,000.000	227,910.00	220,010.99
DEUTSCHE BK AG N Y 4.875% DUE 12-01-2032 CUSIP: 251526BN8	400,000.000	393,676.00	337,755.29
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.125% DUE 01-19-2028 BEO SEDOL: BQFMBZ4	268,000.000	267,825.80	265,583.28
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.2% DUE 01-17-2025 SEDOL: BQWS230	291,000.000	290,749.74	288,658.39
PVTPL DAIMLER TRUCKS 2.5% 12-14-2031 SEDOL: BKSHP18	200,000.000	163,497.03	162,431.21
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% DUE 03-30-2028 SEDOL: BNW1357	562,000.000	561,235.68	554,533.45
PVTPL MERCEDES-BENZ FINANCIAL SERVICES 5.375% DUE 11-26-2025 BEO SEDOL: BP7LTC5	530,000.000	528,763.30	529,978.20
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V NT 144A 3.25% DUE 05-27-2025 BEO SEDOL: BY58YW6	750,000.000	739,204.19	724,036.81
Total Germany - USD		**3,740,727.33**	**3,633,046.49**
Guatemala - USD			
CNTL AMR BOTTLING CORP CAMEBO 5 1/4 04/27/29 5.25% 04-27-2029 CUSIP: 15239XAA6	120,000.000	119,119.20	110,822.32
Total Guatemala - USD		**119,119.20**	**110,822.32**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Hong Kong - USD			
MELCO RESORTS FINANCE LIMITED 5.375% DUE12-04-2029 BEO CUSIP: G5975LAE6	235,000.000	191,360.50	194,186.92
PRUDENTIAL FDG ASIA PLC 3.125% 04-14-2030 SEDOL: BPJLBD8	119,000.000	111,275.71	104,446.43
Total Hong Kong - USD		**302,636.21**	**298,633.35**
Israel - USD			
ENERGEAN ISRAEL FI 4.875% SNR SEC 30/03/26 USD SEDOL: BLH2QQ3	30,000.000	30,150.00	27,920.40
ENERGEAN ISRAEL FI 5.375% SNR 30/03/28 USD1000 SEDOL: BKP8KV9	20,000.000	20,075.00	18,085.20
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	1,165,000.000	1,033,610.48	765,787.35
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	745,000.000	683,470.75	667,554.12
Total Israel - USD		**1,767,306.23**	**1,479,347.07**
Italy - USD			
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	570,000.000	570,000.00	567,860.13
INTESA SANPAOLO S 6.625% DUE 06-20-2033 CUSIP: 46115HBZ9	400,000.000	398,746.00	398,532.29
PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO CUSIP: 29278GAF5	411,000.000	363,570.60	376,051.61
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	402,000.000	381,960.30	470,996.59
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	873,000.000	710,290.26	740,871.01
TELECOM ITALIA CAP 6.375% DUE 11-15-2033 SEDOL: B2NTFL3	85,000.000	76,806.09	72,106.37
TELECOM ITALIA CAP 6% DUE 09-30-2034 SEDOL: B80LG33	290,000.000	266,369.79	233,871.43
UNICREDIT SPA 5.459%-FRN SUB 30/06/35 USD SEDOL: BMB2SF9	465,000.000	504,522.75	394,622.02
Total Italy - USD		**3,272,265.79**	**3,254,911.45**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ 4.788% DUE 07-18-2025 CUSIP: 606822CH5	500,000.000	505,795.00	492,821.49
MIZUHO FINL GROUP FLTG RT 2.839% DUE 07-16-2025 CUSIP: 60687YAW9	355,000.000	343,244.21	341,897.30
MIZUHO FINL GROUP INC 5.778% 07-06-2029 CUSIP: 60687YCZ0	1,214,000.000	1,214,000.00	1,216,995.41
MIZUHO FINL GROUP 1.554% DUE 07-09-2027 SEDOL: BL972T1	345,000.000	303,588.45	304,358.57
NISSAN MOTOR CO 4.345% 09-17-2027 CUSIP: J57160DY6	200,000.000	179,724.00	181,901.13
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	600,000.000	541,747.80	536,981.70
SOFTBANK GROUP 4.625% 06/07/2028 SEDOL: BP2PM67	415,000.000	379,670.40	359,950.25
SUMITOMO MITSUI FINL GROUP INC 1.402% 09-17-2026 SEDOL: BMV1ZR7	930,000.000	822,066.20	817,769.26
SUMITOMO MITSUI FINL GROUP INC 2.448% DUE 09-27-2024 SEDOL: BJRDJZ2	410,000.000	394,886.67	392,717.17
Total Japan - USD		**4,684,722.73**	**4,645,392.28**
Luxembourg - USD			
ARCELORMITTAL 6.55% DUE 11-29-2027 BEO SEDOL: BPCPXF3	0.000	0.00	0.00
Total Luxembourg - USD		**0.00**	**0.00**
Macau - USD			
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	200,000.000	187,000.00	190,637.08
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	142,500.00	166,638.22
WYNN MACAU LTD 5.5% DUE 06-19-2025 BEO CUSIP: G98149AG5	200,000.000	185,500.00	185,750.00
WYNN MACAU LTD 5.625% 08-26-2028 CUSIP: G98149AH3	235,000.000	220,018.75	205,037.50
Total Macau - USD		**735,018.75**	**748,062.80**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Mexico - USD			
CEMEX SAB DE CV 3.875% DUE 07-11-2031 CUSIP: P2253TJR1	200,000.000	154,000.00	168,380.88
CEMEX SAB DE CV 5.2% DUE 09-17-2030 BEO CUSIP: P2253TJQ3	220,000.000	243,386.00	205,849.86
CEMEX SAB DE CV 5.45% GTD SNR 19/11/29 USD SEDOL: BL0KTG5	225,000.000	249,511.50	216,956.07
PVTPL CEMEX SAB DE CV 3.875% DUE 07-11-2031 BEO CUSIP: 151290BZ5	200,000.000	200,000.00	168,380.88
Total Mexico - USD		**846,897.50**	**759,567.69**
Netherlands - USD			
COOPERATIEVE 4.375% DUE 08-04-2025 CUSIP: 21684AAC0	820,000.000	810,910.83	791,413.78
ING GROEP N V 4.1% DUE 10-02-2023 SEDOL: BZ0WP50	395,000.000	396,478.21	393,180.59
PVTPL COOPERATIVE RABOBANK U A 1.004% DUE 09-24-2026/09-24-2025 BEO CUSIP: 74977RDJ0	300,000.000	267,038.09	267,976.13
PVTPL ING GROEP N V 1.4% DUE 07-01-2026 CUSIP: 456837AU7	500,000.000	452,226.17	455,233.46
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	252,000.000	251,581.68	246,369.55
ZIGGO BOND CO 6% SNR 15/01/2027 USD150000 SEDOL: BYQ7J72	360,000.000	361,850.40	330,415.34
Total Netherlands - USD		**2,540,085.38**	**2,484,588.85**
Nigeria - USD			
IHS HOLDING LTD 29/11/2026 5.625% 11-29-2026 CUSIP: 44963HAA3	200,000.000	200,000.00	174,080.00
PVTPL IHS HOLDING LIMITED 6.25% 11-29-2028 CUSIP: 44963HAB1	200,000.000	200,000.00	163,108.00
Total Nigeria - USD		**400,000.00**	**337,188.00**
Norway - USD			
PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022 BEO CUSIP: 92212WAD2	522,000.000	517,917.96	536,475.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
Total Norway - USD		**517,917.96**	**536,475.19**
Spain - USD			
BANCO SANTANDER S A .701% DUE 06-30-2024BEO SEDOL: BL54FB9	400,000.000	385,926.27	397,800.00
BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL: BM8GQM7	200,000.000	157,595.33	156,742.52
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	200,000.000	189,164.09	187,759.15
BANCO SANTANDER SA FIXED 5.294% DUE 08-18-2027 SEDOL: BPLHS11	400,000.000	383,752.00	392,153.44
BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 1.722% 09-14-2027 SEDOL: BMWP7K5	400,000.000	347,936.92	347,284.47
BANCO SANTANDER SA SR NT NON PFD 1.849% 03-25-2026 SEDOL: BLFF181	200,000.000	179,466.34	178,920.00
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	700,000.000	601,151.29	584,224.79
Total Spain - USD		**2,244,992.24**	**2,244,884.37**
Sweden - USD			
SWEDBANK AB MEDIUM 1.538% DUE 11-16-2026 CUSIP: 87020PAP2	932,000.000	835,219.97	816,506.29
Total Sweden - USD		**835,219.97**	**816,506.29**
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	269,000.000	268,383.99	285,734.67
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	600,000.000	525,007.46	515,298.68
PVTPL UBS GROUP AG 4.751% DUE 05-12-2028BEO CUSIP: 902613AP3	1,000,000.000	989,606.79	947,748.64
PVTPL UBS GROUP AG 6.373% 07-15-2026 CUSIP: 225401AY4	275,000.000	275,000.00	273,263.01
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	250,000.000	250,000.00	299,659.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
UBS GROUP AG 6.537% 08-12-2033 CUSIP: H3698DDS0	250,000.000	222,092.50	256,103.10
Total Switzerland - USD		**2,530,090.74**	**2,577,807.63**
Tanzania, United Republic Of - USD			
HTA GROUP LTD (MA) 7% GTD SNR 18/12/2025USD SEDOL: BMQ52S4	445,000.000	479,687.75	422,260.50
Total Tanzania, United Republic Of - USD		**479,687.75**	**422,260.50**
United Kingdom - USD			
ARDONAGH MIDCO 2 PLC 11.5% DUE 01-15-2027 CUSIP: G04587AA2	240,739.000	257,095.54	221,479.88
ASTRAZENECA FIN LLC 1.75% 05-28-2028 CUSIP: 04636NAE3	280,000.000	246,820.04	242,601.99
ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028 SEDOL: BQXHYW9	552,000.000	549,226.20	551,682.32
ASTRAZENECA FINANCE LLC. 4.9% DUE 03-03-2030 SEDOL: BQT56S7	1,022,000.000	1,052,756.08	1,023,916.06
BARCLAYS PLC 3.564% DUE 09-23-2035 SEDOL: BMT6SN1	1,150,000.000	871,971.50	910,007.31
BARCLAYS PLC 7.119% 06-27-2034 SEDOL: BRJTTN2	305,000.000	305,000.00	304,878.28
HSBC HLDGS PLC .976% DUE 05-19-2025 REG SEDOL: BN44R18	295,000.000	275,293.90	280,647.95
HSBC HLDGS PLC FLTG RT 1.645% DUE 04-18-2026 SEDOL: BMH1V06	255,000.000	233,392.79	234,878.53
HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033 SEDOL: BP4X3C2	1,055,000.000	1,130,628.80	1,171,167.42
HSBC HLDGS PLC 2.999% DUE 03-10-2026 SEDOL: BQ1KVR4	320,000.000	305,416.03	303,379.58
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	220,000.000	235,491.73	230,386.29
HSBC HOLDINGS PLC 1.162% 11-22-2024 SEDOL: BM9VWW3	465,000.000	444,074.94	455,114.37
HSBC HOLDINGS PLC 6.161% 03-09-2029 SEDOL: BPH14M0	200,000.000	200,000.00	201,702.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	272,000.000	272,000.00	281,958.95
LLOYDS BANKING GROUP PLC 5.871% 03-06-2029 SEDOL: BNYD4R0	262,000.000	262,000.00	259,786.65
NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035 SEDOL: BMZMFP4	300,000.000	240,666.31	230,166.38
NATWEST GROUP PLC 1.642% 06-14-2027 SEDOL: BNHV1G9	300,000.000	263,570.05	264,011.93
NATWEST GROUP PLC 5.516% DUE 09-30-2028 SEDOL: BR04L41	255,000.000	257,296.27	249,961.08
NVENT FIN S A R L SR NT 2.75% 11-15-2031 CUSIP: 67078AAE3	600,000.000	498,103.65	477,574.37
PVTPL JAGUAR LD ROVER AUTOMOTIVE PLC 5.875% DUE 01-15-2028/12-11-2020 BEO CUSIP: 47010BAK0	200,000.000	200,000.00	184,587.66
PVTPL NATWEST MKTS PLC 3.479% 03-22-2025 CUSIP: 63906YAG3	300,000.000	292,170.62	287,645.76
VIRGIN MEDIA SECURED FIN 5.5% 05-15-2029 CUSIP: G9371KAC4	375,000.000	370,241.25	339,207.49
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	80,000.000	73,219.93	70,857.24
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	25,000.000	18,687.50	18,148.00
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	85,000.000	70,919.73	68,241.11
VODAFONE GROUP PLC 4.375% DUE 02-19-2043 SEDOL: BB0RG21	352,000.000	282,994.36	295,603.52
VODAFONE GROUP PLC 5.625% DUE 02-10-2053 SEDOL: BNHTNS9	151,000.000	150,370.33	148,029.42
VODAFONE GROUP PLC 5.75% 02-10-2063 SEDOL: BNHTNW3	302,000.000	300,103.44	292,023.00
Total United Kingdom - USD		**9,659,510.99**	**9,599,644.57**
United States - USD			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	90,000.000	87,750.85	85,508.61
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	95,000.000	89,273.00	86,795.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC 3.85% DUE 06-15-2024 REG SEDOL: BN4H5S0	545,000.000	544,987.56	535,794.34
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	640,000.000	537,535.81	557,223.78
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	295,000.000	259,931.27	254,623.15
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	90,000.000	81,897.05	80,591.46
ACRISURE LLC / ACRISURE FIN INC 4.25% 02-15-2029 CUSIP: U0055LAE4	135,000.000	114,235.15	116,531.43
ADAPTHEALTH LLC 5.125% DUE 03-01-2030 SEDOL: BMY1GC6	120,000.000	101,425.00	97,200.00
ADAPTHEALTH LLC 5.125% 03-01-2030 SEDOL: BNQS310	60,000.000	46,861.25	48,600.00
ADOBE INC 2.3% DUE 02-01-2030 CUSIP: 00724PAD1	315,000.000	278,491.15	276,321.15
ADVANCE AUTO PARTS INC 5.9% 03-09-2026 SEDOL: BNK9DN1	97,000.000	97,038.46	95,932.56
AEP TEX INC 5.25% DUE 05-15-2052 SEDOL: BPCMJD4	75,000.000	75,919.84	70,752.15
AEP TRANSMISSION CO LLC SR NT SER O 4.5%06-15-2052 SEDOL: BPQCM64	10,000.000	9,539.77	8,943.05
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	790,000.000	632,341.52	638,545.70
AES CORP 5.45% 06-01-2028 SEDOL: BNRQY76	377,000.000	376,773.80	370,190.22
AFLAC INC 4.75% DUE 01-15-2049 SEDOL: BGYTGT5	250,000.000	241,996.06	232,768.58
AGILENT TECHNOLOGIES INC SR NT 2.3% 03-12-2031 SEDOL: BMCTZV4	563,000.000	450,211.57	460,731.40
AGILENT 2.75% DUE 09-15-2029 SEDOL: BK51654	225,000.000	197,151.79	195,707.73
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	15,000.000	10,919.16	10,123.11
ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032 SEDOL: BPH0BX7	160,000.000	147,205.65	139,009.97

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALBEMARLE CORP FIXED 5.05% DUE 06-01-2032 SEDOL: BQ3S6Q0	384,000.000	376,684.80	371,790.25
ALBEMARLE CORP 5.65% 06-01-2052 SEDOL: BQ3S6N7	364,000.000	356,693.74	346,371.41
ALBERTSONS COS INC 4.625% DUE 01-15-2027 SEDOL: BKX9Y78	90,000.000	85,612.50	85,275.37
ALBERTSONS COS/SAFEWAY 3.25% 03-15-2026 SEDOL: BLR7118	15,000.000	14,000.25	13,853.54
ALLEGY 4.875% DUE 10-01-2029 SEDOL: BNTFNZ2	90,000.000	90,000.00	81,016.97
ALLEGY 5.875% DUE 12-01-2027 SEDOL: BJDRSJ5	80,000.000	81,200.00	77,421.36
ALLIANT HOLDINGS INTERMEDIATE LLC 4.25% 10-15-2027 SEDOL: BQWP338	15,000.000	13,436.10	13,460.89
ALLISON TRANSMISSION INC 4.75% 10-01-2027 SEDOL: BNG9RW2	20,000.000	19,200.00	18,846.80
ALLY FINL INC 5.75% DUE 11-20-2025 SEDOL: BDCBVG4	185,000.000	215,691.50	178,166.35
AMAZON COM INC FIXED 4.65% DUE 12-01-2029 SEDOL: BPCPZ24	326,000.000	330,397.74	326,824.13
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	180,000.000	144,474.66	138,785.93
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	170,000.000	135,098.04	126,796.28
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	185,000.000	143,331.45	133,843.32
AMAZON COM INC NT 4.1% 04-13-2062 SEDOL: BLPP192	317,000.000	294,860.39	272,922.99
AMAZON COM INC 3.6% 04-13-2032 BEO SEDOL: BM9QN81	183,000.000	170,748.15	170,622.02
AMAZON.COM INC 3.3% 04-13-2027 SEDOL: BLPP136	250,000.000	248,166.93	238,083.01
AMCOR FIN USA INC 5.625% 05-26-2033 SEDOL: BP489P2	362,000.000	358,459.64	357,599.91
AMCOR FLEXIBLES NORTH AMER INC SR NT 2.69% 05-25-2031 SEDOL: BN0THR3	250,000.000	207,242.15	204,775.39

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025 SEDOL: BM9JS18	327,000.000	323,267.78	315,909.77
AMERICAN AIRLINES/AADVAN 5.75% DUE 04-20-2029 BEO SEDOL: BN92KW9	825,000.000	890,831.00	801,057.51
AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG SEDOL: BLH0M14	165,000.000	119,252.96	112,773.21
AMERICAN EXPRESS CO 2.25% DUE 03-04-2025BEO SEDOL: BM928H3	85,000.000	81,820.20	80,504.14
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	185,000.000	176,181.06	173,187.12
AMERICAN WATER CAPITAL CORP 4.45% DUE 06-01-2032 BEO SEDOL: BMV87B6	50,000.000	49,903.07	48,408.93
AMERICAN WTR CAP CORP SR NT 2.3% 06-01-2031 SEDOL: BNNFPN0	95,000.000	80,495.06	78,856.82
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030 SEDOL: BLC9MH2	15,000.000	13,512.72	13,111.34
AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL: BMTR845	75,000.000	64,558.36	63,774.67
AMERISOURCEBERGEN 3.45% 12-15-2027 SEDOL: BFD9PD6	186,000.000	170,348.10	174,138.95
AMERISOURCEBERGEN 4.25% DUE 03-01-2045 SEDOL: BVYLQH4	103,000.000	85,496.18	84,977.48
AMERISOURCEBERGEN 4.3% 12-15-2047 SEDOL: BD1DD09	305,000.000	238,168.74	260,305.48
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	405,000.000	272,475.05	255,391.38
AMGEN INC 2.8% DUE 08-15-2041 BEO CUSIP: 031162DA5	569,000.000	436,115.66	402,024.11
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	151,000.000	138,684.44	130,782.75
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	454,000.000	460,434.00	459,768.13
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	302,000.000	299,197.44	306,360.12
ANALOG DEVICES INC 1.7% 10-01-2028 SEDOL: BM8SKC1	90,000.000	79,097.29	77,335.66

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	105,000.000	83,029.61	77,976.22
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	100,000.000	76,975.08	70,633.72
ANTERO MIDSTREAM PARTNERS LP/A 5.375% DUE 06-15-2029 CUSIP: U0018YAD4	105,000.000	104,374.65	97,563.95
ANTERO MIDSTREAM PARTNERS LP/A 7.875% 05-15-2026 SEDOL: BMZ5GF0	130,000.000	136,200.00	131,843.53
ANTERO RES FIXED 5.375% 03-01-2030 CUSIP: U0018LAH3	115,000.000	107,172.35	106,460.71
ANYWHERE REAL ESTATE GROUP LLC / SR NT 144A 5.25% 04-15-2030 SEDOL: BP82M40	150,000.000	150,000.00	106,602.69
APACHE CORP 4.375% 10-15-2028 SEDOL: BYZLW65	25,000.000	22,749.00	22,832.75
APACHE CORP 4.75% 04-15-2043 SEDOL: B7XL9Z6	55,000.000	42,634.65	40,425.00
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286	1,270,000.000	1,007,630.01	987,425.00
APPALACHIAN PWR CO FIXED 4.5% 03-01-2049 SEDOL: BJR20Z6	165,000.000	146,068.06	138,807.18
APPLE INC 1.4% DUE 08-05-2028 BEO CUSIP: 037833EH9	1,423,000.000	1,254,194.00	1,228,252.86
APPLE INC 2.375% DUE 02-08-2041 SEDOL: BNNRD54	140,000.000	107,101.74	103,251.05
APPLE INC 2.55% DUE 08-20-2060 REG SEDOL: BLN8MV2	65,000.000	45,511.14	42,890.49
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	264,000.000	176,975.04	183,774.36
APPLE INC 3.95% 08-08-2052 SEDOL: BNYNTH5	315,000.000	280,165.09	277,625.06
AQUA AMER INC FIXED 4.276% 05-01-2049 SEDOL: BK1WFG5	25,000.000	20,912.41	20,247.14
AQUA AMER INC 3.566% DUE 05-01-2029 SEDOL: BK1WFF4	130,000.000	121,835.83	118,232.11
ARAMARK SERVICES INC 5% COR BD DUE 01-20-2028 BEO CUSIP: U0389LAE1	230,000.000	242,650.00	216,784.20

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Corporate Debt Instruments - Other			
United States - USD			
ARCHES BUYER INC 4.25% 06-01-2028 SEDOL: BJNPGF1	15,000.000	13,086.00	13,052.89
ASBURY AUTOMOTIVE FIXED 4.625% DUE 11-15-2029 CUSIP: U04348AM7	125,000.000	111,732.50	110,952.94
ASBURY AUTOMOTIVE GROUP INC 4.625% 11-15-2029 SEDOL: BP6MDQ1	30,000.000	25,726.50	26,628.71
ASCENT RES UTICA HLDGS LLC / ARU 7% 11-01-2026 SEDOL: BLH9170	170,000.000	165,418.75	164,503.85
ASHLAND LLC 3.375% DUE 09-01-2031 CUSIP: U0442LAA4	60,000.000	49,394.70	47,924.39
ASSUREDPARTNERS INC 5.625% 01-15-2029 CUSIP: U0461PAB9	95,000.000	95,475.00	82,226.15
AT&T INC CORP 3.8% 02-15-2027 SEDOL: BK1MHJ2	130,000.000	127,977.92	124,174.22
AT&T INC 1.65% DUE 02-01-2028 SEDOL: BMDFQW9	265,000.000	230,128.89	227,746.96
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL: BMW32G0	1,440,000.000	1,318,908.97	1,312,548.11
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	565,000.000	429,247.78	395,537.13
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	280,000.000	218,580.31	202,719.30
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	65,000.000	57,117.29	55,182.86
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	55,000.000	47,671.06	46,091.20
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	65,000.000	57,751.64	54,981.02
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	65,000.000	60,780.11	57,374.62
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCWK1	815,000.000	780,465.34	749,743.92
ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00796 1.73% 10-02-2026 SEDOL: BM9MD12	1,350,000.000	1,187,084.63	1,163,648.16
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8	150,000.000	104,797.50	91,243.46

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Corporate Debt Instruments - Other			
United States - USD			
ATHENE HOLDING LTD 3.95% 05-25-2051 SEDOL: BLF9FJ2	90,000.000	66,664.73	60,237.72
ATMOS ENERGY CORP 5.75% DUE 10-15-2052 SEDOL: BNDXTC1	456,000.000	454,112.16	482,621.55
AUTO DATA 1.25% DUE 09-01-2030 SEDOL: BKP8MV3	305,000.000	249,881.21	247,275.64
AVANGRID INC 3.2% DUE 04-15-2025 REG SEDOL: BL6C4R1	1,250,000.000	1,214,428.22	1,188,379.71
AVANGRID INC 3.8% DUE 06-01-2029 SEDOL: BKDKCC2	55,000.000	51,400.71	50,121.95
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 SEDOL: BKPD1R7	280,000.000	204,917.65	186,660.38
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 SEDOL: BD3BW60	275,000.000	225,288.40	207,470.65
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28	292,000.000	291,856.92	296,643.63
BANK AMER CORP .981% 09-25-2025 SEDOL: BM8V343	883,000.000	813,420.65	829,596.23
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	100,000.000	79,501.67	76,194.91
BANK AMER CORP 3.483% 03-13-2052 SEDOL: BN6J9V5	210,000.000	166,316.30	155,669.97
BANK AMER CORP 3.846% 03-08-2037 SEDOL: BKSJX09	1,612,000.000	1,331,283.37	1,378,460.42
BANK AMER CORP 4.083% DUE 03-20-2051 SEDOL: BLD6SH4	705,000.000	609,830.11	584,523.73
BANK OF AMERICA CORP MTN 0.81% 10-24-2024 SEDOL: BN6NBD3	1,170,000.000	1,116,208.85	1,150,541.81
BANK OF AMERICA CORP 1.734% 07-22-2027 SEDOL: BMGDBT2	740,000.000	661,651.13	660,645.97
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	100,000.000	97,885.36	94,024.37
BANK OF AMERICA CORPORATION 2.456% 10-22-2025 SEDOL: BL0PQL4	250,000.000	238,956.67	238,700.51
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	415,000.000	299,554.34	291,389.67

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Corporate Debt Instruments - Other			
United States - USD			
BANK OF AMERICA CORPORATION 4.078% DUE 04-23-2040 CUSIP: 06051GHU6	410,000.000	334,692.68	352,173.08
BANK OF AMERICA CORPORATION 4.244% DUE 04-24-2038 CUSIP: 06051GGM5	110,000.000	101,303.74	96,595.88
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	800,000.000	870,573.09	843,693.02
BANKUNITED INC 4.875% DUE 11-17-2025 SEDOL: BDD0NG4	500,000.000	501,835.51	461,811.70
BANKUNITED INC 5.125% DUE 06-11-2030 SEDOL: BKPD8J8	700,000.000	689,220.00	534,740.24
BAUSCH HEALTH COS INC 4.875% 06-01-2028 CUSIP: C07885AJ2	740,000.000	541,312.50	440,448.00
BB&T BRH BKG & TR 3.8% DUE 10-30-2026 SEDOL: BQYHBZ0	1,000,000.000	977,733.23	911,108.47
BECTON DICKINSON & CO 4.298% 08-22-2032 SEDOL: BP6L090	216,000.000	216,000.00	204,889.17
BECTON DICKINSON & CO 4.693% 02-13-2028 SEDOL: BNHTNL2	553,000.000	553,000.00	545,491.12
BIOMARIN PHARMACEUTICAL INC SR SUB CONV NT .599% 08-01-2024 SEDOL: BF47SZ2	0.000	0.00	0.00
BIOMARIN PHARMACEUTICAL INC SR SUB NT CONV 1.25% DUE 05-15-2027 REG SEDOL: BLPJXX2	500,000.000	512,200.59	502,652.44
BLOCK INC SR NT 2.75% 06-01-2026 SEDOL: BMX4FJ6	225,000.000	204,887.50	204,860.86
BLOOMIN BRANDS INC / OSI RESTAURANT 5.125% 04-15-2029 SEDOL: BNYK943	50,000.000	52,008.50	44,681.16
BLUE RACER MIDSTREAM LLC/FIN CORP 6.625%07-15-2026 SEDOL: BKKJSS0	85,000.000	86,497.70	84,165.02
BLUE RACER MIDSTREAM LLC/FIN CORP 7.625%12-15-2025 SEDOL: BN456Y7	90,000.000	96,075.00	90,979.38
BOARDWALK PIPELINES LP 3.6% DUE 09-01-2032/02-16-2022 BEO SEDOL: BMCDSJ5	299,000.000	256,109.59	253,840.82
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	196,000.000	195,023.92	194,108.63
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429	323,000.000	230,712.44	226,373.48

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BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	650,000.000	646,063.38	643,751.73
BOYD GAMING CORP 4.75% 12-01-2027 SEDOL: BMWJDF4	150,000.000	154,455.00	142,121.69
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	700,000.000	519,534.81	487,830.64
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL: BMCJWJ1	361,000.000	360,992.78	357,272.42
BP CAP MKTS AMER 3.543% DUE 04-06-2027 SEDOL: BJLV8F5	830,000.000	810,455.86	792,432.04
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	25,000.000	24,704.11	23,314.48
BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028 BEO SEDOL: BMY3GL1	537,000.000	544,676.61	521,334.38
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	585,000.000	416,555.46	380,358.90
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	35,000.000	30,386.62	28,113.32
BROADCOM INC SR NT 144A 4% 04-15-2029 SEDOL: BMGDDX0	585,000.000	543,780.03	540,308.25
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	205,000.000	172,664.60	188,042.38
BROADSTREET 5.875% DUE 04-15-2029 SEDOL: BNBW7Y8	90,000.000	90,000.00	78,078.54
BROWN FORMAN CORP 4.75% 04-15-2033 SEDOL: BMDB9L7	264,000.000	263,218.56	264,988.81
BUCKEYE PARTNERS L 5.6% DUE 10-15-2044 SEDOL: BSNH724	105,000.000	97,820.10	75,600.00
BUILDERS FIRSTSOURCE INC 5% 03-01-2030 SEDOL: BKM2BG6	165,000.000	174,301.05	154,277.43
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	75,000.000	70,683.40	67,776.72
CALLON PETROLEUM CO 8.0% 08-01-2028 CUSIP: U1303XAG1	110,000.000	109,793.75	108,780.01
CALPINE CORPORATION 4.5% 02-15-2028 SEDOL: BKKL820	550,000.000	496,375.00	497,932.22

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CALUMET SPECIALTY 11% DUE 04-15-2025 SEDOL: BKFVZK2	19,000.000	20,805.00	19,640.78
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	550,000.000	476,822.00	461,332.03
CARNIVAL CORP CCL 9 7/8 08/01/27 9.875% 08-01-2027 CUSIP: P2121VAH7	30,000.000	30,675.00	31,249.02
CARNIVAL CORP 01/05/2029 6% 05-01-2029 CUSIP: P2121VAN4	15,000.000	13,331.25	13,392.51
CARNIVAL CORP 5.75% DUE 03-01-2027 BEO CUSIP: P2121VAL8	465,000.000	472,138.51	428,074.35
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	600,000.000	478,817.60	460,605.48
CATERPILLAR FINANCIAL SERVICES LTD 4.35%DUE 05-15-2026 SEDOL: BMXP3N9	146,000.000	145,272.92	143,726.04
CATERPILLAR FINL FIXED 4.8% DUE 01-06-2026 SEDOL: BNNMP64	449,000.000	448,887.75	448,018.27
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS 5.4% 03-10-2025 SEDOL: BNZJ109	556,000.000	555,883.24	556,975.59
CATERPILLAR FINL 1.7% DUE 01-08-2027 SEDOL: BMVVMT8	709,000.000	656,723.67	639,898.82
CATERPILLAR FINL 3.6% DUE 08-12-2027 SEDOL: BNYD6V8	173,000.000	165,116.39	166,532.85
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	180,000.000	126,891.81	127,607.09
CCO HLDGS LLC / CCO HLDGS CAP CORP 4.25%01-15-2034 SEDOL: BMW5MT9	1,310,000.000	1,260,875.00	990,055.82
CCO HLDGS LLC / CCO HLDGS CAP CORP 4.25%02-01-2031 SEDOL: BMCWH39	90,000.000	86,175.00	72,706.50
CCO HLDGS LLC 5.125% DUE 05-01-2027 BEO SEDOL: BYWGZT7	315,000.000	298,643.75	293,342.14
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8	45,000.000	36,000.00	35,930.55
CCO HLDGS LLC/CCO HLDGS CAP CORP 5.0% DUE 02-01-2028 BEO SEDOL: BFZ17L2	485,000.000	446,487.50	441,878.65
CELANESE US HLDGS FIXED 3.5% 05-08-2024 SEDOL: BKBTGT6	170,000.000	167,347.20	166,371.67

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	305,000.000	256,312.50	260,700.59
CENTENNIAL RES FIXED 5.375% 01-15-2026 CUSIP: U14008AA1	75,000.000	71,437.50	71,304.46
CENTENNIAL RES FIXED 6.875% 04-01-2027 CUSIP: U14008AB9	220,000.000	214,818.18	216,700.00
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	295,000.000	261,431.70	255,369.20
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	250,000.000	233,414.60	227,639.62
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	45,000.000	30,305.06	27,685.54
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7	500,000.000	403,045.88	377,249.38
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	500,000.000	336,560.94	302,414.16
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	440,000.000	312,772.23	297,617.91
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	275,000.000	275,539.90	269,677.88
CHEMOURS CO SR NT 144A 4.625% 11-15-2029 SEDOL: BP2BRJ3	30,000.000	24,126.90	25,353.48
CHENIERE CORPUS 5.875% DUE 03-31-2025 SEDOL: BZ5ZZ32	715,000.000	731,079.53	711,568.14
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21	135,000.000	116,600.00	118,866.08
CHESAPEAKE ENERGY CORP 5.5% 02-01-2026 SEDOL: BMCPTM1	220,000.000	226,175.00	214,491.79
CHEVRON CORP NEW 1.554% DUE 05-11-2025 SEDOL: BLB4160	515,000.000	489,076.81	482,567.51
CHEVRON CORP 1.018% DUE 08-12-2027 SEDOL: BKPVMB2	280,000.000	244,949.92	243,453.12
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	904,000.000	708,935.21	660,609.99
CINTAS CORP NO 2 3.7% DUE 04-01-2027 SEDOL: BD096S7	135,000.000	133,673.17	130,090.85

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028 SEDOL: BF347Y6	1,240,000.000	1,173,441.85	1,159,266.18
CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048 CUSIP: 172967LJ8	280,000.000	248,684.25	240,671.58
CITIGROUP INC 2.572% DUE 06-03-2031 SEDOL: BMWJ0T7	195,000.000	170,389.05	162,691.70
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	650,000.000	604,492.50	620,638.41
CITIGROUP INC 5.61% 09-29-2026 SEDOL: BQ3SHW3	582,000.000	582,000.00	581,208.62
CITIGROUP INC 5.875% DUE 02-22-2033 SEDOL: B8NWVW7	1,250,000.000	1,197,962.50	1,266,000.41
CITIGROUP INC 6.174% DUE 05-25-2034 SEDOL: BMJ0DB6	227,000.000	227,000.00	228,977.70
CITIZENS FINL FIXED 3.25% DUE 04-30-2030 SEDOL: BMT6GM6	200,000.000	178,877.65	163,430.33
CITIZENS FINL GROUP INC 2.638% DUE 09-30-2032 SEDOL: BMB63B2	1,000,000.000	826,460.00	706,811.35
CLEAN HARBORS INC 5.125% 07-15-2029 SEDOL: BLCF5X7	15,000.000	14,343.75	14,191.54
CLEARWAY ENERGY 3.75% DUE 02-15-2031 SEDOL: BMV37G6	130,000.000	111,468.50	107,880.54
CMO WELLS FARGO COML MTG TR 2014-LC16 MTG PASS THRU CTF CL B VAR RT 08-15-2050 SEDOL: BFMXV53	75,000.000	70,335.94	56,827.52
CMO WELLS FARGO COML MTG TR 2014-LC16 MTG PASS THRU CTF CL C DUE 08-15-2050 CUSIP: 94988XBA3	85,000.000	66,937.50	31,340.37
CMO WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF CL C DUE 12-15-2045 REG CUSIP: 92890NAY5	170,000.000	141,925.00	116,875.00
CMS ENERGY CORP FIXED 4.75% DUE 06-01-2050 SEDOL: BLD8NV9	200,000.000	178,027.39	171,946.00
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO SEDOL: BMWB800	200,000.000	153,105.92	154,360.00
CNH INDL CAP LLC 5.45% 10-14-2025 SEDOL: BQNKDD2	188,000.000	186,776.12	186,700.14
COINBASE GLOBAL INC 3.375% 10-01-2028 SEDOL: BNZJGS2	75,000.000	48,375.00	50,163.17

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United States - USD			
COLGATE ENERGY PA 5.875% SNR 01/07/29 USD2000 SEDOL: BMD23H4	80,000.000	75,200.00	75,360.87
COMCAST CORP NEW FIXED 2.65% DUE 08-15-2062 SEDOL: BKP8MG8	125,000.000	81,450.35	74,301.19
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	640,000.000	559,990.34	530,066.86
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	130,000.000	94,344.79	87,159.35
COMCAST CORP NEW 3.15% DUE 02-15-2028 SEDOL: BF22PP8	201,000.000	191,828.78	187,404.89
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	20,000.000	16,036.72	15,221.28
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP: 20030NCL3	100,000.000	97,788.62	93,116.75
COMCAST CORP 5.25% DUE 11-07-2025 BEO CUSIP: 20030NDZ1	194,000.000	193,947.62	195,048.17
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	1,242,000.000	1,236,162.60	1,259,481.49
COML METALS CO 4.125% DUE 01-15-2030 SEDOL: BMVFJ55	120,000.000	120,000.00	106,788.17
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	35,000.000	27,400.13	25,036.73
COMMSCOPE 5% DUE 03-15-2027 SEDOL: BDFB3H6	750,000.000	760,326.57	522,049.65
COMWLTH EDISON CO FIXED 2.2% DUE 03-01-2030 SEDOL: BKMGCC1	55,000.000	47,902.32	46,491.16
CONAGRA INC 7.000 DUE 10-01-2028 SEDOL: 2297769	500,000.000	552,125.00	533,424.74
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	365,000.000	362,726.05	371,263.47
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	226,000.000	194,761.17	198,366.97
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	90,000.000	78,511.85	76,276.87
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	135,000.000	117,858.50	109,569.14

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Corporate Debt Instruments - Other			
United States - USD			
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	55,000.000	43,463.22	40,178.90
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL: BKP3KX6	85,000.000	72,618.05	69,459.33
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	165,000.000	143,670.01	135,220.57
CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG SEDOL: BDGKT85	165,000.000	158,415.39	156,119.17
CONSTELLATION BRANDS INC 3.6% 05-09-2024 SEDOL: BMW7ZB8	250,000.000	249,275.22	245,180.55
CONSTELLATION BRANDS INC 4.35% 05-09-2027 SEDOL: BMV9MV4	500,000.000	496,638.95	487,557.49
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	27,000.000	17,282.86	15,498.45
CONTINENTAL RESOURCES INC 2.875% 04-01-2032 SEDOL: BMQ80K1	330,000.000	250,654.90	253,540.39
CONTINENTAL RESOURCES INC 5.75% 01-15-2031 SEDOL: BN4L2T2	235,000.000	222,371.65	223,404.50
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	65,000.000	50,008.10	50,510.82
COREBRIDGE FINL INC SR NT 3.5% 04-04-2025 SEDOL: BQB9YB6	330,000.000	320,646.93	314,384.40
CORNERSTONE BUILDING BRANDS INC 6.125% DUE 01-15-2029 SEDOL: BM9C000	130,000.000	138,612.50	102,700.00
CORNERSTONE BUILDING BRANDS INC 8.75% 08-01-2028 CUSIP: U1308EAA1	50,000.000	47,325.00	47,249.72
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	700,000.000	631,757.47	632,286.26
COVANTA HOLDING CORPORATION 4.875% 12-01-2029 SEDOL: BLGYS86	360,000.000	315,342.50	311,400.00
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 SEDOL: BRRH8N1	364,000.000	363,967.24	363,671.16
CROCS INC 4.125% 08-15-2031 SEDOL: BMYRDC3	45,000.000	37,462.05	36,337.50
CROWN CASTLE INC 5.0% 01-11-2028 SEDOL: BQ3PVZ5	374,000.000	373,655.92	367,031.30

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United States - USD			
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	182,000.000	169,343.72	168,811.10
CSC HOLDINGS LLC 3.375% DUE 02-15-2031 SEDOL: BMDFKG1	355,000.000	242,287.50	240,296.09
CSC HOLDINGS LLC 4.625% 12-01-2030 SEDOL: BMH63Y9	2,320,000.000	2,196,418.75	1,032,254.07
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	386,000.000	385,702.78	348,638.67
CVR ENERGY INC 5.25% DUE 02-15-2025 SEDOL: BL6VKY7	70,000.000	66,558.80	67,489.80
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,035,000.000	963,889.51	955,171.98
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	547,000.000	494,754.22	506,046.96
DANA INC 4.25% DUE 09-01-2030 BEO SEDOL: BN29V46	45,000.000	45,000.00	37,464.04
DAVITA INC 3.75% 02-15-2031 SEDOL: BMBQM04	250,000.000	242,325.00	199,883.08
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	20,000.000	16,050.00	16,927.77
DCP MIDSTREAM OPER 5.625% DUE 07-15-2027 SEDOL: BLB2G81	275,000.000	298,925.00	274,565.83
DEERE JOHN CAP CORP 2.125% 03-07-2025 SEDOL: BPJGXR1	120,000.000	115,703.26	114,105.28
DEERE JOHN CAP 3.4% DUE 06-06-2025 SEDOL: BNM7Q34	1,169,000.000	1,165,496.26	1,131,921.81
DEFAULTED ENDO DESIGNATED ACTIVITY CO 6.0% 06-30-2028 SEDOL: BMBZ0G3	105,000.000	93,318.75	5,250.00
DEFAULTED PVTPL ENDO LUX FIN CO I SARL 6.125% 04-01-2029 CUSIP: 29280BAA3	50,000.000	50,000.00	37,000.00
DEFAULTED DIAMOND SPORTS GR/ DIAMON 6.625% DUE 08-15-2027 SEDOL: BK0XB38	195,000.000	92,164.50	4,907.49
DEFAULTED PVTPL DIAMOND SPORTS GROUP LLC/DIAMOND SPORT 5.375% DUE 08-15-2026 SEDOL: BMBTSG1	200,000.000	142,060.00	6,750.00
DELL INC 6.5% DUE 04-15-2038 SEDOL: BF3NP38	15,000.000	15,034.50	15,468.59

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DELL INTL L L C / EMC CORP FIRST LIEN NT5.85% 07-15-2025 SEDOL: BL97D09	300,000.000	309,333.83	301,095.51
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	390,000.000	406,087.58	396,399.59
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	65,000.000	76,133.71	76,047.33
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	807,000.000	815,523.95	816,330.44
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	500,000.000	428,743.58	395,537.42
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049 CUSIP: 25470DBG3	350,000.000	304,332.27	290,033.39
DISH DBS CORP FIXED 5.25% DUE 12-01-2026 SEDOL: BPG9CY3	235,000.000	197,156.25	188,510.54
DISH DBS CORP 5.125% DUE 06-01-2029 SEDOL: BMDHSQ3	200,000.000	123,268.75	92,869.23
DISH DBS CORP 5.75% 12-01-2028 SEDOL: BL6BW18	155,000.000	113,150.00	115,286.44
DISH DBS CORP 7.375% DUE 07-01-2028 SEDOL: BKSBG51	440,000.000	446,050.00	235,400.00
DISH DBS CORP 7.75% DUE 07-01-2026 SEDOL: BYVR0K7	805,000.000	867,325.00	493,436.83
DISH NETWORK CORP NT CONV 3.375% 08-15-2026 REG SEDOL: BF953F6	1,600,000.000	1,503,629.11	812,000.00
DISH NETWORK CORP 0% DUE 12-15-2025 BEO SEDOL: BMD1VW2	135,000.000	67,450.48	71,388.00
DOMINION ENERGY INC 2.25% DUE 08-15-2031BEO SEDOL: BPCKMQ2	50,000.000	41,246.57	40,282.10
DOMINION ENERGY 4.6% DUE 03-15-2049 SEDOL: BJ5JG73	55,000.000	51,181.41	47,187.54
DOMINION RESOURCES INC 4.9% 08-01-2041 SEDOL: B4XHFS8	50,000.000	47,818.34	44,871.65
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	135,000.000	102,233.14	91,829.97
DTE ELEC CO 3.65% 03-01-2052 SEDOL: BPP37R4	360,000.000	309,910.53	280,378.72

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DTE ENERGY CO 4.875% 06-01-2028 SEDOL: BQB7D80	554,000.000	553,711.92	541,885.04
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	152,000.000	151,448.24	154,863.97
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	211,000.000	209,653.82	229,832.26
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	190,000.000	134,148.94	121,337.75
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	55,000.000	42,142.66	39,328.32
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	152,000.000	151,822.16	155,785.15
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	545,000.000	460,497.84	423,187.30
EASTMAN CHEMICAL CO 5.75% 03-08-2033 SEDOL: BMGQN73	408,000.000	407,938.80	407,506.27
ECOLAB INC .9% 12-15-2023 SEDOL: BP0X616	50,000.000	48,468.36	49,176.98
ECOLAB INC NT 5.25% 01-15-2028 SEDOL: BQ69778	375,000.000	372,757.50	380,907.25
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	500,000.000	369,460.81	331,436.14
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	216,000.000	215,980.56	236,622.71
ELI LILLY AND CO 4.7% DUE 02-27-2033 SEDOL: BQMRXZ6	366,000.000	371,504.64	370,797.55
ENABLE MIDSTREAM 4.95% DUE 05-15-2028 SEDOL: BFXCN31	650,000.000	612,384.50	628,878.61
ENCOMPASS HLTH 4.5% DUE 02-01-2028 SEDOL: BK73CG1	240,000.000	248,952.00	223,284.86
ENERGIZER HOLDINGS FIXED 4.375% DUE 03-31-2029 SEDOL: BKWGW43	290,000.000	270,864.30	249,893.00
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	155,000.000	134,554.22	134,814.35
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	262,000.000	261,714.42	263,715.05

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ENLINK MIDSTREAM PARTNERS LP 5.05% DUE 04-01-2045 SEDOL: BSM8V15	15,000.000	11,700.00	11,966.40
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	195,000.000	154,469.75	160,290.98
ENLINK MIDSTREAM 5.6% DUE 04-01-2044 SEDOL: BKSKSC9	65,000.000	51,732.15	54,419.63
ENSTAR GROUP LTD FIXED 4.95% 06-01-2029 CUSIP: 29359UAB5	215,000.000	204,626.25	200,212.32
ENSTAR GROUP LTD 3.1% 09-01-2031 CUSIP: 29359UAC3	900,000.000	722,001.45	705,745.08
ENTEGRIS ESCROW CORP 4.75% 04-15-2029 CUSIP: U2936CAA3	275,000.000	254,292.50	255,289.68
ENTEGRIS ESCROW CORP 5.95% 06-15-2030 SEDOL: BMVBD51	185,000.000	169,304.60	177,346.96
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	55,000.000	47,141.09	42,637.09
ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077 SEDOL: BF47Q58	25,000.000	21,874.00	21,861.45
ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023 SEDOL: BQD01K5	187,000.000	197,260.69	190,163.18
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	151,000.000	119,330.77	115,520.22
ENTERPRISE PRODS 3.75% DUE 02-15-2025 SEDOL: BRKFLN3	185,000.000	183,443.17	179,915.50
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	105,000.000	76,114.04	74,923.58
EQM MIDSTREAM 4.125% DUE 12-01-2026 SEDOL: BZ1C601	75,000.000	69,187.50	69,752.55
EQT CORP 3.9% DUE 10-01-2027 SEDOL: BYWG490	500,000.000	473,701.50	462,259.79
EQT CORP 7% DUE 02-01-2030 SEDOL: BKKL239	620,000.000	653,294.00	649,158.60
EQT CORPORATION 5.7% DUE 04-01-2028 BEO SEDOL: BLFGTQ8	15,000.000	14,944.35	14,804.51
EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028 SEDOL: BFXXB07	180,000.000	192,596.40	170,318.97

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EQT MIDSTREAM PARTNERS L P 6.5%UE 07-15-2048 SEDOL: BFXXB41	35,000.000	37,170.67	31,652.39
EQUITRANS 6.5% DUE 07-01-2027 SEDOL: BN2X3W0	170,000.000	188,700.00	167,666.09
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	150,000.000	116,412.41	104,250.73
ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL: BMBVXG2	15,000.000	15,190.86	14,137.47
ESTEE LAUDER COMPANIES INC 4.375% DUE 05-15-2028 SEDOL: BRS93N1	377,000.000	376,611.69	371,285.08
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	80,000.000	72,301.50	67,936.53
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	363,000.000	361,878.33	365,731.80
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP: 30212PBH7	203,000.000	162,215.20	171,059.17
F&G GLOBAL FDG .9% DUE 09-20-2024 SEDOL: BMDVLV1	500,000.000	461,498.41	464,926.79
FEDEX PASS THRU TR FIXED 1.875% DUE 08-20-2035 SEDOL: BLD6QH0	1,082,898.060	939,013.47	883,390.23
FID NATL 5.625% DUE 07-15-2052 SEDOL: BMWTGY4	325,000.000	343,408.00	306,348.33
FIFTH THIRD BANK 5.852% DUE 10-27-2025 BEO SEDOL: BQHMD89	278,000.000	278,000.00	270,799.33
FIRST HORIZON BK MEMPHIS TENN FORMERLY 5.75% DUE 05-01-2030/02-01-2030 REG SEDOL: BL6FPZ5	1,517,000.000	1,563,338.56	1,317,403.15
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL: BH3W5T5	675,000.000	630,524.25	563,102.54
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	653,000.000	576,819.17	551,766.99
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	70,000.000	55,651.09	51,029.95
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	70,000.000	52,410.87	48,385.67
FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032 SEDOL: BPLF6T9	185,000.000	162,740.80	155,632.89

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FMC CORP 5.15% 05-18-2026 SEDOL: BNDKPK2	189,000.000	188,928.18	185,932.46
FORD FNDTN 2.415% DUE 06-01-2050 SEDOL: BLGTBB5	5,000.000	3,530.44	3,319.31
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	515,000.000	357,966.12	318,442.15
FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024 SEDOL: BKVF4J0	750,000.000	734,062.50	725,758.95
FORD MOTOR CREDIT CO LLC 6.95% 06-10-2026 SEDOL: BRBD954	285,000.000	285,000.00	286,405.05
FORD MOTOR CREDIT 2025 NEW ISSUE F 2.3% 02-10-2025 SEDOL: BNG5117	575,000.000	574,994.25	537,504.25
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	85,000.000	57,278.87	65,349.17
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	60,000.000	51,867.47	47,201.06
FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL: BMWS436	200,000.000	183,000.00	185,974.88
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO SEDOL: BMX50B6	750,000.000	628,320.94	640,937.48
FORD MTR CR CO LLC 6.95% DUE 03-06-2026 SEDOL: BMTX1H7	200,000.000	199,746.00	201,059.80
FOUNDATION BUILDING MATERIALS INC 6% 03-01-2029 SEDOL: BLH3FT2	10,000.000	8,250.00	8,350.00
FOUNDRY JV HOLDCO LLC. SR SECD NT 144A 3C7 5.875% 01-25-2034 SEDOL: BLB3TF2	426,000.000	420,730.38	424,315.95
GARTNER INC 3.75% 10-01-2030 CUSIP: U33791AC5	130,000.000	115,206.50	113,219.35
GARTNER INC 3.75% DUE 10-01-2030 SEDOL: BL6L5F3	30,000.000	25,730.10	26,127.54
GATX CORP 3.25% DUE 09-15-2026 SEDOL: BDCBXW4	400,000.000	378,605.55	369,100.70
GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027 CUSIP: 36267VAF0	586,000.000	587,101.64	593,179.75
GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025 SEDOL: BK80Y32	391,000.000	369,045.36	368,331.23

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Corporate Debt Instruments - Other			
United States - USD			
GEN MTRS FINL CO 5.75% DUE 12-31-2049 SEDOL: BFB5M57	225,000.000	238,925.00	183,093.75
GENERAL MILLS INC 4.95% DUE 03-29-2033 SEDOL: BNVTWX3	261,000.000	260,470.17	258,668.58
GENERAL MILLS INC 5.241% DUE 11-18-2025 BEO SEDOL: BP4XYP2	259,000.000	259,000.00	259,031.00
GENERAL MTRS CO 5.4% DUE 10-15-2029 SEDOL: BQHM3X4	484,000.000	452,138.28	471,925.36
GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO SEDOL: BNR5LM7	100,000.000	81,523.00	79,760.08
GENERAL MTRS FINL CO INC 5.8% 06-23-2028 SEDOL: BQLSDF0	375,000.000	374,921.25	373,569.40
GENERAL MTRS FINL CO INC 6.5% DUE 12-31-2049 REG SEDOL: BFY34H4	175,000.000	193,581.25	149,558.93
GENESIS ENERGY L P 7.75% DUE 02-01-2028 SEDOL: BKLZLT9	10,000.000	9,684.70	9,511.29
GEORGIA PAC CORP 8.875% DUE 05-15-2031 SEDOL: 2755159	80,000.000	104,507.61	98,305.04
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	165,000.000	129,054.73	126,149.95
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	10,000.000	9,946.92	9,710.27
GLOBAL AIR LEASE CO 7.25% PAY IN KIND DUE 09-15-2024 CUSIP: G3962JAA9	145,075.000	144,665.06	132,794.40
GOLDMAN SACHS BDC INC 2.875% 01-15-2026 BEO SEDOL: BMWB7S1	45,000.000	40,962.30	41,340.41
GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025 SEDOL: BMQ5M51	725,000.000	714,970.50	696,427.85
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMDWFX4	420,000.000	373,405.39	373,601.73
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	1,085,000.000	797,061.40	766,008.94
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	105,000.000	92,153.34	88,919.86
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8	265,000.000	262,041.55	257,703.28

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Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS GROUP INC 5.7% DUE 11-01-2024 BEO SEDOL: BQPF9D7	585,000.000	584,672.40	584,018.77
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	25,000.000	23,572.78	22,889.12
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	75,000.000	71,520.80	70,024.19
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	105,000.000	116,688.37	112,863.02
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	960,000.000	983,044.61	1,032,521.95
GPC MERGER SUB INC 7.125% DUE 08-15-2028 SEDOL: BKS96B1	85,000.000	92,650.00	72,568.75
GRAFTECH FIN INC FIXED 4.625% DUE 12-15-2028 CUSIP: U3826GAA5	135,000.000	112,674.30	109,690.51
GRAY OAK PIPELN 3.45% DUE 10-15-2027 SEDOL: BKX94H8	700,000.000	648,144.00	625,556.58
GULFPORT ENERGY 8% DUE 05-17-2026 SEDOL: BP0WLM9	75,000.000	76,875.00	75,352.50
HALEON UK CAPITAL PLC 3.125% 03-24-2025 SEDOL: BP0SW79	500,000.000	488,221.42	477,726.05
HALEON US CAPITAL LLC 3.625% 03-24-2032 SEDOL: BP0SW57	875,000.000	801,483.68	784,385.11
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	300,000.000	268,991.67	262,606.57
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	500,000.000	481,495.98	470,823.71
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	500,000.000	349,789.91	345,921.65
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7	200,000.000	175,140.53	175,309.91
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628	520,000.000	530,536.51	515,440.94
HCA INC 5.875% DUE 02-15-2026 SEDOL: BYQ2966	70,000.000	72,450.00	70,044.28
HERCULES INC 6.5% DUE 06-30-2029 SEDOL: B06F2S0	200,000.000	170,500.00	185,250.00

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
HERSHEY COMPANY 4.25% DUE 05-04-2028 SEDOL: BQPF8J6	194,000.000	193,722.58	191,946.41
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	198,000.000	203,389.18	197,623.77
HESS MIDSTREAM OPERATIONS LP FIXED 4.25% DUE 02-15-2030 SEDOL: BMW5MZ5	15,000.000	13,200.00	13,087.50
HESS MIDSTREAM OPERATIONS LP 5.625% DUE 02-15-2026 SEDOL: BL9C3F9	175,000.000	179,352.70	172,156.25
HESS MIDSTREAM 5.125% DUE 06-15-2028 SEDOL: BMG4QS9	125,000.000	118,928.85	116,986.36
HEWLETT PACKARD ENTERPRISE CO 1.75% DUE 04-01-2026/07-17-2020 REG SEDOL: BMW2T55	491,000.000	450,789.73	447,215.28
HILTON DOMESTIC FIXED 3.625% DUE 02-15-2032 SEDOL: BN4PZJ5	415,000.000	345,008.95	346,000.69
HILTON DOMESTIC OPER CO INC 3.75% 05-01-2029 CUSIP: U4328RAF1	85,000.000	70,389.35	75,447.06
HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031 SEDOL: BMFZQ38	245,000.000	198,450.00	205,539.34
HLF FING SARL LLC/HERBALIFE INTL 4.875% 06-01-2029 SEDOL: BLF9F81	100,000.000	71,750.00	71,277.00
HOLLY ENERGY PARTNERS LP 5.0% 02-01-2028 SEDOL: BKVBL20	20,000.000	18,600.00	18,449.18
HOLOGIC INC 3.25% DUE 02-15-2029 CUSIP: U38284AF9	20,000.000	17,400.00	17,498.08
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	190,000.000	148,836.04	139,009.81
HONEYWELL INTERNATIONAL INC 4.25% 01-15-2029 SEDOL: BMWGTJ1	393,000.000	392,103.96	382,508.70
HONEYWELL INTL INC 1.75% 09-01-2031 SEDOL: BMW5R83	476,000.000	392,629.30	381,632.04
HORMEL FOODS CORP FIXED .65% DUE 06-03-2024 SEDOL: BKPG1K9	300,000.000	287,745.00	286,884.15
HORMEL FOODS CORP FIXED 1.7% DUE 06-03-2028 SEDOL: BKPG1L0	275,000.000	242,588.87	238,733.47
HOSPITALITY PPTYS FIXED 4.75% DUE 10-01-2026 CUSIP: 44106MBA9	205,000.000	199,290.50	177,965.81

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United States - USD			
HOSPITALITY PPTYS TR 4.65 DUE 03-15-2024 REG SEDOL: BKKMXW8	10,000.000	8,237.50	9,834.20
HOSPITALITY PPTYS 3.95% 01-15-2028 SEDOL: BZ3CYL6	60,000.000	46,378.00	46,990.25
HOSPITALITY PPTYS 4.35% DUE 10-01-2024 CUSIP: 44106MAZ5	25,000.000	20,723.21	24,055.47
HOSPITALITY PPTYS 4.95% DUE 02-15-2027 SEDOL: BYW0MN2	30,000.000	21,675.00	25,649.07
HOST HOTELS & FIXED 3.5% DUE 09-15-2030 SEDOL: BKPQLD2	850,000.000	735,489.87	720,041.53
HP ENTERPRISE CO 5.25% DUE 07-01-2028 SEDOL: BS08G45	726,000.000	722,988.34	719,016.76
HUB INTL LTD 7.25% DUE 06-15-2030 SEDOL: BQKRVC1	235,000.000	235,400.00	242,661.00
HUMANA INC 1.35% 02-03-2027 SEDOL: BL669W3	188,000.000	158,874.62	163,574.11
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	152,000.000	146,575.12	151,381.72
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	186,000.000	185,084.88	193,291.67
HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO SEDOL: BM9F2J2	697,000.000	710,723.93	650,222.36
HYATT HOTELS CORP 5.75% 01-30-2027 SEDOL: BRF2HN1	250,000.000	249,937.50	249,358.36
HYUNDAI CAP AMER 5.8% DUE 06-26-2025 SEDOL: BRT74B9	271,000.000	270,691.06	270,480.51
ICAHN ENTERPRISES FIXED 6.375% DUE 12-15-2025 SEDOL: BF0VDZ3	155,000.000	152,385.75	144,088.56
ICAHN ENTERPRISES L P / ICAHN ENTERPRISE 6.25% DUE 05-15-2026 BEO SEDOL: BJ11SH7	40,000.000	39,700.00	36,404.59
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG SEDOL: BNLYXS0	95,000.000	95,124.85	74,641.50
ICAHN ENTERPRISES LP/CORP 5.25% DUE 05-15-2027 SEDOL: BLGSGV7	720,000.000	749,873.06	620,927.80
IHEARTCOMMUNICATIO FIXED 5.25% 08-15-2027 CUSIP: U45057AJ2	135,000.000	95,175.00	103,234.42

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IHEARTCOMMUNICATIONS INC 4.75% 01-15-2028 SEDOL: BKX9Y89	230,000.000	178,250.00	173,393.94
IHEARTCOMMUNICATIONS INC 6.375% 05-01-2026 SEDOL: BK0NK53	470,000.000	444,206.25	394,449.66
INDEFAULT 1839688 ALBERTA ULC PIK 00% 12-31-2040 SEDOL: BWBSHN8	672,364.000	630,147.77	349.63
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	15,000.000	11,324.64	10,442.36
INTEL CORP 5.38% 02-10-2033 SEDOL: BMX7HG6	564,000.000	569,267.76	569,345.54
INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	211,000.000	215,532.60	217,903.70
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	425,000.000	434,691.99	421,839.79
INTERCONTINENTAL 4.25% DUE 09-21-2048 SEDOL: BF4Q3X2	55,000.000	48,917.28	47,389.10
INTST PWR & LT CO FIXED 2.3% DUE 06-01-2030 SEDOL: BMWF0D9	105,000.000	89,454.62	87,221.42
IRON MOUNTAIN INC PA 4.875% DUE 09-15-2027 SEDOL: BZ9NY46	225,000.000	216,173.25	212,536.19
IRON MOUNTAIN INC 4.5% 02-15-2031 SEDOL: BMGR7J6	90,000.000	86,400.00	77,330.57
IRON MOUNTAIN INC 5.25% DUE 07-15-2030 SEDOL: BMY2HG0	85,000.000	77,364.40	76,589.66
IRON MOUNTAIN INC 5.25% 03-15-2028 CUSIP: U46009AE3	80,000.000	70,382.40	74,796.62
JABIL INC 5.45% 02-01-2029 SEDOL: BNLYV53	185,000.000	183,938.10	183,571.60
JACOBS ENGR GROUP INC 5.9% 03-01-2033 SEDOL: BNKB542	202,000.000	201,795.98	198,178.48
JOHN DEERE CAPITAL CORP 4.75% DUE 01-20-2028 SEDOL: BNM9DD9	561,000.000	560,719.50	560,532.73
JOHN DEERE CAPITAL CORP 4.95% DUE 06-06-2025 SEDOL: BRBD987	359,000.000	358,798.96	358,306.60
JPMBB COML MTG 4.7124 DUE 08-15-2046 CUSIP: 46640LAK8	235,000.000	220,900.00	211,500.00

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JPMORGAN CHASE & CO NT FIXED/FLTG RATE DUE 05-01-2028/10-25-2017 REG SEDOL: BYZ0Z52	800,000.000	720,832.00	747,876.51
JPMORGAN CHASE & CO 2.005% 03-13-2026 SEDOL: BL73978	300,000.000	284,289.00	281,763.12
JPMORGAN CHASE & CO 3.22% 03-01-2025 SEDOL: BD97KY6	975,000.000	957,458.15	955,714.58
JPMORGAN CHASE & CO 3.964% 11-15-2048 SEDOL: BD0G1Q1	10,000.000	8,535.71	8,221.08
JPMORGAN CHASE & CO 4.25% 10-01-2027 SEDOL: BZ027V0	255,000.000	253,432.32	247,062.38
JPMORGAN CHASE & CO 4.26% 02-22-2048 SEDOL: BZ7NF45	110,000.000	98,568.64	94,912.82
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	25,000.000	25,895.89	25,666.81
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO SEDOL: BNG8Z25	781,000.000	781,000.00	792,319.20
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	620,000.000	552,254.94	555,351.78
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	2,100,000.000	1,444,473.00	1,444,519.69
JPMORGAN CHASE & 1.561% DUE 12-10-2025 SEDOL: BLHM7P9	1,255,000.000	1,176,637.40	1,175,053.95
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL: B6QKFT9	65,000.000	68,244.88	67,598.29
KEYBANK NATIONAL ASSOCIATION OH TRANCHE # TR 798 11/15/2022 5.85 11-15-2027 SEDOL: BLKFRJ9	406,000.000	405,321.98	382,319.08
KFC HLDG CO/PIZZA HUT HLDGS LL 4.75% DUE 06-01-2027 BEO CUSIP: U4866DAC7	560,000.000	549,548.00	540,523.20
KINETIK HOLDINGS LP 5.875% 06-15-2030 SEDOL: BNM7SZ0	115,000.000	110,112.50	109,306.35
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	400,000.000	418,201.42	393,843.00
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	95,000.000	86,945.79	88,903.33
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	75,000.000	66,473.44	68,434.95

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KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	1,295,000.000	1,094,112.78	1,100,561.80
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	151,000.000	115,948.77	115,979.83
KYNDRYL HLDGS INC GTD SR NT 2.7% 10-15-2028 SEDOL: BNTFC77	25,000.000	19,882.78	20,342.14
L BRANDS INC FIXED 6.625% DUE 10-01-2030 CUSIP: U51407AE1	20,000.000	19,353.05	19,307.76
L BRANDS INC 6.875% DUE 11-01-2035 SEDOL: BD218S5	175,000.000	191,001.35	160,123.02
LABL INC 5.875% DUE 11-01-2028 CUSIP: U5022TAC0	85,000.000	78,158.10	77,305.83
LAMAR MEDIA CORP 3.75% 02-15-2028 SEDOL: BMXWTN2	180,000.000	181,247.40	163,843.20
LAMB WESTON HLDGS INC 4.125% 01-31-2030 SEDOL: BMXC244	120,000.000	104,100.00	107,245.73
LAMB WESTON HLDGS INC 4.375% 01-31-2032 SEDOL: BMXC255	110,000.000	98,849.30	98,260.33
LAMB WESTON HLDGS 4.875% 05-15-2028 SEDOL: BMXGRJ6	75,000.000	68,343.75	71,830.18
LANTHEUS HOLDINGS INC 2.625% DUE 12-15-2027 BEO SEDOL: BPP1PK7	85,000.000	85,000.00	110,125.31
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	385,000.000	361,808.65	353,482.38
LEIDOS INC 5.75% 03-15-2033 SEDOL: BN45PR3	281,000.000	279,024.57	279,157.72
LEVEL 3 FINANCING INC 4.25% 07-01-2028 SEDOL: BL5C2K1	230,000.000	190,325.00	148,089.13
LIBERTY MUTUAL GROUP INC 4.3% 02-01-2061 SEDOL: BLF8MX2	90,000.000	53,870.95	56,615.63
LITHIA MTRS INC 4.375% 01-15-2031 CUSIP: U53737AC3	45,000.000	38,462.85	38,843.88
LIVONGO HEALTH INC SR NT CONV .875% DUE 06-01-2025 REG SEDOL: 2520670	170,000.000	237,094.75	153,615.86
LOCKHEED MARTIN CORP 4.45% 05-15-2028 SEDOL: BR1XX29	421,000.000	420,097.18	414,986.57

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LOGAN MERGER SUB INC 5.5% DUE 08-31-2027BEO SEDOL: BMPRTB3	195,000.000	153,093.75	107,274.16
LOWES COS INC 4.45% 04-01-2062 SEDOL: BJN46W5	207,000.000	186,055.56	166,201.62
MACYS RETAIL FIXED 5.875% DUE 04-01-2029 SEDOL: BMCD754	85,000.000	77,725.45	77,562.50
MADISON IAQ LLC 5.875% DUE 06-30-2029 SEDOL: BM9PWX6	95,000.000	95,000.00	76,941.34
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	89,000.000	94,664.71	88,735.61
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	750,000.000	622,589.22	630,598.97
MARRIOTT INTL INC NEW 4.9% 04-15-2029 SEDOL: BLNMF48	186,000.000	183,641.52	180,967.22
MARRIOTT INTL INC NEW 5.75% DUE 05-01-2025 REG SEDOL: BMCJ8S2	25,000.000	25,967.75	25,047.09
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	686,000.000	613,812.22	592,496.85
MARRIOTT OWNERSHIP RESORTS INC 4.5% 06-15-2029 SEDOL: BMCC8J2	660,000.000	568,254.35	569,622.90
MARRIOTT OWNERSHIP RESORTS INC 4.75% DUE01-15-2028 REG SEDOL: BMFT0J4	0.000	0.00	0.00
MATADOR RES CO FIXED 5.875% 09-15-2026 SEDOL: BJ1MZM4	170,000.000	167,350.00	164,737.65
MATADOR RESOURCES COMPANY 6.875% 04-15-2028 CUSIP: U57631AE0	5,000.000	5,001.85	4,948.97
MATCH GROUP HLDGS II LLC 5.0% 12-15-2027 CUSIP: U5763PAB3	95,000.000	92,066.40	88,104.42
MATTEL INC 3.75% DUE 04-01-2029 SEDOL: BLGT513	60,000.000	51,695.85	52,789.88
MATTEL INC 3.75% 04-01-2029 CUSIP: U57619AG0	15,000.000	13,377.15	13,197.47
MCCORMICK & CO INC 4.95% 04-15-2033 SEDOL: BP5WFP5	208,000.000	207,866.88	204,168.04
MCDONALDS CORP FIXED 3.375% DUE 05-26-2025 SEDOL: BY3R522	210,000.000	208,490.41	203,051.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MCDONALDS CORP MED TERM 3.5% 07-01-2027 SEDOL: BKSG559	397,000.000	379,492.30	377,937.81
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	319,000.000	225,095.11	251,570.24
MCDONALDS CORP 1.45% DUE 09-01-2025 SEDOL: BLH1596	55,000.000	51,466.85	50,781.83
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	469,000.000	466,950.47	479,019.73
MERITAGE HOMES CORP 3.875% 04-15-2029 CUSIP: U58995AJ7	15,000.000	13,378.35	13,235.20
MFRS & TRADERS TR CO BK NT PROGRAM 4.7% 01-27-2028 SEDOL: BPQFN04	263,000.000	262,629.17	245,930.16
MICRON TECH INC FIXED 6.75% DUE 11-01-2029 SEDOL: BQ72LV8	370,000.000	374,374.80	384,611.82
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	700,000.000	486,347.08	484,221.86
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53	45,000.000	35,506.95	32,813.80
MIDAS OPCO HLDGS 5.625% DUE 08-15-2029 SEDOL: BMY8TS4	90,000.000	90,000.00	77,015.93
MIDAS OPCO 5.625% DUE 08-15-2029 CUSIP: U5935JAA2	45,000.000	39,062.70	38,507.96
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	35,000.000	30,397.53	29,142.80
MOLINA HEALTHCARE INC SR NT 144A 3.875% 05-15-2032 SEDOL: BL0PD68	50,000.000	40,900.00	41,917.47
MOLINA HEALTHCARE INC 3.875% 05-15-2032 CUSIP: U60868AE3	130,000.000	111,240.65	108,985.41
MORGAN STANLEY BK FLTG RT 4.22027% DUE 08-15-2046 CUSIP: 61762TAH9	350,000.000	244,375.00	282,095.59
MORGAN STANLEY BK SER 2014-C16 CL C VAR 06-15-2047 CUSIP: 61763MAL4	130,000.000	129,104.69	114,023.53
MORGAN STANLEY FIXED 1.593% DUE 05-04-2027 CUSIP: 61772BAB9	300,000.000	268,776.38	268,565.45
MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031 SEDOL: BKP3KT2	189,000.000	171,664.92	170,306.15

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MORGAN STANLEY FORMERLY MORGAN STANLEY 3.591% 07-22-2028 SEDOL: BZ9P8W8	588,000.000	547,947.59	542,541.38
MORGAN STANLEY MTN 1.512% DUE 07-20-2027 SEDOL: BNZKDG2	1,785,000.000	1,557,305.44	1,581,452.63
MORGAN STANLEY 2.188% DUE 04-28-2026 SEDOL: BMYZ0Y8	490,000.000	460,035.03	459,966.86
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	15,000.000	10,397.22	9,842.38
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	500,000.000	449,323.00	425,651.35
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	415,000.000	374,941.35	363,042.45
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	196,000.000	197,846.32	185,454.21
MORGAN STANLEY 5.597% DUE 03-24-2051 SEDOL: BL68VG7	95,000.000	102,054.67	99,172.01
MOZART DEBT MERGER SUBORDINATED INC 3.875% 04-01-2029 SEDOL: BNG5DZ5	30,000.000	26,003.10	26,071.90
MPT OPER 3.5% DUE 03-15-2031 SEDOL: BM9GSY2	120,000.000	81,324.10	82,682.12
MSBAM COML MTG FLTG RT 4.42235% DUE 10-15-2030 SEDOL: B8XC859	190,000.000	91,200.00	89,300.00
MSBAM COML MTG SECS TR 2012-CKSV CL-C 144A FRN 10-15-2030 CUSIP: 553514AL4	100,000.000	66,000.00	65,000.00
MURPHY OIL CORP 5.125 12-01-2042 SEDOL: B7WNRX7	115,000.000	101,200.00	95,567.01
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	250,000.000	204,007.50	194,782.18
MYLAN N V FIXED 3.95% DUE 06-15-2026 CUSIP: 62854AAN4	55,000.000	51,916.03	52,238.26
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	149,000.000	148,568.59	152,559.65
NASDAQ INC 6.1% 06-28-2063 SEDOL: BRT75N8	179,000.000	178,563.13	183,036.89
NATIONAL RURAL UTILITIES COOP FIN 2.85% BDS 01-27-2025 USD SEDOL: BVGCLS1	470,000.000	465,600.80	451,952.99

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NATIONAL RURAL UTILS COOP FIN CORP 1.875% 02-07-2025 SEDOL: BPLD950	61,000.000	58,158.37	57,590.25
NATIONAL RURAL UTILS COOP FIN CORP 3.9% DUE 11-01-2028 REG CUSIP: 637432NQ4	385,000.000	374,745.74	362,868.00
NATIONSTAR MTG LLC/NATIONSTAR CAP 5.125%12-15-2030 CUSIP: U6377NAC2	150,000.000	119,025.00	121,680.00
NATIONSTAR MTG LLC/NATIONSTAR CAP 5.75% 11-15-2031 CUSIP: U6377NAD0	185,000.000	153,463.40	151,967.33
NATIONSTAR MTG 5.5% DUE 08-15-2028 SEDOL: BMD7LH5	195,000.000	203,630.70	170,809.28
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	420,000.000	321,379.80	322,259.23
NATL RURAL UTILS COOP FIN CORP TRANCHE #TR 02/24/2021 1% 06-15-2026 SEDOL: BLB4TN3	365,000.000	327,570.99	323,212.81
NATL RURAL UTILS FIXED 4.8% DUE 03-15-2028 SEDOL: BNSMMS0	225,000.000	224,624.25	222,439.11
NATL RURAL UTILS FLTG RT 8.20914% DUE 04-30-2043 SEDOL: B944L07	187,000.000	172,147.73	181,315.20
NCL CORP LIMITED 5.875% 03-15-2026 SEDOL: BKY86F6	375,000.000	322,281.90	350,836.39
NCL CORP LTD GTD SR NT EXCHANGEABLE 1.125% 02-15-2027 CUSIP: 62886HBD2	135,000.000	132,335.13	124,410.66
NCR CORP 5% 10-01-2028 SEDOL: BNTZVM5	175,000.000	167,251.65	156,175.29
NEPTUNE BIDCO US INC 9.29% 04-15-2029 SEDOL: BQKN5B6	135,000.000	124,596.90	123,931.66
NEPTUNE BIDCO US INC. 9.29% 04-15-2029 SEDOL: BQWS4T0	175,000.000	157,937.50	160,652.15
NEW YORK CMNTY FLTG RT 5.9% DUE 11-06-2028 SEDOL: BGKV7K3	500,000.000	504,996.45	466,154.38
NEWELL BRANDS INC 4.7% DUE 04-01-2026 SEDOL: BD3J3H2	190,000.000	180,006.00	178,476.54
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052 SEDOL: BMV7VW2	15,000.000	10,702.51	9,862.03
NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032 SEDOL: BPVDHX4	50,000.000	51,277.65	49,311.31

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United States - USD			
NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 SEDOL: BKPC9F8	45,000.000	39,192.16	38,564.66
NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025 SEDOL: BQKRHH8	258,000.000	258,645.00	258,970.05
NISOURCE INC 5.4% 06-30-2033 SEDOL: BRJVJ83	351,000.000	350,226.21	351,234.65
NISSAN MOTOR ACCEPTANCE COMPANY LLC 1.85% 09-16-2026 SEDOL: BMHTFP3	200,000.000	167,418.00	169,672.07
NMG HLDG CO INC / 7.125% DUE 04-01-2026 SEDOL: BNRLH72	100,000.000	100,000.00	93,079.09
NORDSTROM INC 4.25% 08-01-2031 SEDOL: BKWHKV9	30,000.000	22,179.30	23,385.00
NORTHERN OIL & GAS INC 8.125% DUE 03-01-2028 SEDOL: BMVMNY3	140,000.000	149,800.00	137,200.00
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO SEDOL: BMV87C7	50,000.000	49,206.39	45,012.93
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	246,000.000	244,988.94	239,652.91
NOVELIS CORP 4.75% 01-30-2030 SEDOL: BKLZM52	410,000.000	435,625.00	364,369.87
NRG ENERGY INC 3.875% GTD SNR 15/02/32 USD SEDOL: BNSNQZ8	80,000.000	74,468.75	61,638.84
NUCOR CORP NT 3.85% 04-01-2052 SEDOL: BP96092	35,000.000	28,705.94	27,559.53
NUCOR CORP SR NT 4.3% 05-23-2027 SEDOL: BMBVXC8	420,000.000	403,641.00	407,339.40
NUSTAR LOGISTICS L P 5.75% DUE 10-01-2025 BEO SEDOL: BN7KG61	120,000.000	128,025.60	116,994.26
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027 CUSIP: 67103HAF4	380,000.000	360,357.80	359,576.11
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	50,000.000	53,375.00	51,314.98
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	776,000.000	816,582.50	798,930.80
OCCIDENTAL PETE CORP 6.625% DUE 09-01-2030 REG SEDOL: BN15XB6	280,000.000	302,057.95	290,948.00

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OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	45,000.000	53,550.00	50,166.12
OCCIDENTAL PETE 6.125% DUE 01-01-2031 SEDOL: BMHLJ91	180,000.000	198,000.00	182,772.00
OCCIDENTAL PETE 7.5% DUE 05-01-2031 SEDOL: BKTC909	95,000.000	111,975.00	103,724.80
OCCIDENTAL PETE 8.875% DUE 07-15-2030 SEDOL: BMGZ9V6	80,000.000	87,117.25	91,950.40
OFFICE PPTYS INCOME TR 2.65% DUE 06-15-2026 BEO SEDOL: BNDQKN8	60,000.000	50,510.03	44,217.61
OFFICE PROPERTIES INCOME TRUST SR NT 3.45% 10-15-2031 SEDOL: BMWY6V6	252,000.000	186,044.21	132,366.33
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	25,000.000	17,705.57	16,591.88
OHIO PWR CO 2.6% DUE 04-01-2030 SEDOL: BKT5GS5	20,000.000	17,632.73	17,085.88
OKLAHOMA GAS & ELEC CO 5.6% 04-01-2053 SEDOL: BMDBBD3	152,000.000	151,256.72	154,110.51
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 SEDOL: BLH3FS1	975,000.000	756,308.20	724,074.69
OMEGA HEALTHCARE INVS INC 3.375% 02-01-2031 SEDOL: BMXWN07	400,000.000	323,629.06	317,274.96
OMEGA HEALTHCARE 4.5% DUE 04-01-2027 SEDOL: BYY2WG9	70,000.000	66,524.51	65,007.71
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	15,000.000	10,813.25	9,714.85
ONCOR ELEC FIXED 3.8% DUE 09-30-2047 SEDOL: BGJWTV2	165,000.000	145,174.20	134,236.40
ONCOR ELEC FIXED 4.15% DUE 06-01-2032 SEDOL: BPX1TP2	200,000.000	202,528.74	189,869.10
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	50,000.000	49,690.38	45,667.57
ONEMAIN FIN CORP SR NT 3.5% 01-15-2027 SEDOL: BNSPQ21	25,000.000	22,237.50	21,448.50
ONEMAIN FIN CORP 4% DUE 09-15-2030 SEDOL: BMQ83Q8	325,000.000	244,464.45	250,250.00

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Schedule of Assets Held for Investment Purposes

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ONEOK INC NEW FIXED 2.2% DUE 09-15-2025 SEDOL: BKM7HF2	440,000.000	409,166.78	407,082.87
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	125,000.000	110,283.60	106,558.44
ONEOK INC NEW 5.85% DUE 01-15-2026 REG SEDOL: BM93315	235,000.000	243,357.79	235,869.54
ONEOK INC NEW 6.35% DUE 01-15-2031 REG SEDOL: BM93304	205,000.000	214,209.08	211,138.12
ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL: BM9KMD1	115,000.000	121,775.94	120,180.15
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	120,000.000	113,787.14	115,765.68
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 SEDOL: B1FJV72	184,000.000	192,226.64	188,846.58
ORACLE CORP 4.9% 02-06-2033 SEDOL: BMWS997	1,547,000.000	1,532,090.84	1,501,680.29
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	1,020,000.000	1,003,961.10	987,710.02
OVINTIV INC 6.25% 07-15-2033 SEDOL: BNRR156	243,000.000	242,496.99	239,678.14
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	15,000.000	12,532.72	12,812.75
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 SEDOL: BMVV6B8	185,000.000	169,168.80	171,660.45
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025 SEDOL: BMTC709	110,000.000	103,393.09	103,858.76
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	100,000.000	76,766.34	77,741.73
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 SEDOL: BMTC6J1	80,000.000	71,065.01	72,402.08
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMTC6G8	230,000.000	181,646.65	180,644.33
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	100,000.000	68,243.23	67,371.28
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	135,000.000	89,338.12	85,874.22

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PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WWD3	20,000.000	17,137.20	17,238.38
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	65,000.000	49,640.89	50,887.45
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	350,000.000	253,792.00	238,357.87
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	165,000.000	122,433.30	117,724.44
PAPA JOHNS INTERNATIONAL INC 3.875% 09-15-2029 SEDOL: BNHXG26	120,000.000	103,452.55	101,580.00
PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049 SEDOL: BJTDRM3	105,000.000	88,674.41	87,399.36
PARKER-HANNIFIN FIXED 3.65% DUE 06-15-2024 SEDOL: BMQ7GY4	170,000.000	168,798.04	166,574.05
PARKER-HANNIFIN FIXED 4.25% DUE 09-15-2027 SEDOL: BMQ7GZ5	500,000.000	498,624.54	484,788.98
PAYSAFE FIN PLC / PAYSAFE HLDGS US 4% 06-15-2029 CUSIP: 70452AAA1	30,000.000	23,903.75	23,581.49
PAYSAFE FIN PLC / PAYSAFE 4.0% 06-15-2029 CUSIP: G6964MAA3	50,000.000	40,104.50	39,302.48
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 SEDOL: BPCTMS1	35,000.000	34,967.61	31,993.27
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SEDOL: BMWPCX3	25,000.000	18,338.16	16,471.62
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	25,000.000	18,184.03	16,480.14
PENN ENTERTAINMENT INC 4.125% 07-01-2029 CUSIP: U70833AG0	30,000.000	25,262.10	24,621.00
PEPSICO INC 2.25% DUE 03-19-2025 CUSIP: 713448EQ7	1,200,000.000	1,168,937.05	1,144,808.06
PEPSICO INC 3.6% DUE 02-18-2028 SEDOL: BMG7WB3	700,000.000	699,733.86	673,597.73
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030 SEDOL: BMYFCW0	200,000.000	170,500.00	176,980.66
PFIZER INVESTMENT ENTER 4.75% 05-19-2033 SEDOL: BQ66T62	444,000.000	443,334.00	442,327.14

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PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	302,000.000	295,960.00	302,685.05
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	453,000.000	452,325.03	470,975.62
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	605,000.000	593,244.85	612,228.68
PG&E CORP 5.25% DUE 07-01-2030 SEDOL: BLCC408	50,000.000	55,140.00	44,814.66
PG&E CORP 5% DUE 07-01-2028 SEDOL: BLCC3Z6	90,000.000	96,552.00	82,584.44
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	55,000.000	53,516.84	49,492.76
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050 SEDOL: BM9ZYD0	70,000.000	52,292.74	47,945.85
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 SEDOL: BN7B2M2	282,000.000	281,861.82	280,308.19
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	200,000.000	151,955.57	149,451.51
PLAINS ALL AMERN 6.65% DUE 01-15-2037 SEDOL: B23G0D1	442,000.000	444,628.22	443,401.44
POST HOLDINGS INC FIXED 4.625% DUE 04-15-2030 SEDOL: BM8FWC6	210,000.000	216,042.91	184,035.39
PRIME SEC SVCS BORROWER LLC/6.25% 01-15-2028 SEDOL: BMVB8M3	230,000.000	205,459.00	215,464.35
PRIME SECSRVC BRW/FINANC 3.375% 08-31-2027 SEDOL: BMCTVZ0	40,000.000	35,769.65	35,279.05
PROCTER & GAMBLE CO 3.95% DUE 01-26-2028 SEDOL: BPX2029	572,000.000	571,410.84	561,777.40
PROCTER & GAMBLE CO/THE 1.0% 04-23-2026 SEDOL: BMDV371	1,000,000.000	921,316.31	905,041.02
PROVIDENT FDG/ PFG FIN 6.375% DUE 06-15-2025 BEO SEDOL: BJVNRT8	170,000.000	175,312.50	149,600.00
PRUDENTIAL FINANCIAL INC 5.7% 09-15-2048 SEDOL: BGHCHW1	200,000.000	198,119.42	193,058.00
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	715,000.000	518,605.65	452,504.45

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Corporate Debt Instruments - Other			
United States - USD			
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	85,000.000	66,636.13	59,989.51
PUBLIC SVC CO COLO 3.7% DUE 06-15-2028 CUSIP: 744448CP4	500,000.000	492,567.73	474,450.54
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	300,000.000	279,089.70	246,415.73
PVTL NORTHERN OIL & GAS INC 3.625% DUE 04-15-2029 BEO SEDOL: BPNZZH8	130,000.000	144,937.60	144,978.80
PVTL TRANSOCEAN TITAN FIN LTD 01/02/2028 8.375% 02-01-2028 CUSIP: 89386MAA6	95,000.000	95,000.00	97,018.75
PVTPL REALOGY GROUP LLC/REALOGY CO-ISSUER CO 5.75% DUE 01-15-2029 SEDOL: BNNKW78	85,000.000	86,197.26	63,598.06
PVTPL ACRISURE LLC/ACRISURE FIN INC 4.25% DUE 02-15-2029/02-16-2021 BEO SEDOL: BMHJH79	30,000.000	24,741.90	25,895.87
PVTPL ACRISURE LLC/ACRISURE FIN INC SR NT 6.0% 08-01-2029 SEDOL: BMX7WS3	135,000.000	135,000.00	116,885.17
PVTPL ADVANCED DRAIN SYS INC DEL 6.375% DUE 06-15-2030/06-15-2025 BEO SEDOL: BNRNP85	145,000.000	145,000.00	143,444.15
PVTPL AHP HEALTH PARTNERS INC SR NT 5.75% 07-15-2029 SEDOL: BLB16Z5	85,000.000	85,000.00	73,289.55
PVTPL ALBERTSONS COS INC/SAFEWAY INC/ A 4.625% DUE 01-15-2027 BEO SEDOL: BK0SQV6	180,000.000	166,862.50	170,550.74
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.25% DUE 03-15-2026/08-31-2020 BEO SEDOL: BKPMPQ1	25,000.000	23,103.00	23,089.24
PVTPL ALLEGIANT TRAVEL CO SR SECD NT 7.25% DUE 08-15-2027/08-17-2022 BEO SEDOL: BM8WZQ2	105,000.000	104,460.30	104,612.55
PVTPL ALLIANT HLDGS INTER LLC/ALLIANT HLDGS 4.25 DUE 10-15-2027/10-15-2020 BEO SEDOL: BMXWDZ2	25,000.000	22,093.00	22,434.82
PVTPL AMWINS GROUP INC 4.875% DUE 06-30-2029 BEO SEDOL: BNW02Z7	45,000.000	45,000.00	40,634.24
PVTPL ANTERO RESOURCES CORP 5.375% DUE 03-01-2030 BEO SEDOL: BNDYF04	25,000.000	22,503.25	23,143.63
PVTPL ANTERO RESOURCES MIDSTRE 5.375% 06-15-2029 SEDOL: BLB14R3	25,000.000	22,525.75	23,229.51
PVTPL ARCHES BUYER INC 144A 4.25% DUE 06-01-2028 BEO SEDOL: BMHJ3J3	50,000.000	43,291.45	43,509.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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United States - USD			
PVTPL ASHLAND LLC 3.375% DUE 09-01-2031 SEDOL: BMWVP10	30,000.000	23,703.90	23,962.20
PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 01-14-2025 SEDOL: BKPT6P8	70,000.000	66,604.58	65,387.61
PVTPL BAUSCH HEALTH COS INC 6.125% 02-10-2027 CUSIP: 071734AP2	25,000.000	18,125.00	16,005.00
PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO CUSIP: 071734AN7	70,000.000	46,762.50	41,664.00
PVTPL BCPE ULYSSES MERGER SUB LLC 6.25% DUE 01-15-2029 SEDOL: BMHLJ57	130,000.000	130,000.00	107,542.50
PVTPL BOYD GAMING CORP 4.75% DUE 06-15-2031 BEO SEDOL: BMW1BG7	120,000.000	120,000.00	107,202.49
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	130,000.000	98,484.06	98,247.90
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	205,000.000	185,232.97	185,682.92
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SEDOL: BMCPJY3	185,000.000	145,008.55	150,460.77
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	150,000.000	115,341.00	115,056.76
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	385,000.000	318,124.77	321,959.46
PVTPL CALLON PETROLEUM CO 7.5% 06-24-2030 SEDOL: BN33PJ0	45,000.000	42,862.50	42,474.24
PVTPL CARNIVAL CORP 9.875% DUE 08-01-2027 BEO CUSIP: 143658BJ0	225,000.000	230,102.50	234,367.65
PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028 SEDOL: BF2KJZ0	15,000.000	14,587.50	13,666.35
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 03-01-2030 SEDOL: BK6WV51	340,000.000	280,602.00	290,728.46
PVTPL CHART INDUSTRIES INC 7.5% DUE 01-01-2030 BEO SEDOL: BLC8Z03	85,000.000	83,861.85	86,721.68
PVTPL CHESAPEAKE ENERGY CORP 5.5% DUE 02-01-2026/02-05-2021 BEO SEDOL: BMD83B6	85,000.000	85,850.00	82,871.83
PVTPL CHS/COMMUNITY HEALTH 5.25% 05-15-2030 SEDOL: BPVBWV1	360,000.000	360,000.00	283,581.79

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PVTPL CINEMARK USA INC 5.25% DUE 07-15-2028 BEO SEDOL: BN0WZH8	80,000.000	80,000.00	70,369.26
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527	255,000.000	255,000.00	257,881.50
PVTPL CLEAN HBRS INC 6.375% 02-01-2031 SEDOL: BL0NTT7	65,000.000	65,000.00	65,406.90
PVTPL CLEARWAY ENERGY OPER LLC 3.75% DUE02-15-2031 SEDOL: BN6J197	30,000.000	24,580.20	24,895.51
PVTPL COBRA ACQUISITIONCO LLC 6.375% 11-01-2029 SEDOL: BMXD7Q4	110,000.000	110,000.00	77,550.00
PVTPL COINBASE GLOBAL INC SR NT 3.625% 10-01-2031 SEDOL: BN6KWX1	45,000.000	42,825.00	26,587.55
PVTPL COMSTOCK RES INC 6.75% DUE 03-01-2029 SEDOL: BMW2W01	95,000.000	95,000.00	86,919.94
PVTPL COTY INC SR NT 6.5% DUE 04-15-2026 SEDOL: BFMXYC1	15,000.000	15,431.25	14,871.00
PVTPL COVERT MERGECO INC 4.875% 12-01-2029 SEDOL: BMYT7R2	30,000.000	25,553.10	25,950.00
PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0% 02-01-2029 SEDOL: BNK9N31	100,000.000	100,000.00	93,375.00
PVTPL CSC HLDGS LLC 4.625% 12-01-2030 SEDOL: BM9M1M9	200,000.000	139,000.00	88,987.42
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041 SEDOL: BN16CX4	255,000.000	190,621.28	179,820.96
PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051 SEDOL: BP0X650	45,000.000	30,571.51	30,179.86
PVTPL DIRECTV HOLDINGS/FING 5.87% DUE 08-15-2027 BEO SEDOL: BN765Z1	420,000.000	427,350.00	380,366.78
PVTPL ENDURE DIGITAL INC 6.0% DUE 02-15-2029 BEO SEDOL: BMFZ7B3	310,000.000	307,406.25	232,710.80
PVTPL ENERGIZER HLDGS INC NEW SR NT 144A4.375% DUE 03-31-2029 BEO SEDOL: BMD3QC3	30,000.000	25,134.90	25,851.00
PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030 SEDOL: BPCNQX6	130,000.000	129,850.00	129,841.62
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2027/06-07-2022 BEO SEDOL: BN95KX9	140,000.000	140,718.75	141,339.80

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United States - USD			
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2030/06-07-2022 BEO SEDOL: BNK93M0	50,000.000	50,000.00	50,597.30
PVTPL EQT CORP SR NT 3.125% 05-15-2026 SEDOL: BMYY692	270,000.000	252,919.13	248,240.70
PVTPL EQUITABLE FINL LIFE 1.3% 07-12-2026 SEDOL: BKY6371	550,000.000	497,299.00	479,429.89
PVTPL F&G ANNUITIES & LIFE INC 7.4% 01-13-2028 SEDOL: BQCZRP8	383,000.000	382,842.97	382,505.19
PVTPL F&G GLOBAL FDG 2.3% 04-11-2027 SEDOL: BNSNCR2	251,000.000	227,704.69	221,746.76
PVTPL FERRELLGAS ESCROW LLC/FG 5.375% DUE 04-01-2026 BEO SEDOL: BLGZL35	100,000.000	100,000.00	93,009.30
PVTPL FOUNDATION BLDG MATLS INC 6.0% DUE 03-01-2029 SEDOL: BN49FV9	170,000.000	171,678.75	141,950.00
PVTPL FRONTIER COMMUNICATIONS CORP 5.875% 10-15-2027 SEDOL: BMHL2W5	260,000.000	241,631.25	238,617.86
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 8.75% 05-15-2030 SEDOL: BPG22V9	80,000.000	80,000.00	78,189.90
PVTPL GARDEN SPINCO CORP SR NT 8.625% 07-20-2030 SEDOL: BQGD8Z5	130,000.000	130,000.00	139,717.61
PVTPL GEORGIA-PAC LLC .95% DUE 05-15-2026/11-19-2020 BEO SEDOL: BN8XGZ8	983,000.000	894,530.00	869,011.26
PVTPL GRAFTECH FIN INC 4.625% DUE 12-15-2028/12-15-2023 BEO SEDOL: BMHLJ35	30,000.000	24,604.20	24,375.67
PVTPL GRAFTECH GLOBAL ENTERPRISES INC SRSECD NT 9.875% 12-15-2028 SEDOL: BRT74C0	115,000.000	112,074.40	114,137.50
PVTPL GRAY OAK PIPELINE LLC 2.0% DUE 09-15-2023 SEDOL: BMGS0M3	350,000.000	342,219.50	347,037.62
PVTPL HARLEY-DAVIDSON FINL SVCS INC 6.5%03-10-2028/03-10-2023 SEDOL:	597,000.000	595,095.57	597,184.77
PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052 SEDOL: BP960Y7	800,000.000	671,317.33	657,397.41
PVTPL HCA INC NEW ISSUE 7YR 3.375% 03-15-2029 SEDOL: BP96133	233,000.000	210,685.59	207,172.57
PVTPL HESS MIDSTREAM PARTNERS LP 5.125% 06-15-2028 SEDOL: BKVHZF9	25,000.000	22,900.50	23,397.27

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032/02-02-2021 BEO SEDOL: BKPJT48	30,000.000	24,591.30	25,012.10
PVTPL HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031 SEDOL: BNKCJL0	85,000.000	85,000.00	71,309.57
PVTPL HILTON GRAND VACATIONS BORROWER ESCROW L SR NT 5.0% 06-01-2029 SEDOL: BMXKCL5	85,000.000	85,000.00	75,433.27
PVTPL HOLLY ENERGY PARTNERS L P/HOLLY ENERGY 5.0% DUE 02-01-2028 SEDOL: BKLHHZ3	5,000.000	4,663.85	4,612.29
PVTPL HOLLY ENERGY PARTNERS NEW ISSUE 6.375% 04-15-2027 SEDOL: BNGDF64	85,000.000	85,000.00	83,965.01
PVTPL HOME PT CAP INC 5.0% DUE 02-01-2026 BEO SEDOL: BMXYFL8	130,000.000	117,975.00	116,555.96
PVTPL INDEPENDENCE ENERGY FIN LLC 7.25% DUE 05-01-2026 BEO SEDOL: BN29V13	110,000.000	110,000.00	103,236.10
PVTPL KENVUE INC 5.05% 03-22-2053 SEDOL: BMF0FG9	220,000.000	218,587.60	224,540.40
PVTPL KEYSPAN GAS EAST CORP 5.994% 03-06-2033/03-06-2023 SEDOL: BPH14S6	488,000.000	488,000.00	491,787.98
PVTPL LAMB WESTON HLDGS INC SR NT 4.375% 01-31-2032 SEDOL: BMVRF19	5,000.000	4,581.25	4,466.38
PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061 SEDOL: BMFZ713	1,365,000.000	935,287.75	858,670.45
PVTPL MAGIC MERGECO INC 7.875% 05-01-2029 SEDOL: BN6JYJ8	65,000.000	65,000.00	43,796.35
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029 SEDOL: BMBMCS0	100,000.000	95,215.90	86,306.50
PVTPL MARS INC DEL 4.65% DUE 04-20-2031 SEDOL: BJJRMR5	385,000.000	385,000.00	382,296.14
PVTPL MATADOR RES CO 6.875% 04-15-2028 SEDOL: BP5WN62	105,000.000	104,415.00	103,928.29
PVTPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/12-15-2022 BEO SEDOL: BKMKKY1	145,000.000	142,796.00	142,410.01
PVTPL MIWD HOLDCO II LLC/MIWD FIN CORP 5.5% DUE 02-01-2030/01-19-2022 BEO SEDOL: BMX58V2	90,000.000	90,000.00	74,250.00
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029 BEO SEDOL: BMW4P42	150,000.000	125,062.50	130,359.48

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PVTPL NATIONSTAR MTG HLDGS INC 5.75 11-15-2031 SEDOL: BL0P584	30,000.000	30,000.00	24,643.35
PVTPL NCR CORP NEW 5% DUE 10-01-2028/08-20-2020 BEO SEDOL: BMTV977	25,000.000	22,276.25	22,310.76
PVTPL NESTLE HOLDINGS INC 5.25% 03-13-2026 SEDOL: BMF9CZ4	421,000.000	420,861.07	424,128.48
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 4.85% DUE 01-09-2028 SEDOL: BPXYFJ7	265,000.000	264,848.95	262,496.40
PVTPL NORTHERN OIL & GAS INC SR NT 8.75% 06-15-2031 SEDOL: BQBC857	130,000.000	128,138.40	127,725.00
PVTPL NORTHERN OIL & GAS INC 8.125% DUE 03-01-2028/02-18-2021 BEO SEDOL: BM8C3G8	100,000.000	100,000.00	98,000.00
PVTPL NORTONLIFELOCK INC 6.75% DUE 09-30-2027 BEO SEDOL: BNTGM58	165,000.000	165,000.00	164,535.44
PVTPL NRG ENERGY INC 3.625% DUE 02-15-2031/12-02-2020 BEO SEDOL: BNM51T9	135,000.000	105,340.50	105,387.08
PVTPL OASIS PETE INC NEW SR NT 6.375% 06-01-2026 SEDOL: BN0Z599	45,000.000	45,000.00	44,611.88
PVTPL OLYMPUS WTR US HLDG CORP 9.75% 11-15-2028 SEDOL: BRBH8M6	200,000.000	200,000.00	195,060.00
PVTPL PAPA JOHNS INTL INC SR NT 3.875% 09-15-2029 SEDOL: BNDVLZ2	55,000.000	47,045.85	46,557.50
PVTPL PATRICK INDS INC 4.75% DUE 05-01-2029 BEO SEDOL: BMF1LT7	90,000.000	90,000.00	77,299.20
PVTPL PENN NATL GAMING INC SR NT CONV 2.75% DUE 05-15-2026 REG SEDOL: BMDWWT9	40,000.000	118,280.61	49,560.00
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 6.2% 06-15-2030 SEDOL: BMJ0DH2	239,000.000	238,352.31	240,248.74
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 3.4% 11-15-2026 SEDOL: BF251V5	500,000.000	473,522.01	460,843.63
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SEDOL: BNYGL12	300,000.000	294,895.44	283,156.13
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.7 DUE 02-01-2028/01-12-2023 BEO SEDOL: BQ0MXL9	193,000.000	192,598.56	190,455.75
PVTPL PRIME SEC SVCS BORROWER LLC 3.375% 08-31-2027 SEDOL: BMFBJS2	30,000.000	25,876.50	26,459.29

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PVTPL RACKSPACE TECHNOLOGY GLOBAL INC 5.375% DUE 12-01-2028 BEO SEDOL: BN7N7Q7	90,000.000	94,977.90	27,939.39
PVTPL RAND PARENT LLC 8.5% DUE 02-15-2030 SEDOL: BMZMHT2	405,000.000	398,376.80	366,667.84
PVTPL RESIDEO FDG INC SR NT 4.0% 09-01-2029 SEDOL: BL6L4M3	55,000.000	46,044.55	45,628.05
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	10,000.000	10,000.00	8,850.00
PVTPL ROYAL CARIBBEAN CRUISES LTD SR NT 11.625% DUE 08-15-2027/08-18-2022 BEO CUSIP: 780153BL5	20,000.000	20,000.00	21,748.78
PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEO CUSIP: 780153BG6	370,000.000	370,000.00	345,039.69
PVTPL SABINE PASS LIQUEFACTION LLC 5.9% 09-15-2037 SEDOL: BP0XZF3	259,000.000	258,627.04	262,710.42
PVTPL SABRE GLBL INC 11.25% DUE 12-15-2027/12-06-2022 BEO SEDOL: BP6WW53	50,000.000	49,067.00	42,375.00
PVTPL SCHLUMBERGER HLDGS CORP 3.9% DUE 05-17-2028 BEO SEDOL: BJVP299	250,000.000	237,629.99	235,554.40
PVTPL SCIENTIFIC GAMES INTL INC 7.25% DUE 11-15-2029 SEDOL: BJLPYT3	50,000.000	46,925.00	50,062.50
PVTPL SEALED AIR CORP 6.125% DUE 02-01-2028 SEDOL: BL0NTS6	80,000.000	80,000.00	79,410.23
PVTPL SIMMONS FOOD INC 4.625% DUE 03-01-2029 BEO SEDOL: BLKH085	90,000.000	90,000.00	72,109.32
PVTPL SIRIUS XM RADIO INC 3.875% DUE 09-01-2031 BEO SEDOL: BM9SD09	30,000.000	23,352.00	23,198.77
PVTPL SOLARIS MIDSTREAM HLDGS LLC 7.625%DUE 04-01-2026/04-01-2021 BEO SEDOL: BN2D5R9	45,000.000	45,000.00	43,549.39
PVTPL SONIC AUTOMOTIVE INC 4.625% DUE 11-15-2029 BEO SEDOL: BNVY272	180,000.000	180,000.00	150,739.83
PVTPL SONIC AUTOMOTIVE INC 4.875% DUE 11-15-2031 BEO SEDOL: BNVY261	115,000.000	115,000.00	94,367.33
PVTPL SUBURBAN PROPANE PARTNERS L.P 5.0%DUE 06-01-2031 BEO SEDOL: BN0WMR7	90,000.000	90,000.00	75,343.44
PVTPL TALEN ENERGY SUPPLY LLC 8.625% 06-01-2030 SEDOL: BQFHT88	55,000.000	55,000.00	56,925.00

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PVTPL TAP ROCK RES LLC SR NT 7.0% 10-01-2026 SEDOL: BMCTV83	90,000.000	89,350.00	92,700.00
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	1,200,000.000	1,093,628.35	1,108,968.00
PVTPL THE BEAUTY HEALTH CO 1.25% 10-01-2026 SEDOL: BNYDHC6	95,000.000	75,185.23	74,515.63
PVTPL TRANSDIGM INC 6.25% 03-15-2026 SEDOL: BJJQH22	40,000.000	39,582.25	39,804.51
PVTPL TRANSDIGM INC 6.75% 08-15-2028 SEDOL: BNC3FJ1	375,000.000	375,000.00	376,421.25
PVTPL TRANSOCEAN POSEIDON LTD SR SECD NT6.875% 02-01-2027 CUSIP: 89383JAA6	113,750.000	112,064.06	112,185.94
PVTPL TRITON CONTAINER 06-15-2031 SEDOL: BN79ZF0	1,250,000.000	1,016,205.63	961,738.24
PVTPL U S ACUTE CARE SOLUTIONS LLC 6.375% DUE 03-01-2026 BEO SEDOL: BKP96F8	70,000.000	70,000.00	59,937.50
PVTPL USAA CAPITAL CORP 3YR NEW ISSUE 3.375% 05-01-2025 SEDOL: BNNJQ95	750,000.000	742,430.16	720,300.27
PVTPL USIS MERGER SUB INC 6.875% DUE 05-01-2025 BEO SEDOL: BD9FQ86	165,000.000	157,851.55	163,762.50
PVTPL VICI PPTYS /NT 4.25% DUE 12-01-2026 SEDOL: BK6X369	65,000.000	61,131.25	60,806.28
PVTPL VICI PPTYS L P/VICI NT CO INC 4.625% 06-15-2025 SEDOL: BMH6ZL0	55,000.000	53,518.75	53,143.49
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	75,000.000	71,250.00	70,854.00
PVTPL VICI PROPERTIES INC 5.625% 05-01-2024 SEDOL: BMH6ZK9	55,000.000	55,525.00	54,660.96
PVTPL VICTORS MERGER CORP 6.375% DUE 05-15-2029 BEO SEDOL: BKPGJV6	125,000.000	125,000.00	85,000.00
PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2029 BEO SEDOL: BMGS3Q8	200,000.000	200,143.75	183,000.00
PVTPL VINE ENERGY HLDGS LLC 6.75% DUE 04-15-2029/04-07-2021 BEO SEDOL: BNTFHM7	100,000.000	100,000.00	99,223.57
PVTPL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024 SEDOL: BJQTHM4	95,000.000	90,958.25	91,751.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL VISTRA OPERATIONS CO LLC 5.125% DUE 05-13-2025 BEO SEDOL: BKPMWQ0	30,000.000	29,480.40	29,248.68
PVTPL VISTRA OPERATIONS CO LLC 5.5% DUE 09-01-2026 BEO SEDOL: BFXKZR3	245,000.000	246,562.50	235,749.93
PVTPL W R GRACE HLDGS LLC SR NT 5.625% 08-15-2029 SEDOL: BLDBLN6	30,000.000	23,827.50	24,579.00
PVTPL WOLFSPEED INC 1.875% DUE 12-01-2029 BEO SEDOL: BP5J6C0	45,000.000	41,972.97	34,695.00
PVTPLLIBERTY UTILS FIN GP1 GTD NT 2.05% 09-15-2030 SEDOL: BMZ14P4	350,000.000	255,118.50	271,919.19
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	214,000.000	212,482.74	239,529.67
QUANTA SVCS INC SR NT .95% 10-01-2024 SEDOL: BMHW0V3	170,000.000	157,197.78	159,742.70
QUICKEN LNS LLC/QUICKEN LNS CO-ISSU 3.625% 03-01-2021 SEDOL: BMH3K83	30,000.000	27,562.50	25,214.04
QUICKEN LNS 3.875% DUE 03-01-2031 SEDOL: BN7RYH9	15,000.000	14,779.50	12,162.86
QUICKEN LNS 3.875% DUE 03-01-2031 SEDOL: BLSN9D3	1,370,000.000	1,296,309.10	1,110,874.78
RADIATE HOLDCO /FINANCE 6.5% 09-15-2028 CUSIP: U7501VAD9	180,000.000	191,700.00	105,041.70
RAND PARENT LLC 8.5% 02-15-2030 SEDOL: BMCMR73	45,000.000	40,204.25	40,740.87
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4	212,000.000	131,933.96	136,516.44
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL: B29VJL1	750,000.000	919,380.00	810,408.02
REPUBLIC SERVICES INC 5.0% DUE 04-01-2034 SEDOL: BN7K9J5	446,000.000	443,720.94	444,998.12
RESIDEO FDG INC 4.0% 09-01-2029 CUSIP: U76107AB4	120,000.000	101,894.65	99,552.10
ROCHE HLDGS INC 2.132% 03-10-2025 SEDOL: BM8HGK8	1,000,000.000	965,799.13	950,016.04
ROCKET MTG LLC / ROCKET MTG CO-ISSR 4% 10-15-2033 SEDOL: BMWS577	75,000.000	71,137.50	58,668.00

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
ROCKET MTG LLC/ROCKET MTG CO-ISSR 2.875%10-15-2026 SEDOL: BM9HKT4	195,000.000	169,650.00	172,575.00
ROYAL CARIBBEAN CRUISES LTD SR NT 144A 4.25% 07-01-2026 CUSIP: 780153BH4	120,000.000	120,000.00	110,154.06
ROYAL CARIBBEAN CRUISES RCL 5 1/2 04/01/28 5.5% 04-01-2028 CUSIP: V7780TAE3	245,000.000	249,287.50	228,472.23
ROYAL CARIBBEAN CRUISES 3.7% 03-15-2028 SEDOL: BD1DDN2	150,000.000	141,193.75	130,364.85
ROYALTY PHARMA PLC 2.15% 09-02-2031 CUSIP: 78081BAN3	551,000.000	445,823.00	431,914.37
RPM INTERNATIONAL INC 2.95% 01-15-2032 SEDOL: BNG5902	247,000.000	203,500.11	195,394.12
RPM INTL INC 4.55% DUE 03-01-2029 SEDOL: BJK31T7	369,000.000	355,778.42	345,682.43
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	325,000.000	324,421.50	337,477.93
RYDER SYSTEM INC 5.25% 06-01-2028 SEDOL: BLB3TN0	362,000.000	361,533.02	357,424.41
S&P GLOBAL INC 2.3% 08-15-2060 SEDOL: BKY44R2	1,250,000.000	762,570.41	723,954.76
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	55,000.000	40,677.78	37,213.79
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD CUSIP: 80007RAL9	400,000.000	321,000.00	356,028.68
SBA COMMUNICATIONS CORP NEW SR NT 3.875%02-15-2027 SEDOL: BNBTL14	85,000.000	80,112.50	78,302.54
SBA COMMUNICATIONS 3.125% DUE 02-01-2029 SEDOL: BPVBYZ9	30,000.000	24,450.00	25,429.65
SCHLUMBERGER FIN CDA LTD 1.4% DUE 09-17-2025/09-18-2020 REG CUSIP: 80685XAC5	135,000.000	125,356.43	124,232.63
SCIENTIFIC GAMES CORP 7.25% 11-15-2029 SEDOL: BJTM2D6	520,000.000	572,275.00	520,650.00
SCIENTIFIC GAMES I 7% GTD SNR 15/05/28 USD2000 SEDOL: BJ9S5H9	190,000.000	202,600.00	188,985.60
SEAGATE HDD CAYMAN 4.091% DUE 06-01-2029 CUSIP: 81180WBC4	120,000.000	105,033.30	105,588.53

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
SEAGATE HDD CAYMAN 4.875% DUE 06-01-2027 CUSIP: 81180WAR2	35,000.000	33,720.31	33,508.70
SEAGATE HDD CAYMAN 8.25% 12-15-2029 CUSIP: 81180WBH3	110,000.000	110,000.00	114,891.70
SEMPRA ENERGY 3.4% 01-12-2018 SEDOL: BFWJFQ0	275,000.000	261,307.27	253,109.73
SENSATA TECHNOLOGIES INC .000437% 02-15-2030 CUSIP: U81700AA1	35,000.000	30,056.25	31,298.66
SENSATA TECHNOLOGIES INC 3.75% DUE 02-15-2031 BEO SEDOL: BM8F7M1	155,000.000	132,132.00	132,601.18
SENSATA 3.75% DUE 02-15-2031 SEDOL: BMD7L86	50,000.000	42,552.40	42,774.58
SHERWIN-WILLIAMS 3.45% DUE 08-01-2025 SEDOL: BYW41J3	440,000.000	432,966.67	422,499.66
SHIRE ACQUISITIONS 3.2% DUE 09-23-2026 SEDOL: BD1XH85	500,000.000	478,371.85	469,476.44
SIRIUS XM RADIO INC 3.875% 09-01-2031 SEDOL: BNM5N04	75,000.000	56,475.90	57,996.93
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625% DUE 08-01-2033 SEDOL: 2922061	675,000.000	527,864.21	507,600.00
SM ENERGY CO 5.625% DUE 06-01-2025 SEDOL: BXCJ180	65,000.000	62,475.00	63,517.35
SM ENERGY CO 6.75% DUE 09-15-2026 SEDOL: BDJ0GW5	185,000.000	186,510.83	180,321.18
SOLARIS MIDSTREAM FIXED 7.625% DUE 04-01-2026 SEDOL: BP92Z28	40,000.000	38,500.00	38,710.57
SONOCO PRODS CO NT 1.8% 02-01-2025 SEDOL: BPCQKB1	1,000,000.000	943,700.00	933,479.36
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	15,000.000	11,197.00	10,728.05
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021H 3.65% 06-01-2051 SEDOL: BN6M4F3	40,000.000	31,022.64	29,665.01
SOUTHERN CALIF EDISON CO 1ST & REF MTG SER 2021 1.1% 04-01-2024 SEDOL: BLFBF87	1,250,000.000	1,191,914.72	1,206,718.38
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	170,000.000	129,289.34	126,506.58

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022F 5.85% 11-01-2027 SEDOL: BP2TQ67	372,000.000	371,784.24	380,399.00
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL: BJVNK33	115,000.000	101,838.28	98,857.67
SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026 SEDOL: BN7QLJ7	465,000.000	416,837.96	416,666.37
SOUTHERN PWR CO 4.95% DUE 12-15-2046 SEDOL: BZ124X0	160,000.000	146,328.44	140,334.79
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	275,000.000	221,397.26	218,341.78
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	135,000.000	109,670.43	104,149.83
SOUTHWEST AIRLS CO 1.25% DUE 05-01-2025 SEDOL: BKP33Y8	310,000.000	439,451.35	355,415.00
SOUTHWESTERN ELEC PWR CO SR NT SER N 1.65% 03-15-2026 SEDOL: BLH3W80	40,000.000	36,386.51	36,148.94
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	15,000.000	11,162.30	10,060.11
SOUTHWESTERN ENERGY CO 5.375% 02-01-2029 SEDOL: BPGBGP8	70,000.000	70,197.28	65,916.47
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 SEDOL: BMDHPS4	165,000.000	125,528.09	114,829.04
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	165,000.000	151,406.25	140,790.17
SPECIALTY BLDG PRODS HLDG LLC 6.375% DUE09-30-2026 BEO SEDOL: BMGWNY8	95,000.000	89,887.50	89,756.51
SPECTRA ENERGY 4.75 DUE 03-15-2024 SEDOL: BDZMP84	55,000.000	55,489.45	54,525.73
SPRINGLEAF FIN 5.375% DUE 11-15-2029 SEDOL: BKTMHD8	30,000.000	25,425.00	25,504.43
SPRINGLEAF FIN 6.875% DUE 03-15-2025 SEDOL: BF28TP4	180,000.000	180,000.00	178,223.67
SPRINGLEAF FIN 7.125% DUE 03-15-2026 CUSIP: 85172FAN9	180,000.000	183,773.53	176,848.60
STANLEY BLACK & DECKER INC JR SUB NT FXD/FLTG DUE 03-15-2060/03-15-2025 REG SEDOL: BKZHNQ2	800,000.000	688,750.56	610,707.60

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United States - USD			
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	500,000.000	401,870.53	375,170.62
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	195,000.000	169,394.54	171,867.61
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	250,000.000	230,780.00	218,487.22
SUNOCO LP/SUNOCO FIN CORP 4.5% DUE 05-15-2029 SEDOL: BL545C0	165,000.000	162,637.50	146,386.45
SYNCHRONY FINL 4.5% DUE 07-23-2025 SEDOL: BYTRVS4	2,200,000.000	2,143,750.93	2,074,002.90
SYNOVUS BK COLUMBUS GA 5.625% 02-15-2028 SEDOL: BMXHQD6	265,000.000	264,485.90	239,424.20
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	800,000.000	754,704.00	684,308.90
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	550,000.000	627,584.58	626,919.98
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	600,000.000	545,695.66	508,693.40
SYSCO CORP 5.95% DUE 04-01-2030 SEDOL: BM5M5P4	50,000.000	53,779.75	52,341.31
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	152,000.000	156,202.80	154,340.84
T-MOBILE USA INC SR SECD NT 1.5% 02-15-2026 SEDOL: BN0ZP55	25,000.000	22,638.52	22,589.93
T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5	405,000.000	405,000.00	372,136.44
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,455,000.000	1,057,264.02	1,063,763.03
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	302,000.000	225,429.66	211,955.21
TARGA RES CORP 6.125% 03-15-2033 SEDOL: BQ3PVF5	210,000.000	212,331.90	214,575.89
TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 SEDOL: BFZRLM9	265,000.000	252,675.60	252,899.45
TARGA RES PARTNERS FIXED 6.875% 01-15-2029 SEDOL: BL3FLF0	70,000.000	69,693.55	71,398.60

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TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	30,000.000	28,723.15	28,871.10
TELADOC HEALTH INC 1.25% DUE 06-01-2027 SEDOL: BN0WZG7	560,000.000	637,698.45	445,200.00
TEXAS CAPITAL BANCSHARES INC 4.0% DUE 05-06-2031 BEO SEDOL: BMCDLJ6	500,000.000	455,000.00	362,771.76
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL: BMF9DQ2	304,000.000	302,969.44	307,978.93
TEXAS INSTRUMENTS INC 4.6% DUE 02-15-2028 BEO SEDOL: BP399T0	370,000.000	369,359.90	370,670.21
THE CHEMOURS CO 4.625% DUE 11-15-2029 SEDOL: BMCH198	130,000.000	108,454.40	109,865.07
TIBCO SOFTWARE INC SR SECD NT 144A 6.5% 03-31-2029 SEDOL: BN2QTP4	155,000.000	132,375.00	138,009.02
TIBCO SOFTWARE INC 6.5% 03-31-2029 SEDOL: BNHSQ87	140,000.000	124,461.55	124,653.31
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	320,000.000	271,292.80	266,219.26
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	500,000.000	517,360.00	479,337.08
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	40,000.000	41,777.07	40,762.79
TOYOTA MOTOR CREDIT CORP 3.95% 06-30-2025 SEDOL: BL54QN8	270,000.000	271,811.75	264,098.98
TOYOTA MTR CR CORP .8% DUE 01-09-2026 SEDOL: BM9TMP0	455,000.000	414,108.84	409,076.83
TOYOTA MTR CR CORP 2.5% 03-22-2024 SEDOL: BMFT566	625,000.000	614,922.47	611,812.39
TRANE TECHNOLOGIES FING LTD 2.25% 03-03-2033 SEDOL: BPYT0Q3	184,000.000	183,758.96	186,287.69
TRANSDIGM INC FIXED 5.5% 11-15-2027 SEDOL: BM9QGV5	65,000.000	57,461.57	61,307.99
TRANSDIGM INC 4.875% 05-01-2029 REG SEDOL: BN30610	215,000.000	215,000.00	192,051.59
TRANSDIGM INC 6.25% 03-15-2026 SEDOL: BJ50RY0	160,000.000	160,484.50	159,218.03

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TRANSOCEAN POSEIDON LTD 6.875% 02-01-2027 CUSIP: G9008JAA2	385,937.500	376,915.32	380,630.86
TRAVEL PLUS 4.625% DUE 03-01-2030 SEDOL: BQWS4K1	565,000.000	598,675.79	478,131.25
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	258,000.000	257,594.94	261,413.37
TRIMBLE INC 4.9% DUE 06-15-2028 SEDOL: BF4L962	375,000.000	364,411.59	365,994.62
U S BANCORP 2.491% 11-03-2036 SEDOL: BNM0K86	1,500,000.000	1,220,796.35	1,097,229.89
U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00195 2.215% 01-27-2028 SEDOL: BPNXHW1	381,000.000	342,800.94	337,756.30
UBER TECHNOLOGIES FIXED 6.25% DUE 01-15-2028 CUSIP: U9029YAF7	2,160,000.000	2,363,425.00	2,149,329.60
UBER TECHNOLOGIES INC SR NT CONV 0.0% DUE 12-15-2025 REG SEDOL: BN7LHS3	220,000.000	214,684.64	200,645.83
UBER TECHNOLOGIES INC SR NT 144A 4.5% 08-15-2029 SEDOL: BNSNM61	90,000.000	87,100.00	82,835.83
UBER TECHNOLOGIES INC 4.5% 08-15-2029 CUSIP: U9029YAG5	125,000.000	110,312.50	115,049.76
UBER TECHNOLOGIES INC 8% 11-01-2026 SEDOL: BFD1JD0	65,000.000	66,462.50	66,242.28
UNIFRAX ESCR 5.25% DUE 09-30-2028 SEDOL: BK9RLY2	45,000.000	37,216.80	32,486.85
UNIFRAX ESCR 5.25% DUE 09-30-2028 SEDOL: BP37SS6	140,000.000	134,437.50	101,070.20
UNION ELEC CO 2.95% DUE 06-15-2027 SEDOL: BYSWYD6	35,000.000	33,446.23	32,570.66
UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL: BMGJVN4	380,000.000	423,374.18	399,180.90
UNITEDHEALTH GROUP INC NT 3.7% 05-15-2027 SEDOL: BPCTM36	200,000.000	199,233.45	192,797.09
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	325,000.000	253,935.17	241,433.54
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	45,000.000	36,012.64	33,565.77

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UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	50,000.000	51,337.20	48,068.44
UNITEDHEALTH GROUP 3.125% DUE 05-15-2060 SEDOL: BM95BH3	325,000.000	240,672.59	226,482.86
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	260,000.000	222,401.40	208,836.26
UNITEDHEALTH GROUP 5.15% DUE 10-15-2025 SEDOL: BQ82ZF9	507,000.000	507,453.57	508,403.92
UNITEDHEALTH GROUP 5.25% DUE 02-15-2028 SEDOL: BLBRZF6	388,000.000	386,071.64	395,575.93
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	390,000.000	385,398.00	441,002.36
UNITI GROUP LP / 4.75% DUE 04-15-2028 SEDOL: BNSM3M1	190,000.000	182,914.00	157,681.21
UNITY SOFTWARE INC CNV SNR 0.0% USD 11-15-2026 SEDOL: BP95732	145,000.000	109,738.83	115,782.50
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029 SEDOL: BMFV4N2	150,923.520	150,923.52	149,627.45
VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL: BLKH1C6	20,000.000	13,402.22	11,971.90
VA ELEC & PWR CO 2.95% DUE 11-15-2026 SEDOL: BYMCDX5	275,000.000	263,928.12	254,755.10
VA ELEC & PWR CO 3.3% DUE 12-01-2049 SEDOL: BJV0KP6	160,000.000	126,911.60	114,629.22
VA ELEC & PWR CO 4.6% DUE 12-01-2048 SEDOL: BGL9BH1	110,000.000	105,013.17	97,962.74
VA ELEC & PWR CO 6.35% DUE 11-30-2037 SEDOL: B29R964	105,000.000	121,178.01	111,485.40
VENTURE GLOBAL LNG INC. 3.875% 11-01-2033 SEDOL: BN6SFD6	455,000.000	373,100.00	372,593.04
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	634,000.000	455,803.58	450,916.45
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	95,000.000	67,606.71	61,891.32
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	625,000.000	440,241.16	396,975.63

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United States - USD			
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	225,000.000	158,284.48	140,543.51
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	125,000.000	110,243.58	98,533.24
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	200,000.000	167,876.35	154,361.29
VERIZON COMMUNICATIONS 5.05% 05-09-2033 SEDOL: BRS92H8	207,000.000	206,662.59	204,696.55
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	350,000.000	313,024.16	287,699.27
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	1,370,000.000	1,082,819.41	966,514.41
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	152,000.000	123,968.16	129,532.70
VIASAT INC FIXED 6.5% DUE 07-15-2028 CUSIP: U92222AF2	95,000.000	100,462.50	80,512.50
VIATRIS INC SR NT 1.65% 06-22-2025 SEDOL: BL5BHN6	175,000.000	158,652.67	161,005.00
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	400,000.000	285,369.59	276,418.43
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	830,000.000	568,206.20	548,911.50
VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025 SEDOL: BP5JTF4	200,000.000	200,878.00	193,290.86
VICTORIAS SECRET AND CO 4.625% 07-15-2029 SEDOL: BP2PW34	30,000.000	24,514.50	21,926.62
VIKING CRUISES LTD FIXED 5.875% DUE 09-15-2027 SEDOL: BF0GXJ2	85,000.000	77,562.50	78,125.20
VIKING CRUISES LTD 7.0% 02-15-2029 CUSIP: G9363BAG5	105,000.000	97,125.00	97,650.00
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	55,000.000	41,040.34	36,782.61
VOC ESCROW LTD 5% DUE 02-15-2028 SEDOL: BFYV7L3	100,000.000	99,750.00	91,750.00
VONTIER CORP 2.95% 04-01-2031 CUSIP: 928881AF8	567,000.000	446,591.29	453,298.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VORNADO REALTY L.P. 2.15% DUE 06-01-2026BEO SEDOL: BNDQK61	250,000.000	223,151.31	211,783.04
W. R. GRACE HOLDINGS LLC 5.625% 08-15-2029 SEDOL: BLH25Q6	30,000.000	25,492.20	24,579.00
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812	90,000.000	68,161.06	63,926.57
WARNERMEDIA HLDGS INC SR NT 3.638% 03-15-2025 SEDOL: BNQQB87	300,000.000	290,751.35	289,357.18
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	10,000.000	8,081.50	8,868.75
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	400,000.000	339,185.72	325,988.43
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	348,000.000	303,888.63	283,358.29
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	174,000.000	151,065.06	146,658.91
WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026 SEDOL: BNHN5W9	556,000.000	556,000.00	556,459.67
WASTE CONNECTIONS FIXED 3.2% DUE 06-01-2032 SEDOL: BP96122	180,000.000	160,627.85	156,875.75
WASTE CONNECTIONS FIXED 4.25% DUE 12-01-2028 SEDOL: BF5M0P0	372,000.000	356,940.50	357,896.98
WASTE CONNECTIONS INC 2.2% DUE 01-15-2032 SEDOL: BMWPCR7	550,000.000	436,899.57	443,559.34
WASTE MANAGEMENT INC 4.625% DUE 02-15-2030 SEDOL: BN45302	181,000.000	181,287.79	178,325.10
WEATHERFORD INTL LTD SR NT 144A 8.625% 04-30-2030 CUSIP: 947075AU1	135,000.000	135,000.00	137,057.67
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP: 95000U2V4	625,000.000	595,951.92	583,343.39
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	330,000.000	324,987.09	307,364.00
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	350,000.000	355,325.07	336,006.18
WELLS FARGO & COMPANY 2.164% 02-11-2026 SEDOL: BK8ZKC8	1,980,000.000	1,882,861.20	1,864,507.99

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO COML MTG TR 2016-C36 MTG PASSTHRU CTF CL C 4.25619% 11-15-2059 CUSIP: 95000MBV2	50,000.000	36,656.25	35,448.61
WESTERN GAS PARTNERS LP 4.75% 08-15-2028 SEDOL: BFXKXC4	105,000.000	96,812.50	99,656.19
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 SEDOL: BRCCQR1	5,000.000	4,986.40	5,039.45
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	472,000.000	298,923.52	286,877.82
WESTN GAS PARTNERS 4.5% 03-01-2028 CUSIP: 958254AH7	30,000.000	26,925.00	28,289.71
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	105,000.000	93,137.10	87,646.17
WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050 SEDOL: BKRMRB8	55,000.000	48,937.50	45,048.85
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	25,000.000	23,553.30	22,991.75
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	255,000.000	211,326.13	203,495.88
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	543,000.000	541,218.96	533,367.95
WEYERHAEUSER CO 4% DUE 11-15-2029 SEDOL: BMFDHK6	135,000.000	128,074.43	124,475.54
WFRBS COML MTG TR VAR RT 5.54909801483% DUE 03-15-2044 SEDOL: B58S538	28,952.960	13,227.65	5,631.35
WFRBS COML MTG TR 4.48574 DUE 08-15-2046 SEDOL: BCZRWT2	45,000.000	41,625.00	33,331.66
WHEEL PROS ESCR 6.5% DUE 05-15-2029 SEDOL: BMF39X3	60,000.000	60,000.00	18,084.00
WI PWR & LT CO 3% DUE 07-01-2029 SEDOL: BJLK283	110,000.000	101,674.55	98,607.68
WILLIAMS COMPANIES INC 3.5% 10-15-2051 SEDOL: BMTVQ21	305,000.000	225,293.66	210,350.27
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	200,000.000	184,860.00	194,847.92
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	275,000.000	257,071.07	247,321.89

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	80,000.000	79,348.54	77,867.61
WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027 CUSIP: 970648AL5	419,000.000	412,658.59	406,938.30
WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029 SEDOL: BKLMSH7	165,000.000	141,097.80	141,934.54
WISCONSIN PWR & LT CO 1.95% 09-16-2031 SEDOL: BNZGVM2	65,000.000	53,816.35	51,555.29
WISCONSIN PWR & LT CO 4.95% 04-01-2033 SEDOL: BNVTWM2	191,000.000	190,671.48	188,902.08
WOLFSPEED INC SR NT CONV .25% 02-15-2028 SEDOL: BN4BB62	30,000.000	27,537.57	22,980.00
WYNN RESORTS FIN LLC / WYNN RESORTS 5.125% 10-01-2029 SEDOL: BN6V1X7	140,000.000	147,875.00	125,467.06
XILINX INC 2.375% 06-01-2030 SEDOL: BMFH5K4	415,000.000	367,098.75	358,253.08
YUM BRANDS INC 3.625% 03-15-2031 SEDOL: BN7K371	95,000.000	82,804.00	82,072.88
ZILLOW GROUP INC 1.375% DUE 09-01-2026 REG SEDOL: BM8TGQ0	25,000.000	42,304.84	31,437.50
ZIONS 3.25% DUE 10-29-2029 SEDOL: BJLC074	1,700,000.000	1,481,302.25	1,247,738.56
ZOETIS INC FIXED 5.4% DUE 11-14-2025 SEDOL: BQH7LV3	186,000.000	185,864.22	186,569.22
144A LABL INC NEW ISSUE 5.875% 11-01-2028 SEDOL: BPGMYK2	5,000.000	4,634.00	4,547.40
Total United States - USD		**254,091,657.05**	**241,903,687.11**
Total Corporate Debt Instruments - Other		**307,029,897.73**	**292,410,748.85**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Preferred			
United States - USD			
PVTPL AZUL HLDGS INC PFD SER B CUSIP: 05500Q205	12,675.000	107,585.33	0.00
Total United States - USD		**107,585.33**	**0.00**
Total Corporate Stock - Preferred		**107,585.33**	**0.00**
Corporate Stock - Common			
Asia Region - GBP			
JPMORGAN CHINA GROWTH & INCOME PLC SEDOL: 0343501	47,229.000	259,433.69	154,915.05
Total Asia Region - GBP		**259,433.69**	**154,915.05**
Belgium - EUR			
KBC GROEP NV NPV SEDOL: 4497749	3,683.000	229,365.89	256,840.36
Total Belgium - EUR		**229,365.89**	**256,840.36**
Brazil - GBP			
OCEAN WILSON HLDGS ORD GBP0.20 SEDOL: 0655790	31,595.000	330,364.56	385,615.74
Total Brazil - GBP		**330,364.56**	**385,615.74**
Brazil - USD			
NU HOLDINGS LTD CUSIP: G6683N103	9,650.000	69,658.14	76,138.50
Total Brazil - USD		**69,658.14**	**76,138.50**
Canada - USD			
DESCARTES SYS GROUP INC COM CUSIP: 249906108	828.000	61,737.23	66,331.08
** NUTRIEN LTD COM NPV CUSIP: 67077M108	525.000	42,277.81	31,001.25

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - USD			
RB GLOBAL INC COM NPV CUSIP: 74935Q107	626.000	22,548.24	37,560.00
** RESTAURANT BRANDS INTL INC COM NPV CUSIP: 76131D103	1,057.000	67,522.19	81,938.64
Total Canada - USD		**194,085.47**	**216,830.97**
China - USD			
ADR LEGEND BIOTECH CORP SPON ADS EACH REP 2 ORD SHS CUSIP: 52490G102	900.000	54,364.27	62,127.00
Total China - USD		**54,364.27**	**62,127.00**
Cook Islands - CAD			
ABRDN ASIA-PACIFIC COM NPV SEDOL: BLFJZ58	67,395.000	125,473.88	128,856.49
Total Cook Islands - CAD		**125,473.88**	**128,856.49**
Denmark - DKK			
CHEMOMETEC A/S DKK1 SEDOL: B1KBGS9	1,941.000	196,741.89	132,531.26
DSV A S DKK1 SEDOL: B1WT5G2	3,311.000	380,448.89	695,204.00
GENMAB AS DKK1 SEDOL: 4595739	560.000	80,813.49	211,696.96
NOVO-NORDISK AS DKK0.2 SERIES'B' SEDOL: BHC8X90	5,015.000	559,785.12	807,855.26
ROYAL UNIBREW A/S DKK2 (POST SPLIT) SEDOL: BX8ZX20	5,655.000	498,348.81	505,439.68
Total Denmark - DKK		**1,716,138.20**	**2,352,727.16**
Denmark - USD			
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP: 04351P101	273.000	37,705.97	24,365.25
GENMAB A/S SPONSORED ADR CUSIP: 372303206	1,013.000	37,228.27	38,504.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Denmark - USD			
Total Denmark - USD		**74,934.24**	**62,869.38**
France - EUR			
ALD EUR1.5 SEDOL: BF03BV1	26,023.000	322,741.11	278,374.70
ALTEN NPV1.05 SEDOL: 5608915	2,386.000	177,772.87	375,631.12
BNP PARIBAS EUR2 SEDOL: 7309681	1,542.000	99,232.93	97,103.63
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	8,406.000	445,340.89	511,096.87
HERMES INTL NPV SEDOL: 5253973	179.000	325,828.52	388,625.15
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 SEDOL: 4061412	937.000	467,957.17	882,216.50
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	1,900.000	356,172.54	419,555.00
SARTORIUS STEDIM B EUR0.20 SEDOL: BYZ2QP5	624.000	210,817.95	155,695.32
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	1,930.000	318,521.32	350,503.20
STMICROELECTRONICS EUR1.04 SEDOL: 5962332	15,289.000	571,156.57	760,037.90
Total France - EUR		**3,295,541.87**	**4,218,839.39**
Germany - EUR			
BEIERSDORF AG EUR1 SEDOL: 5107401	1,968.000	234,942.37	260,334.44
CTS EVENTIM AG & C NPV SEDOL: 5881857	1,555.000	99,136.69	98,142.82
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	2,273.000	534,105.08	588,714.78
RATIONAL AG NPV SEDOL: 5910609	304.000	198,886.01	219,893.25
Total Germany - EUR		**1,067,070.15**	**1,167,085.29**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Germany - USD			
ADR BIONTECH SE ADS CUSIP: 09075V102	200.000	20,272.49	21,586.00
Total Germany - USD		**20,272.49**	**21,586.00**
Ireland - EUR			
AIB GROUP PLC ORD EUR0.625 SEDOL: BF0L353	105,564.000	451,508.25	443,405.79
KINGSPAN GROUP ORD EUR0.13 SEDOL: 4491235	5,726.000	344,087.87	380,446.35
Total Ireland - EUR		**795,596.12**	**823,852.14**
Israel - USD			
INMODE LTD COM ILS0.01 CUSIP: M5425M103	100.000	3,753.95	3,735.00
MONDAY COM LTD COM NPV CUSIP: M7S64H106	435.000	73,845.01	74,480.70
Total Israel - USD		**77,598.96**	**78,215.70**
Italy - EUR			
FERRARI NV COM EUR0.01 SEDOL: BD6G507	1,658.000	232,560.45	541,759.01
FINECOBANK SPA EUR0.33 SEDOL: BNGN9Z1	16,862.000	144,311.17	226,552.20
Total Italy - EUR		**376,871.62**	**768,311.21**
Korea, Republic of - USD			
COUPANG INC CUSIP: 22266T109	6,225.000	105,219.76	108,315.00
Total Korea, Republic of - USD		**105,219.76**	**108,315.00**
Netherlands - EUR			
ADYEN NV EUR0.01 SEDOL: BZ1HM42	222.000	424,807.67	384,083.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Netherlands - EUR			
ALLFUNDS GROUP EUR0.0025 SEDOL: BNTJ354	20,618.000	309,124.71	125,742.80
ASM INTL NV EUR0.04 SEDOL: 5165294	1,494.000	436,318.87	632,992.69
ASML HOLDING NV EUR0.09 SEDOL: B929F46	594.000	213,882.74	429,659.84
ASR NEDERLAND NV EUR0.16 SEDOL: BD9PNF2	6,847.000	317,258.85	308,066.00
BE SEMICONDUCTOR INDUSTRIES NV EUR0.01 SEDOL: BG0SCK9	5,106.000	399,799.02	553,165.20
IMCD NV EUR0.16 SEDOL: BNCBD46	3,467.000	362,157.53	498,154.90
PROSUS N.V. EUR0.05 (N SHARES) SEDOL: BJDS7L3	11,459.000	766,232.10	838,993.79
Total Netherlands - EUR		**3,229,581.49**	**3,770,859.19**
Netherlands - USD			
ADR ARGENX SE SPONSORED ADS CUSIP: 04016X101	161.000	39,872.07	62,746.53
Total Netherlands - USD		**39,872.07**	**62,746.53**
South Africa - ZAR			
REMGRO LTD NPV SEDOL: 6290689	88,456.000	641,445.88	688,543.89
Total South Africa - ZAR		**641,445.88**	**688,543.89**
Spain - EUR			
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28	2,815.000	207,669.98	214,060.22
CAIXABANK SA EUR1 SEDOL: B283W97	70,993.000	257,728.24	293,315.91
Total Spain - EUR		**465,398.22**	**507,376.13**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Sweden - SEK			
ADDTECH AB SER'B'NPV SEDOL: BLN8T44	16,317.000	118,475.66	354,700.97
ATLAS COPCO AB SER'A'NPV SEDOL: BLDBN41	14,456.000	115,976.39	207,980.74
EPIROC AB SER'A'NPV SEDOL: BMD58R8	16,754.000	243,098.43	316,271.25
NORDEA BANK ABP NPV SEDOL: BYZF9J9	27,132.000	276,482.80	294,648.20
Total Sweden - SEK		**754,033.28**	**1,173,601.16**
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP: L8681T102	620.000	115,717.82	99,541.00
Total Sweden - USD		**115,717.82**	**99,541.00**
Switzerland - CHF			
LINDT & SPRUENGLI CHF10 (PTG CERT) SEDOL: 5962280	31.000	360,384.46	389,470.74
LONZA GROUP AG CHF1 (REGD) SEDOL: 7333378	1,253.000	438,495.24	747,052.14
NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT) SEDOL: BP0QDP8	933.000	292,949.43	465,326.78
POLYPEPTIDE GROUP CHF0.01 SEDOL: BNC0LN8	4,123.000	285,741.12	86,501.66
SIKA AG CHF0.01 (REG) SEDOL: BF2DSG3	1,738.000	282,193.00	496,737.94
STRAUMANN HLDG SEDOL: BQ7ZV06	1,982.000	182,199.07	321,564.08
TECAN GROUP AG CHF0.10 (REGD) SEDOL: 7110902	642.000	256,537.78	246,280.00
VAT GROUP AG CHF0.10 (REGD) SEDOL: BYZWMR9	544.000	230,957.23	224,981.84
Total Switzerland - CHF		**2,329,457.33**	**2,977,915.18**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
ASHTEAD GROUP ORD GBP0.10 SEDOL: 0053673	5,873.000	398,915.61	406,483.83
AUTO TRADER GROUP ORD GBP0.01 SEDOL: BVYVFW2	28,743.000	166,231.27	223,054.90
FUNDSMITH EMERGING ORD GBP0.01 SEDOL: BLSNND1	23,858.000	0.00	0.00
JD SPORTS FASHION ORD GBP0.0005 SEDOL: BM8Q5M0	182,471.000	290,012.33	338,697.41
JPMORGAN EMER MKTS JPMORGAN EMER MKTS SEDOL: BMXWN18	923,395.000	1,149,900.90	1,225,612.49
JPMORGAN GBL EMERG ORD GBP0.01 SEDOL: B5ZZY91	195,220.000	283,828.52	315,205.07
RELX PLC SEDOL: B2B0DG9	17,866.000	425,889.67	595,332.39
SPIRAX-SARCO ENGINEERING ORD GBP0.269230769 SEDOL: BWFGQN1	2,398.000	209,435.19	315,997.50
TEMPLETON EMERGING MKTS INV TRUST ORD GBP0.05 SEDOL: BKPG0S0	1,943,739.000	3,801,112.49	3,617,796.94
Total United Kingdom - GBP		**6,725,325.98**	**7,038,180.53**
United Kingdom - USD			
AFRICA OPPORTUNITY ORD USD0.01 SEDOL: BMXNYW9	78,110.000	32,878.75	46,866.00
Total United Kingdom - USD		**32,878.75**	**46,866.00**
United States - USD			
ABBOTT LAB COM CUSIP: 002824100	9,900.000	919,687.74	1,079,298.00
ABBVIE INC COM USD0.01 CUSIP: 00287Y109	1,000.000	70,509.55	134,730.00
ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	599.000	34,553.76	47,704.36
ACUITY BRANDS INC COM CUSIP: 00508Y102	1,000.000	128,848.88	163,080.00
ADOBE SYS INC COM CUSIP: 00724F101	3,000.000	943,699.88	1,466,970.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ADVANCED DRAIN SYS INC DEL COM CUSIP: 00790R104	240.000	27,342.86	27,307.20
AFLAC INC COM CUSIP: 001055102	5,100.000	163,675.26	355,980.00
AGCO CORP COM CUSIP: 001084102	2,665.000	216,448.93	350,234.30
AGILENT TECHNOLOGIES INC COM CUSIP: 00846U101	2,113.000	258,368.61	254,088.25
AIR PROD & CHEM INC COM CUSIP: 009158106	4,500.000	593,587.76	1,347,885.00
ALASKA AIR GROUP INC COM CUSIP: 011659109	4,435.000	218,979.45	235,853.30
ALBEMARLE CORP COM CUSIP: 012653101	285.000	52,079.49	63,580.65
ALBERTSONS COS INC CL A CL A CUSIP: 013091103	8,900.000	188,122.42	194,198.00
ALIGN TECHNOLOGY INC COM CUSIP: 016255101	353.000	107,067.20	124,834.92
ALLEGION PLC COMMON STOCK CUSIP: G0176J109	500.000	51,322.80	60,010.00
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	2,900.000	130,446.02	163,734.00
ALNYLAM PHARMACEUTICALS INC COM CUSIP: 02043Q107	853.000	137,031.33	162,018.82
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP: 02079K305	12,000.000	507,471.26	1,436,400.00
ALTRIA GROUP INC COM CUSIP: 02209S103	6,400.000	247,397.76	289,920.00
AMAZON COM INC COM CUSIP: 023135106	11,400.000	799,323.09	1,486,104.00
AMC NETWORKS INC CL A CUSIP: 00164V103	2,600.000	175,589.70	31,070.00
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	2,400.000	160,912.79	285,000.00
AMERICAN EXPRESS CO CUSIP: 025816109	6,400.000	389,083.58	1,114,880.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	4,800.000	249,655.25	276,192.00
AMERIPRISE FINL INC COM CUSIP: 03076C106	1,400.000	54,991.15	465,024.00
AMETEK INC NEW COM CUSIP: 031100100	718.000	78,570.63	116,229.84
AMGEN INC COM CUSIP: 031162100	6,500.000	959,501.80	1,443,130.00
AMPHENOL CORP NEW CL A CUSIP: 032095101	3,976.000	152,201.41	337,761.20
ANSYS INC COM CUSIP: 03662Q105	460.000	132,357.24	151,924.20
APA CORP COM CUSIP: 03743Q108	4,780.000	211,408.79	163,332.60
APELLIS PHARMACEUTICALS INC COM CUSIP: 03753U106	975.000	75,753.91	88,822.50
APOLLO GLOBAL MANAGEMENT INC COM USD0.00001 CUSIP: 03769M106	3,900.000	266,618.98	299,559.00
APPLE INC COM STK CUSIP: 037833100	8,500.000	168,884.55	1,648,745.00
APPLIED MATERIALS INC COM CUSIP: 038222105	2,600.000	156,057.19	375,804.00
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108	900.000	89,119.54	23,157.00
APTIV PLC COM USD CUSIP: G6095L109	384.000	43,285.42	39,202.56
ARCHER-DANIELS-MIDLAND CO COM CUSIP: 039483102	12,000.000	446,765.81	906,720.00
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER CUSIP: 03990B101	560.000	54,160.34	53,956.00
ARISTA NETWORKS INC COM CUSIP: 040413106	895.000	88,826.60	145,043.70
ARROW ELECTR INC COM CUSIP: 042735100	2,400.000	189,425.01	343,752.00
ASSURANT INC COM CUSIP: 04621X108	140.000	12,675.34	17,600.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AT&T INC COM CUSIP: 00206R102	29,800.000	638,840.21	475,310.00
ATLASSIAN CORP CL A CUSIP: 049468101	140.000	24,888.71	23,493.40
AUTOMATIC DATA PROCESSING INC COM CUSIP: 053015103	5,000.000	344,461.57	1,098,950.00
AUTONATION INC COM CUSIP: 05329W102	1,700.000	192,084.66	279,837.00
AUTOZONE INC COM CUSIP: 053332102	114.000	169,269.79	284,243.04
AVERY DENNISON CORP COM CUSIP: 053611109	527.000	67,499.97	90,538.60
AVNET INC COM CUSIP: 053807103	4,400.000	186,815.50	221,980.00
AXON ENTERPRISE INC COM CUSIP: 05464C101	725.000	147,868.10	141,462.00
BALL CORP COM CUSIP: 058498106	391.000	22,687.63	22,760.11
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	8,400.000	388,307.00	373,968.00
BANK OF AMERICA CORP CUSIP: 060505104	10,500.000	301,877.32	301,245.00
BANKUNITED INC CUSIP: 06652K103	5,500.000	200,179.37	118,525.00
BECTON DICKINSON & CO COM CUSIP: 075887109	4,500.000	543,065.66	1,188,045.00
BENTLEY SYS INC CL B CL B CUSIP: 08265T208	1,529.000	53,698.22	82,917.67
BERRY GLOBAL GROUP INC COM USD0.01 CUSIP: 08579W103	4,100.000	192,878.71	263,794.00
BEST BUY INC COM STK CUSIP: 086516101	1,700.000	132,837.64	139,315.00
** BIG LOTS INC COM CUSIP: 089302103	2,700.000	85,686.57	23,841.00
BILL HOLDINGS INC COM USD0.00001 CUSIP: 090043100	456.000	55,633.51	53,283.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BIO RAD LABORATORIES INC CL A CL A CUSIP: 090572207	125.000	74,851.20	47,390.00
BIO-TECHNE CORP COM CUSIP: 09073M104	2,305.000	254,463.73	188,157.15
BIOGEN INC COMMON STOCK CUSIP: 09062X103	300.000	69,790.75	85,455.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 CUSIP: 09061G101	369.000	34,375.40	31,984.92
BJS WHSL CLUB HLDGS INC COM CUSIP: 05550J101	2,650.000	158,700.60	166,976.50
BLACKROCK INC COM STK CUSIP: 09247X101	1,600.000	634,122.20	1,105,824.00
BLOCK H & R INC COM CUSIP: 093671105	9,100.000	148,359.28	290,017.00
BLOCK INC CUSIP: 852234103	925.000	60,488.43	61,577.25
BLUE OWL CAP INC COM CL A CUSIP: 09581B103	3,500.000	41,193.23	40,775.00
BLUEPRINT MEDICINES CORP COM CUSIP: 09627Y109	467.000	39,341.59	29,514.40
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP: 099502106	508.000	26,299.98	56,692.80
BRIGHT HORIZONS FA COM USD0.001 CUSIP: 109194100	464.000	52,231.68	42,896.80
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	8,000.000	447,182.09	511,600.00
BROADCOM INC COM CUSIP: 11135F101	1,850.000	1,230,213.65	1,604,745.50
BROADRIDGE FINL SOLUTIONS INC COM STK CUSIP: 11133T103	949.000	122,607.12	157,182.87
BROWN-FORMAN INC CL B NON-VTG COM CUSIP: 115637209	1,242.000	55,540.69	82,940.76
BRUKER CORP CUSIP: 116794108	1,073.000	54,791.21	79,316.16
BURLINGTON STORES INC COM CUSIP: 122017106	513.000	92,846.12	80,741.07

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	524.000	28,754.00	37,502.68
CADENCE DESIGN SYS INC COM CUSIP: 127387108	694.000	57,476.42	162,756.88
CAESARS ENTMT INC NEW COM CUSIP: 12769G100	1,250.000	110,610.68	63,712.50
CAPITAL ONE FINL CORP COM CUSIP: 14040H105	1,900.000	134,637.09	207,803.00
CARDINAL HLTH INC CUSIP: 14149Y108	5,700.000	389,938.48	539,049.00
CARRIER GLOBAL CORPORATION COM USD0.01 WI CUSIP: 14448C104	600.000	27,888.83	29,826.00
CASEYS GEN STORES INC COM CUSIP: 147528103	171.000	25,517.03	41,703.48
CATERPILLAR INC COM CUSIP: 149123101	5,500.000	436,271.04	1,353,275.00
CBOE GLOBAL MARKETS INC CUSIP: 12503M108	285.000	22,486.40	39,332.85
CDW CORP COM CUSIP: 12514G108	1,164.000	117,686.95	213,594.00
CELANESE CORP DEL COM STK CUSIP: 150870103	900.000	93,027.88	104,220.00
CELSIUS HLDGS INC COM NEW COM NEW CUSIP: 15118V207	650.000	87,264.91	96,973.50
CENCORA INC CUSIP: 03073E105	1,590.000	293,591.07	305,963.70
CENTENE CORP DEL COM CUSIP: 15135B101	590.000	41,962.60	39,795.50
CERIDIAN HCM HLDG INC COM CUSIP: 15677J108	858.000	53,488.45	57,460.26
CF INDS HLDGS INC COM CUSIP: 125269100	380.000	27,641.83	26,379.60
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	470.000	97,175.31	98,817.50
CHENIERE ENERGY INC COM NEW CUSIP: 16411R208	1,940.000	272,307.42	295,578.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CHESAPEAKE ENERGY CORP COM NEW 01/2021 CUSIP: 165167735	1,600.000	158,390.66	133,888.00
CHEWY INC CLASS A CUSIP: 16679L109	664.000	41,512.69	26,208.08
CHIPOTLE MEXICAN GRILL INC COM STK CUSIP: 169656105	34.000	38,108.18	72,726.00
CHURCH & DWIGHT INC COM CUSIP: 171340102	286.000	18,760.06	28,665.78
CHURCHILL DOWNS INC COM CUSIP: 171484108	695.000	86,505.55	96,723.15
CINTAS CORP COM CUSIP: 172908105	640.000	174,248.96	318,131.20
CISCO SYSTEMS INC CUSIP: 17275R102	33,500.000	1,020,856.16	1,733,290.00
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	9,800.000	1,140,976.24	451,192.00
CITIZENS FINL GROUP INC COM CUSIP: 174610105	8,100.000	332,950.22	211,248.00
CLEAN HBRS INC COM CUSIP: 184496107	745.000	86,023.86	122,500.35
COGNEX CORP COM CUSIP: 192422103	722.000	28,803.65	40,446.44
COMCAST CORP NEW-CL A CUSIP: 20030N101	14,500.000	564,000.80	602,475.00
CONAGRA BRANDS INC COM USD5 CUSIP: 205887102	7,330.000	244,903.09	247,167.60
CONFLUENT INC CL A CL A CUSIP: 20717M103	1,409.000	45,617.81	49,751.79
CONOCOPHILLIPS COM CUSIP: 20825C104	290.000	30,193.96	30,046.90
CONSENSUS CLOUD SOLUTIONS INC COM USD0.001 CUSIP: 20848V105	666.000	19,447.51	20,646.00
CONSTELLATION BRANDS INC CL A CL A CUSIP: 21036P108	150.000	27,793.97	36,919.50
COPART INC COM CUSIP: 217204106	3,093.000	121,451.78	282,112.53

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Corporate Stock - Common			
United States - USD			
CORNING INC COM CUSIP: 219350105	34,000.000	773,255.32	1,191,360.00
CORTEVA INC COM USD0.01 WI CUSIP: 22052L104	1,100.000	61,473.42	63,030.00
COSTAR GROUP INC COM CUSIP: 22160N109	1,285.000	73,550.23	114,365.00
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	2,200.000	368,066.24	1,184,436.00
COTERRA ENERGY INC COM CUSIP: 127097103	3,500.000	106,178.13	88,550.00
CRANE CO NEW COM CUSIP: 224408104	2,200.000	134,801.97	196,064.00
CRANE NXT CO COM USD1.00 CUSIP: 224441105	2,200.000	72,152.03	124,168.00
CROWDSTRIKE HLDGS INC CL A CL A CUSIP: 22788C105	2,003.000	287,149.33	294,180.61
CUMMINS INC CUSIP: 231021106	1,800.000	226,917.34	441,288.00
CVS HEALTH CORP COM CUSIP: 126650100	6,600.000	398,522.61	456,258.00
DARDEN RESTAURANTS INC COM CUSIP: 237194105	900.000	120,095.85	150,372.00
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101	567.000	39,153.48	36,168.93
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	2,283.000	211,303.77	224,601.54
DAVITA INC COM CUSIP: 23918K108	2,100.000	181,499.39	210,987.00
DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK CUSIP: 24703L202	4,600.000	247,661.98	248,906.00
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	1,655.000	56,487.02	80,002.70
DEXCOM INC COM CUSIP: 252131107	3,182.000	338,880.12	408,918.82
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109	405.000	56,754.55	53,200.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	3,000.000	173,731.48	396,570.00
DISCOVER FINL SVCS COM STK CUSIP: 254709108	2,690.000	117,408.68	314,326.50
DOLLAR GEN CORP NEW COM CUSIP: 256677105	225.000	36,659.95	38,200.50
DOLLAR TREE INC COM STK CUSIP: 256746108	454.000	59,063.36	65,149.00
DOMINOS PIZZA INC COM CUSIP: 25754A201	272.000	92,759.61	91,661.28
DOUBLEVERIFY HLDGS INC COM CUSIP: 25862V105	1,200.000	48,099.97	46,704.00
DRAFTKINGS INC NEW CL A CUSIP: 26142V105	2,525.000	43,563.29	67,089.25
DUOLINGO INC CL A COM CL A COM CUSIP: 26603R106	200.000	28,620.48	28,588.00
DXC TECHNOLOGY CO COM CUSIP: 23355L106	1,228.000	45,291.15	32,812.16
DYNATRACE INC COM CUSIP: 268150109	2,247.000	97,903.78	115,653.09
E L F BEAUTY INC COM CUSIP: 26856L103	585.000	61,784.63	66,824.55
EASTMAN CHEM CO COM CUSIP: 277432100	2,200.000	223,231.68	184,184.00
EBAY INC COM USD0.001 CUSIP: 278642103	6,100.000	266,575.98	272,609.00
ELECTR ARTS COM CUSIP: 285512109	471.000	54,283.01	61,088.70
EMERSON ELECTRIC CO COM CUSIP: 291011104	14,000.000	617,196.61	1,265,460.00
ENDEAVOR GROUP HOLDINGS INC COM 0.00001 CL A CUSIP: 29260Y109	1,550.000	34,764.60	37,076.00
ENERGIZER HLDGS INC NEW COM CUSIP: 29272W109	5,700.000	220,709.00	191,406.00
ENPHASE ENERGY INC COM CUSIP: 29355A107	1,287.000	237,999.57	215,546.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ENTEGRIS INC COM CUSIP: 29362U104	1,659.000	89,104.53	183,850.38
EPAM SYS INC COM STK CUSIP: 29414B104	133.000	40,276.47	29,891.75
EQUIFAX INC COM CUSIP: 294429105	417.000	52,959.75	98,120.10
ETSY INC COM CUSIP: 29786A106	517.000	57,997.97	43,743.37
EURONET WORLDWIDE INC COM CUSIP: 298736109	521.000	61,238.63	61,149.77
EXACT SCIENCES CORP COM CUSIP: 30063P105	839.000	69,217.71	78,782.10
EXPEDITORS INTL WASH INC COM CUSIP: 302130109	382.000	32,073.66	46,271.66
EXXON MOBIL CORP COM CUSIP: 30231G102	19,000.000	1,034,269.26	2,037,750.00
FACTSET RESH SYS INC COM STK CUSIP: 303075105	368.000	123,074.36	147,439.20
FAIR ISAAC CORPORATION COM CUSIP: 303250104	240.000	123,354.30	194,210.40
FASTENAL CO COM CUSIP: 311900104	4,873.000	252,415.48	287,458.27
FEDEX CORP COM CUSIP: 31428X106	1,400.000	292,911.22	347,060.00
FERGUSON PLC ORD GBP0.10 CUSIP: G3421J106	575.000	73,437.37	90,453.25
FIRST HORIZON CORPORATION COM CUSIP: 320517105	2,200.000	24,913.46	24,794.00
FIRST SOLAR INC COM CUSIP: 336433107	210.000	34,001.04	39,918.90
FIVE BELOW INC COM USD0.01 CUSIP: 33829M101	548.000	70,411.61	107,703.92
FLEETCOR TECHNOLOGIES INC COM CUSIP: 339041105	725.000	157,553.35	182,033.00
FLEX LTD COM USD0.01 CUSIP: Y2573F102	8,600.000	204,871.29	237,704.00

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Corporate Stock - Common			
United States - USD			
FLOOR & DECOR HLDGS INC CL A CL A CUSIP: 339750101	800.000	92,917.78	83,168.00
FOOT LOCKER INC COM CUSIP: 344849104	5,300.000	201,573.48	143,683.00
FORD MTR CO DEL COM PAR $0.01 COM PAR $0.01 CUSIP: 345370860	28,300.000	284,117.92	428,179.00
FORTINET INC COM CUSIP: 34959E109	1,470.000	30,937.57	111,117.30
FORTUNE BRANDS INNOVATIONS INC USD0.01 CUSIP: 34964C106	664.000	45,650.55	47,774.80
FOX CORP CL A CL A CUSIP: 35137L105	9,100.000	331,490.01	309,400.00
FOX CORP CL B CL B CUSIP: 35137L204	3,100.000	97,638.67	98,859.00
FTI CONSULTING INC COM CUSIP: 302941109	200.000	33,537.37	38,040.00
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	1,165.000	176,741.27	255,799.05
GARTNER INC COM CUSIP: 366651107	676.000	79,317.65	236,809.56
GEN MTRS CO COM CUSIP: 37045V100	6,500.000	225,110.84	250,640.00
GENERAL DYNAMICS CORP COM CUSIP: 369550108	5,000.000	555,787.68	1,075,750.00
GENUINE PARTS CO COM CUSIP: 372460105	425.000	68,753.62	71,922.75
GILEAD SCIENCES INC CUSIP: 375558103	5,300.000	484,731.95	408,471.00
GLOBANT SA USD1.20 CUSIP: L44385109	155.000	36,103.90	27,856.60
GLOBE LIFE INC COM CUSIP: 37959E102	400.000	43,539.76	43,848.00
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208	700.000	40,745.16	41,678.00
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	1,200.000	214,803.41	387,048.00

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Corporate Stock - Common			
United States - USD			
GOODYEAR TIRE & RUBBER CO COM CUSIP: 382550101	7,200.000	214,086.79	98,496.00
GRACO INC COM CUSIP: 384109104	394.000	12,499.20	34,021.90
HALLIBURTON CO COM CUSIP: 406216101	5,000.000	157,121.92	164,950.00
HANESBRANDS INC COM STK CUSIP: 410345102	11,700.000	168,142.23	53,118.00
HARLEY DAVIDSON COM USD0.01 CUSIP: 412822108	5,000.000	221,074.95	176,050.00
HARTFORD FINL SVCS GROUP INC COM CUSIP: 416515104	8,125.000	396,352.72	585,162.50
HCA HEALTHCARE INC COM CUSIP: 40412C101	1,400.000	110,247.74	424,872.00
HEICO CORP NEW COM CUSIP: 422806109	640.000	105,618.74	113,241.60
HERSHEY COMPANY COM STK USD1 CUSIP: 427866108	211.000	36,209.80	52,686.70
HESS CORP COM STK CUSIP: 42809H107	1,160.000	171,292.63	157,702.00
HEWLETT PACKARD ENTERPRISE CO COM CUSIP: 42824C109	22,900.000	206,379.55	384,720.00
HEXCEL CORP NEW COM CUSIP: 428291108	521.000	33,730.71	39,606.42
HF SINCLAIR CORPORATION COM USD0.01 CUSIP: 403949100	4,800.000	167,191.56	214,128.00
HILLENBRAND INC COM STK CUSIP: 431571108	4,300.000	183,261.89	220,504.00
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	2,850.000	359,594.46	414,817.50
HOME DEPOT INC COM CUSIP: 437076102	3,500.000	261,101.88	1,087,240.00
HOWMET AEROSPACE INC COM USD1.00 WI CUSIP: 443201108	1,500.000	53,524.05	74,340.00
HP INC COM CUSIP: 40434L105	13,500.000	211,165.88	414,585.00

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United States - USD			
HUBBELL INC COM CUSIP: 443510607	366.000	58,865.19	121,350.96
HUBSPOT INC COM CUSIP: 443573100	525.000	209,447.40	279,347.25
HUNT J B TRANS SVCS INC COM CUSIP: 445658107	297.000	50,711.08	53,765.91
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	766.000	152,298.38	174,341.60
HUNTSMAN CORP COM STK CUSIP: 447011107	9,400.000	159,612.52	253,988.00
HYATT HOTELS CORP COM CL A COM CL A CUSIP: 448579102	240.000	26,708.98	27,499.20
IDEX CORP COM CUSIP: 45167R104	145.000	4,882.31	31,212.70
IDEXX LABS INC COM CUSIP: 45168D104	367.000	139,162.69	184,318.41
ILL TOOL WKS INC COM CUSIP: 452308109	5,400.000	457,671.76	1,350,864.00
ILLUMINA INC COM CUSIP: 452327109	320.000	60,666.52	59,996.80
INCYTE CORP COM CUSIP: 45337C102	392.000	34,317.38	24,402.00
INFORMATICA INC CL A CL A CUSIP: 45674M101	1,500.000	43,500.00	27,750.00
INGREDION INC COM CUSIP: 457187102	2,700.000	135,935.20	286,065.00
INSPIRE MED SYS INC COM CUSIP: 457730109	375.000	110,710.46	121,740.00
INSULET CORP COM STK CUSIP: 45784P101	663.000	155,867.03	191,169.42
INTEL CORP COM CUSIP: 458140100	33,900.000	1,248,026.75	1,133,616.00
INTERNATIONAL BUSINESS MACHS CORP COM CUSIP: 459200101	1,300.000	166,062.66	173,953.00
INTL PAPER CO COM CUSIP: 460146103	38,900.000	1,240,188.15	1,237,409.00

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Corporate Stock - Common			
United States - USD			
IQVIA HLDGS INC COM USD0.01 CUSIP: 46266C105	1,466.000	271,401.96	329,512.82
JABIL INC COM USD0.001 CUSIP: 466313103	2,200.000	182,490.48	237,446.00
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	2,130.000	295,611.68	264,056.10
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	7,180.000	688,116.20	1,188,433.60
JOHNSON OUTDOORS INC CL A CL A CUSIP: 479167108	1,000.000	81,895.00	61,450.00
JPMORGAN CHASE & CO COM CUSIP: 46625H100	9,000.000	592,892.37	1,308,960.00
KARUNA THERAPEUTICS INC COM CUSIP: 48576A100	284.000	61,816.01	61,585.40
KBR INC COM CUSIP: 48242W106	975.000	53,220.36	63,433.50
** KENVUE INC COM CUSIP: 49177J102	1,575.000	34,650.00	41,611.50
KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103	704.000	53,717.06	117,884.80
KOHLS CORP COM CUSIP: 500255104	3,000.000	157,927.75	69,150.00
KRAFT HEINZ CO COM CUSIP: 500754106	6,100.000	207,161.45	216,550.00
KROGER CO COM CUSIP: 501044101	8,800.000	239,400.69	413,600.00
LAMAR ADVERTISING CO NEW CL A CL A CUSIP: 512816109	1,011.000	105,887.45	100,341.75
LANDSTAR SYS INC COM CUSIP: 515098101	194.000	13,473.16	37,352.76
LANTHEUS HLDGS INC COM CUSIP: 516544103	490.000	37,890.83	41,120.80
LATTICE SEMICONDUCTOR CORP COM CUSIP: 518415104	2,161.000	145,429.11	207,607.27
LEAR CORP COM NEW COM NEW CUSIP: 521865204	820.000	39,989.43	117,711.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
LENNAR CORP CL A CL A CUSIP: 526057104	2,400.000	196,044.00	300,744.00
LINCOLN NATL CORP COM CUSIP: 534187109	2,900.000	141,292.62	74,704.00
LINDE PLC SEDOL: BNZHB81	1,823.000	569,898.58	694,708.84
LITTELFUSE INC COM CUSIP: 537008104	120.000	21,957.10	34,957.20
LOCKHEED MARTIN CORP COM CUSIP: 539830109	410.000	140,209.85	188,755.80
LPL FINL HLDGS INC COM CUSIP: 50212V100	670.000	145,269.84	145,678.10
LULULEMON ATHLETICA INC COM CUSIP: 550021109	355.000	92,256.37	134,367.50
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	2,900.000	241,217.76	266,307.00
M & T BK CORP COM CUSIP: 55261F104	70.000	8,695.32	8,663.20
MAGNOLIA OIL & GAS CORP CL A CL A CUSIP: 559663109	2,025.000	46,575.05	42,322.50
MANHATTAN ASSOCS INC COM CUSIP: 562750109	635.000	71,294.37	126,923.80
MARATHON PETE CORP COM CUSIP: 56585A102	2,500.000	175,412.68	291,500.00
MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108	355.000	134,012.78	92,804.10
MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	5,900.000	1,042,146.06	1,083,771.00
MARVELL TECHNOLOGY INC COM CUSIP: 573874104	1,061.000	52,106.25	63,426.58
MATADOR RES CO COM CUSIP: 576485205	400.000	26,520.24	20,928.00
MATCH GROUP INC NEW COM CUSIP: 57667L107	2,423.000	224,355.53	101,402.55
MATTEL INC COM STOCK 1.00 PAR CUSIP: 577081102	1,500.000	36,531.47	29,310.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MC DONALDS CORP COM CUSIP: 580135101	5,000.000	338,766.86	1,492,050.00
MCKESSON CORP CUSIP: 58155Q103	1,545.000	236,269.05	660,193.95
MERCK & CO INC NEW COM CUSIP: 58933Y105	9,200.000	663,615.35	1,061,588.00
META PLATFORMS INC CUSIP: 30303M102	1,430.000	210,801.61	410,381.40
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	7,200.000	269,268.63	407,016.00
METTLER-TOLEDO INTL INC COM CUSIP: 592688105	214.000	149,015.83	280,690.96
MGM RESORTS INTERNATIONAL COM CUSIP: 552953101	2,673.000	102,797.50	117,398.16
MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	4,110.000	216,411.07	368,214.90
MICROSOFT CORP COM CUSIP: 594918104	4,700.000	237,350.01	1,600,538.00
MIDDLEBY CORP COM CUSIP: 596278101	462.000	67,882.32	68,297.46
MKS INSTRS INC COM CUSIP: 55306N104	160.000	20,090.33	17,296.00
** MOBILEYE GLOBAL INC CL A CL A CUSIP: 60741F104	341.000	7,161.00	13,101.22
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	562.000	128,295.24	169,296.88
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	6,600.000	256,159.30	434,544.00
MONGODB INC CL A CL A CUSIP: 60937P106	693.000	221,388.02	284,816.07
MONOLITHIC PWR SYS INC COM CUSIP: 609839105	426.000	102,112.09	230,137.98
MOOG INC CL A CUSIP: 615394202	2,100.000	133,423.50	227,703.00
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	16,800.000	661,987.86	1,434,720.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MORNINGSTAR INC COM STK CUSIP: 617700109	152.000	31,389.00	29,802.64
MOSAIC CO/THE CUSIP: 61945C103	4,600.000	174,822.79	161,000.00
MOTOROLA SOLUTIONS INC CUSIP: 620076307	388.000	66,531.64	113,792.64
MSCI INC COMMON CUSIP: 55354G100	508.000	140,948.18	238,399.32
NATL FUEL GAS CO COM CUSIP: 636180101	2,800.000	152,923.62	143,808.00
** NCINO INC NEW COM CUSIP: 63947X101	1,000.000	50,810.00	30,120.00
NETFLIX INC COM STK CUSIP: 64110L106	3,000.000	1,189,149.72	1,321,470.00
NEUROCRINE BIOSCIENCES INC COM CUSIP: 64125C109	926.000	101,258.88	87,321.80
NEXSTAR MEDIA GROUP INC COMMON STOCK CUSIP: 65336K103	1,000.000	183,708.17	166,550.00
NEXTERA ENERGY INC COM CUSIP: 65339F101	14,400.000	894,412.25	1,068,480.00
NOVOCURE LTD COM USD0.00 CUSIP: G6674U108	934.000	87,363.10	38,761.00
NRG ENERGY INC COM NEW CUSIP: 629377508	6,400.000	207,633.81	239,296.00
NUCOR CORP COM CUSIP: 670346105	8,100.000	311,263.05	1,328,238.00
NVIDIA CORP COM CUSIP: 67066G104	4,300.000	369,852.73	1,818,986.00
NVR INC COM STK USD0.01 CUSIP: 62944T105	28.000	102,774.25	177,817.36
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP: 67103H107	59.000	21,228.88	56,362.70
OLD DOMINION FREIGHT LINE INC COM CUSIP: 679580100	712.000	132,337.27	263,262.00
OLD REPUBLIC INTERNATIONAL CORP COM STK USD1 CUSIP: 680223104	11,600.000	171,081.00	291,972.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	505.000	42,608.98	29,254.65
OMNICOM GROUP INC COM CUSIP: 681919106	2,865.000	236,409.81	272,604.75
ON SEMICONDUCTOR CORP COM CUSIP: 682189105	2,350.000	71,920.72	222,263.00
ONTO INNOVATION INC CUSIP: 683344105	400.000	43,840.34	46,588.00
ORACLE CORP COM CUSIP: 68389X105	2,600.000	146,971.13	309,634.00
ORGANON & CO COM CUSIP: 68622V106	2,500.000	82,922.10	52,025.00
OSHKOSH CORPORATION CUSIP: 688239201	1,500.000	111,964.73	129,885.00
OTIS WORLDWIDE CORP COM USD0.01 WI CUSIP: 68902V107	475.000	32,141.26	42,279.75
OWENS CORNING NEW COM STK CUSIP: 690742101	2,300.000	158,274.50	300,150.00
PACCAR INC COM CUSIP: 693718108	598.000	31,115.64	50,022.70
** PARAMOUNT GLOBAL OM USD0.001 CL B CUSIP: 92556H206	6,377.000	224,598.22	101,458.07
PAYCHEX INC COM CUSIP: 704326107	2,561.000	258,230.56	286,499.07
PAYCOM SOFTWARE INC COM CUSIP: 70432V102	551.000	148,189.74	177,003.24
PAYCOR HCM INC COM CUSIP: 70435P102	1,000.000	33,770.34	23,670.00
PAYLOCITY HLDG CORP COM CUSIP: 70438V106	480.000	71,992.91	88,574.40
PAYPAL HLDGS INC COM CUSIP: 70450Y103	14,400.000	1,887,494.01	960,912.00
PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP: 70959W103	2,400.000	112,368.21	399,912.00
PENUMBRA INC COM CUSIP: 70975L107	360.000	75,104.64	123,861.60

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Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
PEPSICO INC COM CUSIP: 713448108		7,000.000	556,255.11	1,296,540.00
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103		2,135.000	125,820.82	128,612.40
PFIZER INC COM CUSIP: 717081103		42,800.000	1,382,601.03	1,569,904.00
PHILLIPS 66 COM CUSIP: 718546104		2,200.000	169,035.96	209,836.00
PINTEREST INC CL A CL A CUSIP: 72352L106		1,425.000	38,227.31	38,959.50
PIONEER NAT RES CO COM CUSIP: 723787107		450.000	74,286.33	93,231.00
POOL CORP COM STK CUSIP: 73278L105		390.000	150,701.23	146,109.60
PPG IND INC COM CUSIP: 693506107		835.000	139,133.42	123,830.50
PROCORE TECHNOLOGIES INC COM CUSIP: 74275K108		540.000	37,620.49	35,137.80
PROCTER & GAMBLE COM NPV CUSIP: 742718109		7,800.000	605,896.45	1,183,572.00
PTC INC COM CUSIP: 69370C100		917.000	85,011.67	130,489.10
PULTE GROUP INC CUSIP: 745867101		5,300.000	154,262.63	411,704.00
PURE STORAGE INC CL A CL A CUSIP: 74624M102		1,875.000	59,277.69	69,037.50
QORVO INC COM CUSIP: 74736K101		1,200.000	159,763.33	122,436.00
QUALCOMM INC COM CUSIP: 747525103		1,800.000	230,544.38	214,272.00
QUANTA SVCS INC COM CUSIP: 74762E102		830.000	124,338.59	163,053.50
QUIDELORTHO CORPORATION CUSIP: 219798105	COM USD0.001	363.000	35,571.61	30,078.18
RELIANCE STL & ALUM CO COM CUSIP: 759509102		1,700.000	173,476.50	461,703.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109	509.000	92,362.67	72,003.14
REPUBLIC SVCS INC COM CUSIP: 760759100	975.000	106,847.57	149,340.75
RESMED INC COM CUSIP: 761152107	1,030.000	222,916.00	225,055.00
RH COM CUSIP: 74967X103	100.000	42,048.65	32,959.00
ROBLOX CORP COM USD0.0001 CL A CUSIP: 771049103	1,650.000	65,106.70	66,495.00
ROCKWELL AUTOMATION CUSIP: 773903109	855.000	219,623.25	281,679.75
ROLLINS INC COM CUSIP: 775711104	947.000	19,186.14	40,560.01
ROSS STORES INC COM CUSIP: 778296103	2,563.000	281,379.93	287,389.19
ROYALTY PHARMA PLC COM USD0.0001 CLASS A CUSIP: G7709Q104	735.000	20,580.00	22,593.90
RPM INTL INC CUSIP: 749685103	473.000	27,909.19	42,442.29
RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A CUSIP: 78351F107	1,925.000	82,098.77	86,413.25
RYDER SYS INC COM CUSIP: 783549108	2,500.000	204,246.75	211,975.00
S.W. AIRL CO COM CUSIP: 844741108	1,750.000	86,890.01	63,367.50
SAMSARA INC CL A CL A CUSIP: 79589L106	3,000.000	54,337.60	83,130.00
SAREPTA THERAPEUTICS INC COM CUSIP: 803607100	625.000	85,846.35	71,575.00
SEAGATE TECHNOLOGY HOLDINGS PLC CUSIP: G7997R103	2,600.000	258,856.00	160,862.00
SEALED AIR CORP NEW COM STK CUSIP: 81211K100	1,093.000	51,220.50	43,720.00
SELECT MED HLDGS CORP COM CUSIP: 81619Q105	7,500.000	156,680.89	238,950.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common				
United States - USD				
SERVICE CORP INTL COM CUSIP: 817565104		567.000	19,118.75	36,622.53
SERVICE PPTYS TR COM SH BEN INT CUSIP: 81761L102		4,000.000	108,623.48	34,760.00
SHOCKWAVE MED INC COM CUSIP: 82489T104		415.000	85,013.71	118,445.15
SILICON LABORATORIES INC COM CUSIP: 826919102		230.000	32,627.81	36,280.20
SITEONE LANDSCAPE SUPPLY INC COM CUSIP: 82982L103		780.000	116,011.56	130,540.80
SKECHERS U S A INC CL A CL A ISIN CUSIP: 830566105	#US8305661055	800.000	29,312.88	42,128.00
SKYWORKS SOLUTIONS INC COM CUSIP: 83088M102		1,916.000	202,570.06	212,082.04
SMITH A O CORP COM CUSIP: 831865209		403.000	23,532.12	29,330.34
SNAP-ON INC COM CUSIP: 833034101		800.000	195,382.04	230,552.00
SPROUTS FMRS MKT INC COM CUSIP: 85208M102		7,000.000	186,281.94	257,110.00
SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100		668.000	33,832.97	40,480.80
STATE STR CORP COM CUSIP: 857477103		3,600.000	186,525.19	263,448.00
STEEL DYNAMICS INC COM CUSIP: 858119100		550.000	33,801.89	59,911.50
STERIS PLC ORD USD0.001 CUSIP: G8473T100		291.000	48,078.01	65,469.18
STIFEL FINL CORP COM CUSIP: 860630102		3,100.000	183,243.45	184,977.00
STRYKER CORP CUSIP: 863667101		4,800.000	479,019.44	1,464,432.00
SUPER MICRO COMPUTER INC COM CUSIP: 86800U104	USD0.001	300.000	60,776.16	74,775.00
SYLVAMO CORP COM CUSIP: 871332102		4,000.000	168,139.57	161,800.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SYNOPSYS INC COM CUSIP: 871607107	311.000	63,748.90	135,412.51
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP: 874054109	629.000	77,739.56	92,563.64
TE CONNECTIVITY LTD CUSIP: H84989104	200.000	24,922.58	28,032.00
TELEFLEX INC COM CUSIP: 879369106	93.000	20,983.91	22,508.79
TERADYNE INC COM CUSIP: 880770102	820.000	67,075.00	91,290.60
TEXAS INSTRUMENTS INC COM CUSIP: 882508104	7,000.000	830,663.24	1,260,140.00
TEXTRON INC COM CUSIP: 883203101	3,600.000	138,305.05	243,468.00
THE TRADE DESK INC COM CL A COM CL A CUSIP: 88339J105	4,244.000	232,278.96	327,721.68
THOR INDS INC COM STK CUSIP: 885160101	2,100.000	161,666.32	217,350.00
TJX COS INC COM NEW CUSIP: 872540109	16,000.000	1,015,027.00	1,356,640.00
TORO CO COM CUSIP: 891092108	981.000	87,313.00	99,718.65
TRACTOR SUPPLY CO COM CUSIP: 892356106	1,191.000	152,520.92	263,330.10
TRADEWEB MKTS INC CL A CL A CUSIP: 892672106	1,221.000	62,711.01	83,614.08
TRANE TECHNOLOGIES PLC COM USD1 CUSIP: G8994E103	930.000	117,490.66	177,871.80
TRANSDIGM GROUP INC COM CUSIP: 893641100	217.000	89,400.50	194,034.89
TRANSUNION COM CUSIP: 89400J107	864.000	45,748.32	67,677.12
TREX CO INC COM CUSIP: 89531P105	1,200.000	69,781.72	78,672.00
TRUIST FINL CORP COM CUSIP: 89832Q109	4,100.000	193,045.34	124,435.00

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Corporate Stock - Common			
United States - USD			
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	366.000	98,124.66	152,428.02
TYSON FOODS INC CL A COM (DELAWARE) CUSIP: 902494103	5,544.000	372,338.68	282,965.76
UGI CORP NEW COM CUSIP: 902681105	4,300.000	179,831.50	115,971.00
ULTA BEAUTY INC COM STK USD0.01 CUSIP: 90384S303	501.000	136,878.38	235,768.10
UNION PAC CORP COM CUSIP: 907818108	5,200.000	468,156.58	1,064,024.00
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP: 910047109	3,200.000	152,439.90	175,584.00
UNITED RENTALS INC COM CUSIP: 911363109	312.000	87,721.22	138,955.44
UNUM GROUP CUSIP: 91529Y106	5,700.000	132,915.62	271,890.00
UPBOUND GRP INC COM USD0.01 CUSIP: 76009N100	3,100.000	86,838.40	96,503.00
US BANCORP CUSIP: 902973304	30,000.000	1,007,960.61	991,200.00
VAIL RESORTS INC COM CUSIP: 91879Q109	95.000	23,204.85	23,917.20
VALERO ENERGY CORP COM STK NEW CUSIP: 91913Y100	1,600.000	67,202.14	187,680.00
VALMONT INDS INC COM CUSIP: 920253101	401.000	79,661.77	116,711.05
VEEVA SYS INC CL A COM CL A COM CUSIP: 922475108	1,327.000	259,759.15	262,387.71
VERISIGN INC COM CUSIP: 92343E102	142.000	16,613.14	32,087.74
VERISK ANALYTICS INC COM USD0.001 CUSIP: 92345Y106	899.000	119,935.68	203,200.97
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	40,400.000	1,911,414.96	1,502,476.00
VIATRIS INC CUSIP: 92556V106	1,340.000	15,126.36	13,373.20

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Corporate Stock - Common			
United States - USD			
VISA INC COM CL A STK CUSIP: 92826C839	5,500.000	750,493.12	1,306,140.00
VISHAY INTERTECHNOLOGY INC COM STK CUSIP: 928298108	6,900.000	102,235.32	202,860.00
VISTRA CORP COM USD0.01 CUSIP: 92840M102	10,800.000	258,328.93	283,500.00
VMWARE INC CL A COM CL A COM CUSIP: 928563402	1,013.000	122,189.62	145,557.97
VOYA FINL INC COM CUSIP: 929089100	3,600.000	150,620.47	258,156.00
VULCAN MATERIALS CO COM CUSIP: 929160109	637.000	92,696.67	143,605.28
WABTEC CORP COM CUSIP: 929740108	300.000	28,340.97	32,901.00
WALGREENS BOOTS ALLIANCE INC COM CUSIP: 931427108	4,300.000	304,043.65	122,507.00
WALMART INC COM CUSIP: 931142103	8,000.000	574,146.23	1,257,440.00
WALT DISNEY CO CUSIP: 254687106	12,000.000	989,887.56	1,071,360.00
WARNER BROS DISCOVERY INC CUSIP: 934423104	5,781.000	164,292.32	72,493.74
WASTE CONNECTIONS INC COM CUSIP: 94106B101	828.000	80,664.24	118,346.04
WATSCO INC COM CUSIP: 942622200	384.000	95,330.04	146,484.48
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	10,800.000	426,379.72	460,944.00
WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105	734.000	201,760.78	280,732.98
WESTERN UNION CO CUSIP: 959802109	8,300.000	177,995.25	97,359.00
WESTROCK CO COM CUSIP: 96145D105	5,300.000	184,262.00	154,071.00
WEX INC COM CUSIP: 96208T104	371.000	58,123.87	67,547.97

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
WHIRLPOOL CORP COM CUSIP: 963320106	1,500.000	111,072.10	223,185.00
WILLIAMS SONOMA INC COM CUSIP: 969904101	507.000	54,038.21	63,445.98
WILLSCOT MOBILE MINI HLDGS CORP COM CUSIP: 971378104	1,200.000	52,326.42	57,348.00
WINGSTOP INC COM CUSIP: 974155103	305.000	60,557.61	61,048.80
WORKIVA INC COM CL A COM CL A CUSIP: 98139A105	302.000	30,739.02	30,701.32
WYNN RESORTS LTD COM CUSIP: 983134107	351.000	39,470.43	37,069.11
XEROX HLDGS CORP COM NEW COM NEW CUSIP: 98421M106	4,800.000	151,872.00	71,472.00
YUM BRANDS INC COM CUSIP: 988498101	1,573.000	196,148.85	217,939.15
ZEBRA TECHNOLOGIES CORP CL A CUSIP: 989207105	212.000	59,670.52	62,715.96
** ZIONS BANCORPORATION N A CUSIP: 989701107	3,800.000	179,299.62	102,068.00
ZOETIS INC COM USD0.01 CL 'A' CUSIP: 98978V103	7,600.000	542,001.69	1,308,796.00
ZSCALER INC COM CUSIP: 98980G102	1,625.000	353,345.22	237,737.50
5TH 3RD BANCORP COM CUSIP: 316773100	11,600.000	198,469.22	304,036.00
Total United States - USD		**86,210,588.95**	**124,467,667.03**
Total Corporate Stock - Common		**109,336,289.08**	**151,716,422.02**
Partnership/Joint Venture Interests			
United States - USD			
ARA Core Property Fund, LP CUSIP: 994LQ6993	15,388,926.190	15,388,926.19	13,306,604.00
CAPITAL INTL PRIVATE EQUITY FUND V CUSIP: 9921C0997	13,120,311.000	13,120,311.00	82,191.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
INDUSTRIAL GROWTH PARTNERS IV LP CUSIP: 9921C5996	3,686,940.420	3,686,940.42	973,590.00
INTERNATIONAL LIFE SCIENCES FUND III (LP1), LP CUSIP: 9921C7992	18,423,068.150	18,423,068.15	1,592,197.00
KOHLBERG TE INVESTORS VI CUSIP: 9921C9998	2,523,053.000	2,523,053.00	47,398.00
MADISON INTERNATIONAL RE LIQUIDITY FUND IV CUSIP: 9921D1994	453,270.340	453,270.34	1.00
MORGENTHALER PARTNERS VII CUSIP: 9921D3990	10,154,354.380	10,154,354.38	175,333.00
QS INVESTORS DBI GLOBAL EMERGING MARKETSFUND LP CUSIP: 9921D6993	2,186,819.210	2,186,819.21	1.00
SNOW PHIPPS II, LP CUSIP: 9921D7991	12,457,562.430	12,457,562.43	5,508,582.00
SV LIFE SCIENCES FUND IV CUSIP: 9921E0995	13,543,378.000	13,543,378.00	343,071.00
THOMAS MCNERNEY PARTNERS (FRMLY LUMINA VENTURES) CUSIP: 9921E2991	15,528,118.040	15,528,118.04	1.00
THOMAS, MCNERNEY & PARTNERS II CUSIP: 9921E1993	10,765,102.910	10,765,102.91	1.00
UBS TRUMBULL PROPERTY FUND CUSIP: 99089LWW5	1,588.990	14,684,183.83	15,714,396.05
WELLSPRING CAPITAL PARTNERS V, L.P. CUSIP: 9921E5994	7,148,317.000	7,148,317.00	6,804,024.00
Total United States - USD		**147,098,738.66**	**76,319,429.05**
Total Partnership/Joint Venture Interests		**147,098,738.66**	**76,319,429.05**
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF BLACKROCK MSCI EMERGING MARKETS IMI INDEX FUND CUSIP: 990402257	2,125,608.660	36,180,384.59	32,336,504.06
Total Global Region - USD		**36,180,384.59**	**32,336,504.06**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
International Region - USD			
CF SSGA MSCI CANADA INDEX SECURITIES LENDING (CA12LEN)FUND CUSIP: 677994FC4	73,331.040	5,427,067.15	10,094,090.99
CF SSGA MSCI EAFE INDEX SECURITIES LENDING (FD12SL) FUND CUSIP: 677994BG9	695,906.810	42,191,342.01	85,901,344.81
Total International Region - USD		**47,618,409.16**	**95,995,435.80**
United States - USD			
CF BLACKROCK ALPHACREDIT INVESTMENT GRADE FUND A CUSIP: 56G999G27	17,686,142.140	189,768,204.54	188,259,680.17
CF BLACKROCK EQUITY INDEX FUND CUSIP: 066997313	25,845.170	23,045,071.01	45,437,568.63
CF BLACKROCK EXTENDED EQUITY MARKET CL AFD CUSIP: 0669979B5	19,328.920	9,551,904.01	14,280,454.45
CF BLACKROCK MONEY MARKET FD CUSIP: 066459CF3	104.510	104.51	104.51
CF GSTCO ENHANCED LARGE CAP FUND CUSIP: 412992Y52	860,967.710	36,850,927.32	58,201,417.20
CF INVESCO BALANCED RISK ALLOCATON TRUST FUND CUSIP: 175996HY6	4,369,638.930	100,535,975.96	115,402,164.14
CF SSGA LONG US CREDIT CORPORATE INDX SLFUND (CMLS) FD CUSIP: 5E999G565	1,612,571.900	29,268,409.82	25,897,904.71
CF SSGA LONG US TREASURY INDEX SECURITIES LENDING FD (CM1N) CUSIP: 044999K66	4,682,715.780	131,713,628.44	105,323,643.32
CF SSGA LONG USNON-CORPORATE INDX CREDITSL FUND (CMLU) FD CUSIP: 5E999G573	224,968.940	3,771,303.98	3,351,362.30
CF SSGA 1-3 YEAR US CREDIT INDX SL FUND (CMY4) FD CUSIP: 5E999G540	1,071,972.050	19,328,957.86	19,658,895.42
CF SSGA 1-3 YR US TREAS INDEX SEC LENDING FD (CM1J) CUSIP: 25G999H39	12,488,171.210	176,598,363.99	174,771,956.08
CF SSGA 3-10 YEAR US CREDIT INDX SL FUND(CM10) FD CUSIP: 5E999G557	1,726,679.990	39,854,445.06	38,858,933.17
CF SSGA 3-10 YR US TREAS INDEX SEC LENDING FD (CM1L) CUSIP: 25F999H63	13,708,801.380	260,285,181.85	242,083,723.57

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
United States - USD			
Total United States - USD		**1,091,341,102.06**	**1,112,921,813.18**
Total Value of Interest in Common/Collective Trusts		**1,175,139,895.81**	**1,241,253,753.04**
Value of Interest in Registered Investment Companies			
Asia Region - USD			
MFC VOYA ASIA PAC HIGH DIVID EQUITY INCOME F COM NPV SEDOL: BLMQ6P9	36,410.000	216,843.32	223,557.40
MFO DFA INVT DIMENSIONS GROUP INC ASIA PACIFIC RIM SMALL CO PORT CUSIP: 233203850	151,423.660	3,342,905.47	2,639,314.39
Total Asia Region - USD		**3,559,748.79**	**2,862,871.79**
Brazil - USD			
MFC ISHARES INC MSCI BRAZIL ETF SEDOL: 2726014	7,600.000	250,321.37	246,468.00
Total Brazil - USD		**250,321.37**	**246,468.00**
China - USD			
MFC CHINA FD INC SEDOL: 2194194	40,369.000	693,699.49	446,884.83
MFC MORGAN STANLEY CHINA A SH FD INC COM SEDOL: B1FQ1B7	55,320.000	1,172,331.93	703,117.20
MFC TEMPLETON DRAGON FD INC COM SEDOL: 2883061	118,081.000	2,199,631.85	1,075,717.91
Total China - USD		**4,065,663.27**	**2,225,719.94**
Emerging Markets Region - USD			
MFC VOYA EMERGING MKTS HIGH DIVID EQUITYFD SEDOL: BLMQ5B8	39,820.000	222,490.99	207,860.40
TEMPLETON EMERGING MARKETS FD SEDOL: 2883287	70,636.000	888,199.04	836,330.24

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Registered Investment Companies			
Emerging Markets Region - USD			
Total Emerging Markets Region - USD		**1,110,690.03**	**1,044,190.64**
India - USD			
MORGAN STANLEY INDIA INVT FD INC SEDOL: 2603612	33,433.000	636,609.01	724,493.11
Total India - USD		**636,609.01**	**724,493.11**
Indonesia - USD			
MFC ISHARES MSCI INDONESIA ETF SEDOL: B3X6KJ4	3,900.000	93,171.39	89,895.00
Total Indonesia - USD		**93,171.39**	**89,895.00**
Japan - USD			
MFO JAPANESE SMALL CO PORTFOLIO CUSIP: 233203108	310,180.820	6,152,361.25	6,616,156.89
Total Japan - USD		**6,152,361.25**	**6,616,156.89**
Korea, Republic of - USD			
MFC ISHARES INC MSCI SOUTH KOREA ETF SEDOL: 2592561	8,280.000	564,742.20	524,786.40
MFC KOREA FUND INC COM STK USD0.01 SEDOL: 2496414	73,831.000	2,087,027.82	1,708,449.34
Total Korea, Republic of - USD		**2,651,770.02**	**2,233,235.74**
Mexico - USD			
MFC MEX FD INC COM CLOSED END FD SEDOL: 2587170	40,620.000	590,958.28	681,603.60
Total Mexico - USD		**590,958.28**	**681,603.60**
Saudi Arabia - USD			
MFC ISHARES TRUST MSCI SAUDI ARABIA ETF SEDOL: BYQR2M8	16,000.000	633,860.86	661,280.00
Total Saudi Arabia - USD		**633,860.86**	**661,280.00**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Registered Investment Companies			
Taiwan - USD			
MFC ISHARES INC MSCI TAIWAN ETF SEDOL: BDR79W9	9,809.000	436,379.36	461,219.18
MFC TAIWAN FD INC COM SEDOL: 2869878	71,252.000	1,064,973.99	2,232,681.42
Total Taiwan - USD		**1,501,353.35**	**2,693,900.60**
United States - USD			
ABRDN EMERGING MARKETS EQUITY INCOME FUND, INC SEDOL: 2193566	243,974.000	1,944,420.97	1,266,225.06
** MFC ISHARES TR FLTG RATE NT ETF CUSIP: 46429B655	559,817.000	28,354,731.05	28,449,899.94
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO CUSIP: 233203603	4,159,044.400	42,852,542.17	42,214,300.66
MFO VANGUARD SPECIALIZED FUNDS REAL ESTATE INDEX FD INSTL SHS CUSIP: 921908869	3,584,532.740	58,343,338.77	65,668,639.80
MFO VANGUARD ULTRA-SHORT-TERM BOND FUND ADM CUSIP: 922031711	2,526,479.420	50,527,875.90	49,923,233.34
Total United States - USD		**182,022,908.86**	**187,522,298.80**
Total Value of Interest in Registered Investment Com		**203,269,416.48**	**207,602,114.11**
Other			
Asia Region - GBP			
ABRDN NEW DAWN INV ORD GBP0.05 SEDOL: BBM56V2	307,614.000	801,724.72	997,266.98
Total Asia Region - GBP		**801,724.72**	**997,266.98**
Brazil - USD			
PETROBRAS GLOBAL FIN B V 6.5% 07-03-2033 SEDOL: BRK32R8	115,000.000	113,960.40	112,527.50
Total Brazil - USD		**113,960.40**	**112,527.50**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID		Shares/Par Value	Historical Cost	Current Value
Other				
Canada - USD				
BRITISH COLUMBIA PROV CDA 4.2% CUSIP: 11070TAM0	07-06-2033	963,000.000	962,219.97	958,789.54
Total Canada - USD			**962,219.97**	**958,789.54**
Chile - USD				
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8		200,000.000	136,537.50	130,335.11
CHILE(REPUBLIC OF) 3.125% DUE 03-27-2025 CUSIP: 168863BW7		250,000.000	244,343.75	242,129.48
Total Chile - USD			**380,881.25**	**372,464.59**
China - GBP				
ABRDN CHINA INVESTMENT COMPANY SEDOL: B45L2K9	LIMITED ORD GBP0.01	167,123.000	1,083,478.40	962,497.45
FIDELITY CHINA SPE ORD GBP0.01 SEDOL: B62Z3C7		182,736.000	599,564.43	477,420.54
Total China - GBP			**1,683,042.83**	**1,439,917.99**
Emerging Markets Region - GBP				
BLACKROCK FRONTIER USD0.01 SEDOL: B3SXM83		191,587.000	285,282.64	331,260.85
FIDELITY EMERGING PTG SHS NPV SEDOL: B4L0PD4		192,991.000	1,758,129.83	1,441,484.88
Total Emerging Markets Region - GBP			**2,043,412.47**	**1,772,745.73**
Europe Region - GBP				
BARINGS EMEA OPPORTUNITIES PLC SEDOL: 3227334	GBP0.10	47,166.000	397,269.65	292,027.11
Total Europe Region - GBP			**397,269.65**	**292,027.11**
France - USD				
PVTPL ELECTRICITE DE FRANCE 5.7% 05-23-2028 CUSIP: 28504DAB9		397,000.000	396,404.50	396,400.55
Total France - USD			**396,404.50**	**396,400.55**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Global Region - GBP			
HANSA INVT CO LTD GBP0.01 A (DI) SEDOL: BKLFC07	72,773.000	150,527.20	171,161.93
LAZARD WORLD TRUST FUND ORD USD0.20 SEDOL: BJT14X7	781.000	1,589.54	3,003.60
UTILICO EMERGING M ORD GBP0.01 SEDOL: BD45S96	397,282.000	963,516.31	1,131,389.30
Total Global Region - GBP		**1,115,633.05**	**1,305,554.83**
Global Region - USD			
CF MAN FUNDS XI SPC- MAN AHL TARGETRISK (CAYMAN)SP CL B USD CUSIP: 56999FC66	121,133,302.090	134,764,485.42	122,841,281.65
TERRA CAPITAL PLC ORD USD0.10 SEDOL: BFMXG14	6,350.000	0.00	6,350.00
Total Global Region - USD		**134,764,485.42**	**122,847,631.65**
India - GBP			
ABRDN NEW INDIA INV TRUST PLC SEDOL: 0604877	92,074.000	551,144.30	653,185.25
JPMORGAN INDIAN IN ORD GBP0.25 SEDOL: 0345035	180,559.000	1,116,401.43	1,900,704.66
Total India - GBP		**1,667,545.73**	**2,553,889.91**
Korea, Republic of - GBP			
WEISS KOREA OPPORT ORD NPV SEDOL: B933LL6	176,367.000	321,271.37	403,603.57
Total Korea, Republic of - GBP		**321,271.37**	**403,603.57**
Latin America Region - GBP			
BLACKROCK LATIN AMERICAN INVESTMENT TRUST PLC ORD SHS USD0.10 SEDOL: 0505840	76,779.000	456,678.40	394,356.48
Total Latin America Region - GBP		**456,678.40**	**394,356.48**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Malaysia - MYR			
ICAPITAL.BIZ BHD MYR1.00 SEDOL: B0LX4J4	701,300.000	519,862.65	312,523.62
Total Malaysia - MYR		**519,862.65**	**312,523.62**
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	50,000.000	42,587.50	44,545.93
MEXICO(UNITED MEXICAN STATES) 4.15% DUE 03-28-2027 CUSIP: 91087BAC4	395,000.000	392,037.50	386,670.87
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG SEDOL: B7GPR51	255,000.000	238,476.00	177,819.46
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	200,000.000	199,996.00	203,731.50
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	270,000.000	178,250.63	183,241.01
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	575,000.000	461,185.94	471,463.21
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	255,000.000	256,147.50	250,117.23
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	115,000.000	126,988.75	125,061.11
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP: 91087BAV2	210,000.000	209,227.20	220,771.20
UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	200,000.000	155,037.50	159,543.82
Total Mexico - USD		**2,259,934.52**	**2,222,965.34**
Multi-National Agencies Region - USD			
ASIAN INFRASTRUCTURE INVT BK .5% 10-30-2024 CUSIP: 04522KAE6	34,000.000	31,946.43	31,845.64
EUROPEAN INVT BK 1.625% 03-14-2025 CUSIP: 298785JB3	350,000.000	336,580.81	330,540.69
Total Multi-National Agencies Region - USD		**368,527.24**	**362,386.33**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Pacific Region less Japan - GBP			
ABERDEEN ASIAN INC ORD NPV SEDOL: B0P6J83	38,924.000	92,239.25	99,466.92
ABERDEEN STANDARD ASIA FOCUS PLC ORD GBP0.05 SEDOL: BMF19B5	408,770.000	1,117,926.05	1,299,224.45
ASIA DRAGON TRUST ORD GBP0.20 SEDOL: 0294502	325,857.000	1,525,918.74	1,578,400.44
INVESCO ASIA TRUST ORD GBP0.10 SEDOL: 0453530	156,070.000	573,128.92	666,689.89
JPMORGAN AISA GROWTH & INCOME PLC SEDOL: 0132077	56,243.000	259,139.36	250,265.90
PACIFIC HORIZON IT ORD GBP0.10 SEDOL: 0666747	25,933.000	179,396.89	178,037.58
SCHRODER ASIA PAC ORD GBP0.10 SEDOL: 0791887	146,157.000	929,870.50	916,076.41
SCHRODER ASIAN TOT ORD GBP0.05 SEDOL: 0871079	34,742.000	173,752.79	180,210.52
SCOT ORIENTAL SMLL ORD GBP0.25 SEDOL: 0783613	66,722.000	778,319.89	1,013,682.91
Total Pacific Region less Japan - GBP		**5,629,692.39**	**6,182,055.02**
Qatar - USD			
GULF INVESTMENT FU ORD USD0.01 SEDOL: B1Z4070	238,366.000	139,515.53	572,078.40
Total Qatar - USD		**139,515.53**	**572,078.40**
Russian Federation - GBP			
JPMORGAN EMERGING EMEA SEC PLC ORD GBP0.01 SEDOL: 3216473	65,989.000	424,740.65	80,161.79
Total Russian Federation - GBP		**424,740.65**	**80,161.79**
United States - USD			
AMERICAN TOWER CORP CUSIP: 03027X100	5,000.000	1,097,987.36	969,700.00
ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT) CUSIP: 035710839	6,225.000	223,614.00	124,562.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CF AQR GRP EL OFFSHORE FUND LTD CL A NR E-2021 05 31 CUSIP: 991806779	114,113.520	129,436,948.08	116,203,719.54
CUBESMART CUSIP: 229663109	1,975.000	97,639.96	88,203.50
EQTY LIFESTYLE PPTYS INC REIT CUSIP: 29472R108	1,350.000	97,389.20	90,301.50
ESC GCB SANCHEZ ENERGY D02/23/15 06.125%JJ23 ESCROW CUSIP: 799ESCAJ7	325,000.000	289,375.00	4,875.00
HIGHWOODS PPTYS INC COM CUSIP: 431284108	5,000.000	167,956.00	119,550.00
HOST HOTELS & RESORTS INC REIT CUSIP: 44107P104	11,500.000	203,055.61	193,545.00
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.625% DUE 01-15-2025 REG CUSIP: 459058HT3	1,965,000.000	1,895,424.09	1,862,998.93
REXFORD INDL RLTY INC COM CUSIP: 76169C100	600.000	40,546.51	31,332.00
SABRA HEALTH CARE REIT INC COM CUSIP: 78573L106	10,700.000	147,625.00	125,939.00
SBA COMMUNICATIONS CORP COM USD0.01 CL A CUSIP: 78410G104	335.000	109,900.11	77,639.60
SIMON PROPERTY GROUP INC COM CUSIP: 828806109	1,025.000	102,981.92	118,367.00
Total United States - USD		**133,910,442.84**	**120,010,733.32**
Vietnam - GBP			
MFO VIETNAM HOLDING LTD (DY) ORD USD1 SEDOL: BJQZ9H1	41,880.000	95,662.98	147,752.49
VIETNAM ENTERPRISE ORD USD0.01(DI) SEDOL: BD9X204	28,005.000	250,061.86	208,640.37
VINACAPITAL VIETNA ORD USD0.01 SEDOL: BYXVT88	181,336.000	763,424.97	989,023.21
Total Vietnam - GBP		**1,109,149.81**	**1,345,416.07**
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
ZAR - South African rand	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**289,466,395.39**	**264,935,496.32**
Other Liabilities			
Pending foreign exchange sales: United States dollar	0.000	-41,704.65	-41,704.65
Total - all currencies		**-41,704.65**	**-41,704.65**
Pending trade purchases: United States dollar	0.000	-2,659,200.75	-2,659,200.75
Total - all currencies		**-2,659,200.75**	**-2,659,200.75**
Pending trade purchases: Euro	0.000	-145,853.76	-146,107.08
Pending trade purchases: British pound sterling	0.000	-41,385.88	-41,699.12
Pending trade purchases: United States dollar	0.000	-7,629,015.00	-7,629,015.00
Other Payables: United States dollar	0.000	-732,678.49	-732,678.49
Total - all currencies		**-8,548,933.13**	**-8,549,499.69**
Total Other Liabilities		**-11,249,838.53**	**-11,250,405.09**
Total		**2,247,783,121.42**	**2,250,159,231.27**

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

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTCNY5	#REORG/PRUDENTIAL MANDATORY EXCHANGE PRUDENTIAL 0004B1CAAS 03-03-2023				
		Acquisitions	350,000.00	-327,281.50	
		Dispositions	-205,000.00		180,791.55
		Free Delivery	-145,000.00		
SBPVD2W8	#REORG/WOLFSPEED MANDATORY EXCHANG WOLFSPEED 0003W2SB14 02-16-2023				
		Acquisitions	30,000.00	-27,537.57	
		Free Delivery	-30,000.00		
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046				
		Dispositions	-480,000.00		513,445.92
		Free Receipt	480,000.00	-504,596.14	
SBK7BXL7	ABBVIE INC 2.6% DUE 11-21-2024 REG				
		Dispositions	-770,000.00		734,926.50
		Free Receipt	770,000.00	-749,927.32	
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG				
		Acquisitions	413,000.00	-357,384.14	
		Dispositions	-533,000.00		453,140.08
		Free Receipt	415,000.00	-372,185.68	
SB0P6J83	ABERDEEN ASIAN INC ORD NPV				
		Acquisitions	48,390.00	-114,671.08	
		Dispositions	-9,466.00		24,905.45
SBMF19B5	ABERDEEN STANDARD ASIA FOCUS PLC ORD GBP0.05				
		Acquisitions	25,000.00	-77,109.81	
		Dispositions	-49,375.00		154,106.53
C00404A109	ACADIA HEALTHCARE CO INC COM				
		Acquisitions	375.00	-26,484.31	
		Dispositions	-100.00		7,412.26
SBMF3VR1	ACTIVISION 2.5% DUE 09-15-2050				
		Dispositions	-80,000.00		56,249.52
		Free Receipt	80,000.00	-55,339.08	
SBLN8T44	ADDTECH AB SER'B'NPV				
		Acquisitions	204.00	-3,094.64	
		Dispositions	-2,451.00		38,544.24
C04016X101	ADR ARGENX SE SPONSORED ADS				
		Acquisitions	50.00	-18,530.44	
		Dispositions	-50.00		19,382.23
SBNK9DN1	ADVANCE AUTO PARTS INC 5.9% 03-09-2026				
		Acquisitions	364,000.00	-364,144.32	
		Dispositions	-267,000.00		266,885.15

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ1HM42	ADYEN NV EUR0.01				
		Acquisitions	69.00	-101,883.46	
		Dispositions	-31.00		44,229.85
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050				
		Acquisitions	136,000.00	-101,846.32	
		Dispositions	-136,000.00		103,812.88
SBP2DYM1	AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO				
		Dispositions	-280,000.00		258,121.74
		Free Receipt	280,000.00	-258,504.26	
SBNVW1S0	AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO				
		Dispositions	-150,000.00		130,786.25
		Free Receipt	150,000.00	-130,676.00	
C00828EEA3	AFRICAN DEV BK GLOBAL MEDIUM TERM SR BK TRANCHE # SR 1.625% DUE 09-16-2022 REG				
		Dispositions	-475,000.00		474,605.75
		Free Receipt	475,000.00	-474,453.13	
SBN4NBT1	AHS HOSP CORP 2.78% DUE 07-01-2051				
		Dispositions	-10,000.00		7,160.40
		Free Receipt	10,000.00	-7,129.95	
SBF0L353	AIB GROUP PLC ORD EUR0.625				
		Acquisitions	107,345.00	-459,311.17	
		Dispositions	-1,781.00		7,685.31
SBKZ7S78	AIR LEASE CORP MED .7% DUE 02-15-2024				
		Dispositions	-260,000.00		244,755.55
		Free Receipt	260,000.00	-244,829.66	
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040				
		Dispositions	-35,000.00		28,290.50
		Free Receipt	35,000.00	-27,820.00	
SBKX8JW5	AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG				
		Dispositions	-45,000.00		34,870.50
		Free Receipt	45,000.00	-33,835.30	
SBPYT0B8	AIR PRODS & CHEMS INC 4.8% 03-03-2033				
		Acquisitions	184,000.00	-183,681.68	
		Dispositions	-184,000.00		186,658.80
SBJMJ7W8	AIRCASTLE LTD 4.25% DUE 06-15-2026				
		Dispositions	-80,000.00		74,787.16
		Free Receipt	80,000.00	-73,752.95	
C011659109	ALASKA AIR GROUP INC COM				
		Acquisitions	4,160.00	-199,624.09	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,475.00		76,831.28
C012653101	ALBEMARLE CORP COM				
		Acquisitions	150.00	-30,986.98	
		Dispositions	-125.00		27,743.81
SBKPGD70	ALBEMARLE CORP 4.65% 06-01-2027				
		Acquisitions	250,000.00	-246,271.36	
		Dispositions	-250,000.00		243,902.42
SBQ3S6N7	ALBEMARLE CORP 5.65% 06-01-2052				
		Acquisitions	500,000.00	-491,932.54	
		Dispositions	-331,000.00		304,817.26
		Free Receipt	195,000.00	-189,117.31	
C013051EK9	ALBERTA PROV CDA BD 1% DUE 05-20-2025 REG				
		Dispositions	-165,000.00		154,075.31
		Free Receipt	165,000.00	-154,704.52	
C013051EM5	ALBERTA PROV CDA USD BD 1.3% DUE 07-22-2030 REG				
		Dispositions	-80,000.00		67,538.93
		Free Receipt	80,000.00	-67,596.00	
SBF03BV1	ALD EUR1.5				
		Acquisitions	8,970.00	-97,559.99	
		Dispositions	-676.00		7,771.14
SBPCMP58	ALD SA RIGHTS 31/12/2049				
		Acquisitions	4,214.00	-3,277.10	
		Free Delivery	-21,940.00		
		Free Receipt	17,729.00	22,443.77	
SBMYX9K1	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO				
		Dispositions	-50,000.00		36,970.50
		Free Receipt	50,000.00	-36,530.82	
SBPJL5Y7	ALLEGION PLC SR NT ISSUED BY ALLEGION US5.411% 07-01-2032				
		Acquisitions	400,000.00	-372,571.00	
		Dispositions	-400,000.00		393,012.07
SBF22677	ALLEGION US HLDG CO INC 3.2% 10-01-2024				
		Dispositions	-260,000.00		247,377.00
		Free Receipt	260,000.00	-252,572.50	
SBNTJ354	ALLFUNDS GROUP EUR0.0025				
		Acquisitions	227.00	-1,668.33	
		Dispositions	-181.00		1,438.44
SBK7Y026	ALLINA HEALTH SYS FIXED 2.902% DUE 11-15-2051				
		Dispositions	-45,000.00		32,614.65

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	45,000.00	-32,444.92	
SBK93J68	ALLY FINL INC 1.45% 10-02-2023				
		Dispositions	-285,000.00		275,352.77
		Free Receipt	285,000.00	-275,257.38	
SBMBKHT0	ALLY FINL INC 3.05% DUE 06-05-2023				
		Dispositions	-10,000.00		9,953.70
		Free Receipt	10,000.00	-9,902.93	
C02079KAG2	ALPHABET INC 2.25% DUE 08-15-2060				
		Dispositions	-280,000.00		190,894.31
		Free Receipt	280,000.00	-184,274.92	
S5608915	ALTEN NPV1.05				
		Acquisitions	514.00	-76,578.32	
		Dispositions	-224.00		30,055.30
SBMQ5X70	ALTRIA GROUP INC FIXED 2.35% DUE 05-06-2025				
		Dispositions	-275,000.00		259,041.01
		Free Receipt	275,000.00	-258,890.78	
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041				
		Dispositions	-115,000.00		76,707.28
		Free Receipt	115,000.00	-76,263.13	
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG				
		Dispositions	-570,000.00		364,104.60
		Free Receipt	570,000.00	-368,662.27	
SBKPJWH2	ALTRIA GROUP INC 4.0% DUE 02-04-2061				
		Dispositions	-155,000.00		101,510.04
		Free Receipt	155,000.00	-101,003.95	
SBRJ2WM1	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000				
		Dispositions	-335,000.00		285,789.84
		Free Receipt	335,000.00	-281,460.11	
SBFZ5811	ALTRIA GROUP INC 6.2% DUE 02-14-2059				
		Dispositions	-180,000.00		166,129.20
		Free Receipt	180,000.00	-163,081.97	
SB3MSM28	AMADEUS IT GROUP EUR0.01				
		Acquisitions	35.00	-1,936.59	
		Dispositions	-1,393.00		75,781.21
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057				
		Dispositions	-110,000.00		103,279.00
		Free Receipt	110,000.00	-103,790.57	
SBLPP192	AMAZON COM INC NT 4.1% 04-13-2062				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	500,000.00	-465,079.48	
		Dispositions	-183,000.00		157,145.76
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047				
		Dispositions	-70,000.00		65,398.20
		Free Receipt	70,000.00	-66,369.62	
SBM9JS18	AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025				
		Acquisitions	700,000.00	-692,010.54	
		Dispositions	-373,000.00		358,788.70
C02342TAE9	AMDOCS LTD 2.538% DUE 06-15-2030				
		Dispositions	-745,000.00		634,348.49
		Free Receipt	745,000.00	-629,380.75	
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040				
		Dispositions	-465,000.00		510,407.53
		Free Receipt	465,000.00	-509,407.50	
SBJLM1M6	AMEREN CORP 2.5% DUE 09-15-2024				
		Dispositions	-135,000.00		128,387.70
		Free Receipt	135,000.00	-130,881.09	
SBP8JTN9	AMEREN ILL CO FIXED 5.9% DUE 12-01-2052				
		Acquisitions	92,000.00	-91,715.72	
		Dispositions	-92,000.00		104,809.18
SBJY77K8	AMERICAN ELEC PWR CO INC 2.031% DUE 03-15-2024 REG				
		Dispositions	-325,000.00		311,317.50
		Free Receipt	325,000.00	-316,074.97	
C025537AV3	AMERICAN ELECTRIC POWER CO INC 5.75% DUE11-01-2027 BEO				
		Acquisitions	216,000.00	-215,427.60	
		Dispositions	-216,000.00		220,974.48
SBNXK7F1	AMERICAN EXPRESS CO 3.375% 05-03-2024				
		Dispositions	-140,000.00		136,168.20
		Free Receipt	140,000.00	-139,080.44	
SBNKJ1L5	AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031				
		Dispositions	-15,000.00		12,082.95
		Free Receipt	15,000.00	-11,995.39	
SBNKJ1R1	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO				
		Dispositions	-45,000.00		31,515.30
		Free Receipt	45,000.00	-30,983.40	
SBJSBJN3	AMERICAN UNIV 3.672% DUE 04-01-2049				
		Dispositions	-105,000.00		87,876.60
		Free Receipt	105,000.00	-87,981.59	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBVYQ9C5	AMERISOURCEBERGEN 3.25% DUE 03-01-2025				
		Dispositions	-775,000.00		760,174.25
		Free Receipt	775,000.00	-760,489.50	
SBD1DD09	AMERISOURCEBERGEN 4.3% 12-15-2047				
		Acquisitions	408,000.00	-318,599.50	
		Dispositions	-143,000.00		125,027.02
		Free Receipt	40,000.00	-36,314.52	
SBPBPG88	AMERN EXPRESS CO 3.95% DUE 08-01-2025				
		Acquisitions	250,000.00	-251,825.00	
		Dispositions	-250,000.00		240,472.20
SBMXWXM9	AMERN HONDA FIN 1.3% DUE 09-09-2026				
		Dispositions	-285,000.00		256,719.36
		Free Receipt	285,000.00	-256,434.58	
SBZ1JY97	AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050				
		Dispositions	-105,000.00		120,187.20
		Free Receipt	105,000.00	-121,202.84	
SBLD5138	AMERN TOWER CORP .6% DUE 01-15-2024				
		Dispositions	-465,000.00		442,256.85
		Free Receipt	465,000.00	-441,354.15	
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO				
		Acquisitions	1,000,000.00	-766,459.87	
		Dispositions	-431,000.00		322,217.94
C031162BV1	AMGEN INC 3.625% DUE 05-22-2024				
		Dispositions	-215,000.00		210,633.35
		Free Receipt	215,000.00	-214,928.25	
C031162DK3	AMGEN INC 4.875% 03-01-2053				
		Acquisitions	466,000.00	-431,723.62	
		Dispositions	-466,000.00		442,052.26
SBMTY631	AMGEN INC 5.711% 03-01-2025				
		Acquisitions	280,000.00	-279,815.20	
		Dispositions	-280,000.00		280,778.20
SBKBP2G3	AMPHENOL CORP NEW 2.05% DUE 03-01-2025				
		Dispositions	-45,000.00		42,838.65
		Free Receipt	45,000.00	-43,035.21	
SBJDSY67	AMPHENOL CORP NEW 2.8% DUE 02-15-2030				
		Dispositions	-590,000.00		520,849.10
		Free Receipt	590,000.00	-513,310.47	
SBLCCPJ4	ANGLOGOLD ASHANTI FIXED 3.75% DUE 10-01-2030				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	700,000.00	-576,847.00	
		Dispositions	-700,000.00		612,500.00
SBK9VNF9	ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026				
		Dispositions	-180,000.00		175,399.20
		Free Receipt	180,000.00	-177,680.43	
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				
		Acquisitions	1,703,000.00	-1,601,816.24	
		Dispositions	-670,000.00		639,343.99
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048				
		Acquisitions	750,000.00	-692,187.59	
		Dispositions	-750,000.00		688,989.11
SBR17WC4	ANTHEM INC 3.5% 08-15-2024				
		Dispositions	-275,000.00		273,171.77
		Free Receipt	275,000.00	-273,394.31	
SBNR46P2	AON CORP/AON GLOBAL HLDGS PLC 2.85% 05-28-2027				
		Dispositions	-20,000.00		18,851.20
		Free Receipt	20,000.00	-18,760.40	
SBMZM963	AON CORPORATION 2.8% 05-15-2030				
		Dispositions	-195,000.00		172,842.93
		Free Receipt	195,000.00	-171,865.10	
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045				
		Dispositions	-25,000.00		23,489.00
		Free Receipt	25,000.00	-23,173.37	
C03769M106	APOLLO GLOBAL MANAGEMENT INC COM USD0.00001				
		Acquisitions	1,975.00	-134,114.32	
		Dispositions	-525.00		35,648.56
SBYZMJS9	APPALACHIAN PWR CO 3.3% DUE 06-01-2027				
		Dispositions	-275,000.00		258,046.25
		Free Receipt	275,000.00	-262,883.30	
C037833EC0	APPLE INC 1.2% DUE 02-08-2028 REG				
		Dispositions	-570,000.00		504,472.80
		Free Receipt	570,000.00	-501,275.69	
C037833EH9	APPLE INC 1.4% DUE 08-05-2028 BEO				
		Acquisitions	762,000.00	-672,724.20	
		Dispositions	-324,000.00		284,961.24
		Free Receipt	985,000.00	-866,790.74	
C037833DN7	APPLE INC 2.05% DUE 09-11-2026				
		Dispositions	-335,000.00		318,159.55

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	335,000.00	-316,127.59	
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG				
		Acquisitions	264,000.00	-176,975.04	
		Dispositions	-95,000.00		66,195.05
		Free Receipt	95,000.00	-70,675.73	
SBKP9GX6	APPLE INC 2.65% 02-08-2051				
		Dispositions	-90,000.00		62,451.00
		Free Receipt	90,000.00	-66,700.92	
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061				
		Acquisitions	155,000.00	-102,816.15	
		Dispositions	-255,000.00		163,863.00
		Free Receipt	100,000.00	-72,817.75	
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO				
		Dispositions	-165,000.00		105,984.45
		Free Receipt	165,000.00	-120,950.83	
SBNYNTH5	APPLE INC 3.95% 08-08-2052				
		Acquisitions	619,000.00	-558,339.59	
		Dispositions	-304,000.00		272,467.34
SBD4H0N0	APPLIED MATLS INC 3.3% DUE 04-01-2027				
		Dispositions	-190,000.00		188,079.66
		Free Receipt	190,000.00	-186,385.82	
SBNYF3Q8	APTIV PLC 3.25% 03-01-2032				
		Acquisitions	250,000.00	-220,592.50	
		Dispositions	-250,000.00		203,332.89
SB9B9WZ7	ARCELORMITTAL STEP CPN 6.75% DUE 03-01-2041				
		Dispositions	-70,000.00		68,365.28
		Free Receipt	70,000.00	-68,833.02	
SBFLRCV9	ARCELORMITTAL STEP CPN 7% DUE 10-15-2039				
		Dispositions	-75,000.00		75,324.65
		Free Receipt	75,000.00	-75,747.75	
SBPCPXF3	ARCELORMITTAL 6.55% DUE 11-29-2027 BEO				
		Acquisitions	636,000.00	-635,414.88	
		Dispositions	-636,000.00		654,569.21
SBLB3952	ARES CAP CORP 2.15% DUE 07-15-2026				
		Dispositions	-1,540,000.00		1,303,742.36
		Free Receipt	1,540,000.00	-1,289,984.34	
SBN2W0W6	ARES CAP CORP 3.875% DUE 01-15-2026				
		Dispositions	-383,000.00		351,373.66

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	383,000.00	-350,537.11	
C040413106	ARISTA NETWORKS INC COM				
		Acquisitions	530.00	-64,113.28	
		Dispositions	-1,365.00		215,407.05
SBLDBLJ2	ARIZONA PUB SVC CO NT 2.2% 12-15-2031				
		Dispositions	-75,000.00		61,045.93
		Free Receipt	75,000.00	-60,903.86	
SBKPT335	ARIZONA PUB SVC CO 2.6% DUE 08-15-2029				
		Dispositions	-155,000.00		136,611.65
		Free Receipt	155,000.00	-135,689.70	
SBJV0GY7	ARIZONA PUB SVC CO 3.5% DUE 12-01-2049 BEO				
		Dispositions	-40,000.00		30,445.20
		Free Receipt	40,000.00	-29,769.85	
SBJT1NN0	ARIZONA PUB SVC CO 4.25% 03-01-2049				
		Dispositions	-55,000.00		47,625.05
		Free Receipt	55,000.00	-46,832.69	
SBZ4DLS4	ARROW ELECTRS INC FIXED 3.875% DUE 01-12-2028				
		Dispositions	-110,000.00		104,943.71
		Free Receipt	110,000.00	-104,364.95	
SBM92G57	ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052				
		Dispositions	-225,000.00		158,705.62
		Free Receipt	225,000.00	-155,393.13	
S0053673	ASHTEAD GROUP ORD GBP0.10				
		Acquisitions	3,753.00	-239,239.99	
		Dispositions	-2,436.00		110,169.81
C045167EL3	ASIAN DEV BK ASIAN DEV BK 2.625% DUE 01-30-2024 BEO				
		Dispositions	-1,165,000.00		1,135,700.25
		Free Receipt	1,165,000.00	-1,156,397.93	
C045167ED1	ASIAN DEV BK GLOBAL NT 1.75% DUE 09-13-2022 REG				
		Dispositions	-1,310,000.00		1,309,135.40
		Free Receipt	1,310,000.00	-1,308,724.41	
C045167ES8	ASIAN DEVELOPMENT BANK 1.625% 01-24-2023				
		Dispositions	-600,000.00		596,136.00
		Free Receipt	600,000.00	-595,841.27	
C04522KAE6	ASIAN INFRASTRUCTURE INVT BK .5% 10-30-2024				
		Dispositions	-466,000.00		429,109.44
		Free Receipt	500,000.00	-469,800.50	
S5165294	ASM INTL NV EUR0.04				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	739.00	-210,458.87	
		Dispositions	-85.00		29,729.96
SB929F46	ASML HOLDING NV EUR0.09				
		Acquisitions	294.00	-169,675.33	
		Dispositions	-784.00		343,882.94
SBD9PNF2	ASR NEDERLAND NV EUR0.16				
		Acquisitions	7,008.00	-324,718.86	
		Dispositions	-161.00		6,752.13
SBP4X0C1	ASSURANT INC 2.65% 01-15-2032				
		Dispositions	-890,000.00		699,273.00
		Free Receipt	890,000.00	-699,375.12	
SBQXHYW9	ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028				
		Acquisitions	736,000.00	-732,301.60	
		Dispositions	-184,000.00		190,002.08
S0989529	ASTRAZENECA ORD USD0.25				
		Acquisitions	3,647.00	-399,247.87	
		Dispositions	-3,647.00		480,332.57
SBLDBN41	ATLAS COPCO AB SER'A'NPV				
		Acquisitions	179.00	-2,286.80	
		Dispositions	-2,171.00		26,269.41
SBMHCV76	ATMOS ENERGY CORP 1.5% DUE 01-15-2031				
		Dispositions	-105,000.00		84,419.87
		Free Receipt	105,000.00	-83,999.80	
SBJN3QH7	ATMOS ENERGY CORP 3.375% DUE 09-15-2049				
		Dispositions	-120,000.00		97,591.91
		Free Receipt	120,000.00	-95,663.40	
SBVYVFW2	AUTO TRADER GROUP ORD GBP0.01				
		Acquisitions	7,490.00	-57,280.55	
		Dispositions	-3,412.00		22,984.09
C053015AG8	AUTOMATIC DATA PROCESSING INC SR NT 1.7%05-15-2028				
		Dispositions	-360,000.00		312,796.80
		Free Receipt	360,000.00	-324,317.25	
C053332102	AUTOZONE INC COM				
		Acquisitions	20.00	-45,443.27	
		Dispositions	-30.00		73,446.63
SBP8ZQV4	AUTOZONE INC 4.75% DUE 02-01-2033				
		Acquisitions	184,000.00	-183,694.56	
		Dispositions	-184,000.00		178,606.96

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C05352A100	AVANTOR INC COM				
		Acquisitions	200.00	-5,740.12	
		Dispositions	-5,522.00		117,975.58
SBPSJJ84	AVNET INC 5.5% DUE 06-01-2032				
		Dispositions	-655,000.00		636,974.40
		Free Receipt	655,000.00	-639,126.03	
SBJ0CF58	AXA EQUITABLE FIXED 3.9% DUE 04-20-2023				
		Dispositions	-105,000.00		104,377.35
		Free Receipt	105,000.00	-105,328.02	
SB2PPTL7	AXA SA 8.6% DUE 12-15-2030				
		Dispositions	-760,000.00		904,660.52
		Free Receipt	760,000.00	-895,412.74	
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040				
		Dispositions	-375,000.00		260,025.72
		Free Receipt	375,000.00	-260,051.42	
SBM9DV66	B A T CAP CORP FIXED 3.984% DUE 09-25-2050				
		Dispositions	-180,000.00		121,029.88
		Free Receipt	180,000.00	-120,266.72	
SBNNMNV5	B A T CAP CORP NT 5.65% 03-16-2052				
		Dispositions	-120,000.00		102,859.53
		Free Receipt	120,000.00	-101,343.76	
SBM9DV55	B A T CAP CORP 2.259% DUE 03-25-2028				
		Dispositions	-85,000.00		70,594.27
		Free Receipt	85,000.00	-70,755.24	
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031				
		Dispositions	-220,000.00		173,681.88
		Free Receipt	220,000.00	-172,852.54	
SBJSFMS1	B A T CAP CORP 2.789% DUE 09-06-2024				
		Dispositions	-230,000.00		221,349.98
		Free Receipt	230,000.00	-222,100.69	
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Dispositions	-320,000.00		232,758.95
		Free Receipt	320,000.00	-232,149.36	
SBJLTMG8	B A T CAP CORP 4.742% DUE 03-16-2032				
		Dispositions	-535,000.00		473,295.52
		Free Receipt	535,000.00	-470,954.86	
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049				
		Dispositions	-160,000.00		118,745.17

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	160,000.00	-118,290.37	
SBM61FC7	B A T CAP CORP 4.906% DUE 04-02-2030 REG				
		Dispositions	-130,000.00		120,339.99
		Free Receipt	130,000.00	-120,540.16	
C056752AS7	BAIDU INC 1.72% DUE 04-09-2026				
		Dispositions	-250,000.00		226,859.42
		Free Receipt	250,000.00	-228,053.75	
S0365602	BAILLIE GIFFORD CH ORD GBP0.25				
		Acquisitions	8,822.00	-24,092.25	
		Dispositions	-8,822.00		34,759.35
SBNSP0D0	BAIN CAP SPECIALTY FIN INC NT 2.95% 03-10-2026				
		Dispositions	-515,000.00		454,971.60
		Free Receipt	515,000.00	-457,801.72	
SBG0PVG9	BAKER HUGHES A GE CO LLC/BAKER HUGHES 4.08% 12-15-2047				
		Dispositions	-325,000.00		276,742.20
		Free Receipt	325,000.00	-273,323.37	
SBQB7JQ0	BALT GAS & ELEC CO 4.55% DUE 06-01-2052				
		Dispositions	-20,000.00		16,503.80
		Free Receipt	20,000.00	-19,370.00	
SBP92CK5	BANCO SANTANDER SA FORMERLY BANCO SANTA 3.496% 03-24-2025				
		Dispositions	-600,000.00		574,026.00
		Free Receipt	600,000.00	-586,149.88	
SBNM3Z57	BANCO SANTANDER SA 5.147% DUE 08-18-2025BEO				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		790,894.00
SBLBCWQ1	BANK AMER CORP FLTG RT 1.486% DUE 05-19-2024				
		Acquisitions	250,000.00	-244,909.36	
		Dispositions	-250,000.00		244,095.00
SBF50RK8	BANK AMER CORP 3.419% 12-20-2028				
		Acquisitions	205,000.00	-186,195.35	
		Dispositions	-205,000.00		189,184.25
C06051GKS7	BANK AMER CORP 3.841% 04-25-2025				
		Dispositions	-175,000.00		169,625.75
		Free Receipt	175,000.00	-173,748.00	
C06051GHL6	BANK AMER CORP 3.864% 07-23-2024				
		Dispositions	-440,000.00		433,448.40
		Free Receipt	440,000.00	-437,691.54	
C06051GJY6	BANK AMER CORP 5.5017% DUE 06-14-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-710,000.00		687,940.30
		Free Receipt	710,000.00	-686,011.63	
C06368LGV2	BANK MONTREAL QUE FIXED 5.203% DUE 02-01-2028				
		Acquisitions	572,000.00	-571,977.12	
		Dispositions	-572,000.00		571,380.05
SBNYGLJ0	BANK MONTREAL QUE MEDIUM TERM SR NT SER H USD 3.7% DUE 06-07-2025				
		Acquisitions	200,000.00	-198,143.43	
		Dispositions	-502,000.00		484,888.67
		Free Receipt	310,000.00	-307,024.19	
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% DUE 04-23-2040				
		Acquisitions	500,000.00	-382,790.00	
		Dispositions	-475,000.00		419,125.75
		Free Receipt	385,000.00	-339,656.40	
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% DUE 03-15-2050				
		Dispositions	-170,000.00		132,550.70
		Free Receipt	170,000.00	-153,309.00	
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443% DUE 01-20-2048				
		Dispositions	-190,000.00		149,169.00
		Free Receipt	190,000.00	-174,442.26	
SBL0NRK4	BANK OF AMERICA CORPORATION 5.08% DUE 01-20-2027				
		Acquisitions	165,000.00	-165,516.45	
		Dispositions	-165,000.00		163,626.65
C06368FAJ8	BANK OF MONTREAL 2.65% DUE 03-08-2027				
		Acquisitions	191,000.00	-172,110.10	
		Dispositions	-321,000.00		293,275.23
		Free Receipt	130,000.00	-121,037.12	
S5474008	BANKINTER SA EUR0.30(REGD)				
		Acquisitions	5,781.00	-33,853.77	
		Dispositions	-5,781.00		34,051.14
SBP2DY98	BANNER HEALTH 2.907% DUE 01-01-2042				
		Dispositions	-45,000.00		35,085.60
		Free Receipt	45,000.00	-34,830.49	
SBMFWMZ3	BANNER HEALTH 2.913% DUE 01-01-2051				
		Dispositions	-19,000.00		13,970.70
		Free Receipt	19,000.00	-14,214.50	
SBMDWVG9	BANNER HEALTH 3.181% DUE 01-01-2050				
		Dispositions	-10,000.00		7,815.60
		Free Receipt	10,000.00	-7,869.83	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJK19K8	BARCLAYS PLC 1.007% DUE 12-10-2024				
		Dispositions	-465,000.00		436,514.10
		Free Receipt	465,000.00	-441,091.52	
SBN6SP70	BARINGS BDC INC 3.3% 11-23-2026				
		Dispositions	-160,000.00		137,384.37
		Free Receipt	160,000.00	-138,031.08	
CC07885AE3	BAUSCH HEALTH COS INC CORP 5.25% 01-30-2030				
		Dispositions	-755,000.00		386,937.50
		Free Receipt	1,090,000.00	1,095,450.00	
CC07885AH6	BAUSCH HEALTH COS INC 5.0% 02-15-2029				
		Dispositions	-10,000.00		3,600.00
		Free Receipt	10,000.00	8,150.00	
SBDHDFF2	BAXTER INTL INC 2.6% DUE 08-15-2026				
		Dispositions	-60,000.00		56,122.76
		Free Receipt	60,000.00	-56,177.38	
SBN7GSB8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE				
		Dispositions	-55,000.00		38,451.05
		Free Receipt	55,000.00	-42,139.99	
SB523F62	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO				
		Dispositions	-220,000.00		278,559.60
		Free Receipt	220,000.00	-278,552.29	
SBMY0LM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050				
		Dispositions	-55,000.00		39,900.30
		Free Receipt	55,000.00	-40,103.97	
SBG0SCK9	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01				
		Acquisitions	832.00	-63,743.72	
		Dispositions	-765.00		39,952.47
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050				
		Dispositions	-15,000.00		12,768.30
		Free Receipt	15,000.00	-12,379.14	
S5107401	BEIERSDORF AG EUR1				
		Acquisitions	2,063.00	-246,283.60	
		Dispositions	-95.00		11,977.45
C0778FPAC3	BELL CANADA FIXED .75% DUE 03-17-2024				
		Dispositions	-160,000.00		152,290.30
		Free Receipt	160,000.00	-152,525.63	
SBP38R48	BELL CDA 3.65% 08-15-2052				
		Dispositions	-135,000.00		110,549.38

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	135,000.00	-108,096.64	
SBLGTCX4	BERKLEY W R CORP 3.55% DUE 03-30-2052				
		Dispositions	-75,000.00		58,207.28
		Free Receipt	75,000.00	-57,670.34	
SBG0JBZ0	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048				
		Dispositions	-80,000.00		68,552.23
		Free Receipt	80,000.00	-67,444.40	
SBN6J6X6	BERKSHIRE HATHAWAY ENERGY CO 4.05% 04-15-2025 O				
		Dispositions	-220,000.00		222,005.78
		Free Receipt	220,000.00	-221,604.13	
SBN6JKB2	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050				
		Dispositions	-80,000.00		74,993.50
		Free Receipt	80,000.00	-72,955.63	
SBN0XP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050				
		Dispositions	-65,000.00		48,131.85
		Free Receipt	65,000.00	-47,105.49	
SBYW5431	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG				
		Dispositions	-80,000.00		75,212.63
		Free Receipt	80,000.00	-73,989.60	
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052				
		Dispositions	-100,000.00		88,220.53
		Free Receipt	100,000.00	-86,300.36	
C084659AR2	BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049				
		Dispositions	-110,000.00		105,119.65
		Free Receipt	110,000.00	-102,737.07	
SBMFPWY1	BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051				
		Dispositions	-30,000.00		21,691.20
		Free Receipt	30,000.00	-21,621.69	
C090040AF3	BILIBILI INC SR NT CONV .5% 12-01-2026				
		Dispositions	-105,000.00		88,018.75
		Free Receipt	105,000.00	105,000.00	
C09061G101	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010				
		Acquisitions	100.00	-11,216.26	
		Dispositions	-100.00		9,881.24
SBLPJXX2	BIOMARIN PHARMACEUTICAL INC SR SUB NT CONV 1.25% DUE 05-15-2027 REG				
		Acquisitions	5,000.00	-5,085.28	
		Dispositions	-240,000.00		241,374.24
C06368FAE9	BK MONTREAL MEDIUM FIXED 1.5% DUE 01-10-2025				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	-188,713.16	
		Dispositions	-200,000.00		189,016.48
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049				
		Dispositions	-45,000.00		36,855.45
		Free Receipt	45,000.00	-36,432.11	
SBMVVWF4	BLACKSTONE PRIVATE CR FD 3.25% 03-15-2027				
		Dispositions	-295,000.00		249,301.55
		Free Receipt	295,000.00	-250,157.84	
SBQ7WQK2	BLACKSTONE SECD FIXED 2.85% DUE 09-30-2028				
		Dispositions	-535,000.00		412,741.80
		Free Receipt	535,000.00	-425,619.66	
SBL597S5	BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO				
		Dispositions	-145,000.00		125,707.73
		Free Receipt	145,000.00	-126,412.45	
S7309681	BNP PARIBAS EUR2				
		Acquisitions	5,147.00	-329,927.54	
		Dispositions	-3,605.00		226,942.33
SBKPSXR6	BOEING CO FIXED 2.196% DUE 02-04-2026				
		Dispositions	-150,000.00		136,000.19
		Free Receipt	150,000.00	-135,762.21	
SBKPSXQ5	BOEING CO 1.433% 02-04-2024				
		Dispositions	-155,000.00		148,237.82
		Free Receipt	155,000.00	-148,391.62	
SBM8XFT8	BOEING CO 4.875% DUE 05-01-2025				
		Dispositions	-485,000.00		483,656.91
		Free Receipt	485,000.00	-484,749.18	
SBLD7XG1	BOOKING HLDGS INC FIXED 4.625% DUE 04-13-2030				
		Dispositions	-55,000.00		55,050.58
		Free Receipt	55,000.00	-54,887.49	
SBJLV8F5	BP CAP MKTS AMER 3.543% DUE 04-06-2027				
		Acquisitions	1,100,000.00	-1,074,098.13	
		Dispositions	-270,000.00		263,360.70
C109194100	BRIGHT HORIZONS FA COM USD0.001				
		Acquisitions	100.00	-8,978.62	
		Dispositions	-100.00		7,827.54
SBMWV9D0	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039				
		Dispositions	-45,000.00		39,561.30
		Free Receipt	45,000.00	-43,041.54	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040				
		Dispositions	-100,000.00		68,940.00
		Free Receipt	100,000.00	-74,333.04	
SBDRTBT6	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027				
		Dispositions	-230,000.00		223,414.76
		Free Receipt	230,000.00	-222,711.49	
SBKPVKZ2	BROADCOM INC 3.15% DUE 11-15-2025				
		Dispositions	-805,000.00		775,231.91
		Free Receipt	805,000.00	-774,730.58	
SBKXBD66	BROADCOM INC 3.625% 10-15-2024				
		Dispositions	-325,000.00		320,828.22
		Free Receipt	325,000.00	-321,257.08	
SBKXB935	BROADCOM INC 4.11% DUE 09-15-2028 REG				
		Dispositions	-45,000.00		42,959.25
		Free Receipt	45,000.00	-42,724.62	
SBKXB3J9	BROADCOM INC 4.75% 04-15-2029				
		Dispositions	-7,000.00		6,891.22
		Free Receipt	7,000.00	-6,838.11	
SBMY54P7	BROOKFIELD FIN INC 3.5% DUE 03-30-2051				
		Dispositions	-140,000.00		102,790.75
		Free Receipt	140,000.00	-101,059.54	
SBLGFQH4	BROOKFIELD FIN LLC 3.45% DUE 04-15-2050				
		Dispositions	-5,000.00		3,613.15
		Free Receipt	5,000.00	-3,569.10	
SBMZQHY9	BROWN & BROWN INC SR NT 4.95% 03-17-2052				
		Dispositions	-355,000.00		317,210.91
		Free Receipt	355,000.00	-311,974.13	
SBMW7VR6	BROWN & BROWN INC 4.2% DUE 09-15-2024				
		Dispositions	-35,000.00		35,054.95
		Free Receipt	35,000.00	-35,071.64	
C116794108	BRUKER CORP				
		Acquisitions	900.00	-56,742.70	
		Dispositions	-250.00		20,296.97
SBMG3835	BUNGE LTD FIN CORP FIXED 1.63% DUE 08-17-2025				
		Dispositions	-145,000.00		133,203.43
		Free Receipt	145,000.00	-133,315.07	
SBNNFPP2	BUNGE LTD FIN CORP FIXED 2.75% 05-14-2031				
		Dispositions	-875,000.00		723,442.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	875,000.00	-720,014.45	
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050				
		Dispositions	-180,000.00		134,976.60
		Free Receipt	180,000.00	-151,603.32	
SBN7L4K4	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO				
		Dispositions	-10,000.00		8,385.40
		Free Receipt	10,000.00	-9,739.79	
C122017106	BURLINGTON STORES INC COM				
		Acquisitions	250.00	-47,915.88	
		Dispositions	-125.00		21,900.36
SBN11JL6	CA ENDOWMENT 2.498% DUE 04-01-2051				
		Dispositions	-19,000.00		13,947.90
		Free Receipt	19,000.00	-13,083.46	
SBPQCN05	CABOT CORP FIXED 5% DUE 06-30-2032				
		Dispositions	-595,000.00		572,859.35
		Free Receipt	595,000.00	-577,311.69	
SB283W97	CAIXABANK SA EUR1				
		Acquisitions	16,980.00	-62,193.15	
		Dispositions	-58,258.00		215,189.29
SBMFTHY8	CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE				
		Dispositions	-20,000.00		18,608.60
		Free Receipt	20,000.00	-18,919.20	
SBMFTGZ2	CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE				
		Dispositions	-15,000.00		13,712.10
		Free Receipt	15,000.00	-13,972.30	
SBJX9954	CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119				
		Dispositions	-120,000.00		89,826.00
		Free Receipt	120,000.00	-90,001.09	
SBMXYP52	CALIFORNIA RES CORP SR NT 144A 7.125% 02-01-2026				
		Acquisitions	40,000.00	-39,500.00	
		Dispositions	-75,000.00		75,442.35
SBN2WB56	CALIFORNIA ST UNIV REV 2.719% 11-01-2052BEO TAXABLE				
		Dispositions	-45,000.00		30,160.35
		Free Receipt	45,000.00	-32,766.98	
SBKTZF33	CALIFORNIA ST UNIV REV 2.975% 11-01-2051BEO TAXABLE				
		Dispositions	-70,000.00		54,250.70
		Free Receipt	70,000.00	-53,680.72	
SB52J623	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-230,000.00		306,889.00
		Free Receipt	230,000.00	-308,905.41	
SB41WHL2	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000				
		Dispositions	-220,000.00		294,153.20
		Free Receipt	220,000.00	-296,992.95	
SBJF8QF8	CAMDEN PPTY TR 3.15% DUE 07-01-2029				
		Dispositions	-80,000.00		73,432.36
		Free Receipt	80,000.00	-73,571.16	
SBFXCMW3	CAMPBELL SOUP CO 3.95% DUE 03-15-2025				
		Dispositions	-370,000.00		368,350.26
		Free Receipt	370,000.00	-369,398.08	
C13607HR46	CANADIAN IMPERIAL BANK OF COMMERCE 3.3% DUE 04-07-2025 REG				
		Acquisitions	500,000.00	-490,494.12	
		Dispositions	-1,030,000.00		1,012,247.83
		Free Receipt	530,000.00	-521,546.65	
SBL6C2P5	CANADIAN IMPERIAL BK COMM TORONTO BRH 1.0% DUE 10-18-2024 BEO				
		Dispositions	-100,000.00		94,321.00
		Free Receipt	100,000.00	-93,542.58	
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO				
		Acquisitions	521,000.00	-518,848.27	
		Dispositions	-521,000.00		455,474.72
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO				
		Acquisitions	200,000.00	-161,038.57	
		Dispositions	-200,000.00		151,194.00
SB9B3527	CARDINAL HLTH INC 3.2% DUE 03-15-2023				
		Dispositions	-285,000.00		283,378.35
		Free Receipt	285,000.00	-284,284.96	
SBK9R5X9	CARLISLE COS INC NT 2.2% 03-01-2032				
		Dispositions	-475,000.00		371,039.40
		Free Receipt	475,000.00	-367,882.82	
SBNG21Y1	CARRIER GLOBAL CORP 2.242% 02-15-2025				
		Dispositions	-10,000.00		9,494.40
		Free Receipt	10,000.00	-9,492.81	
SBPH3BR0	CATERPILLAR FINL SVCS CORP 3.65% DUE 08-12-2025 REG				
		Acquisitions	789,000.00	-788,045.31	
		Dispositions	-789,000.00		770,064.00
SBMVVMT8	CATERPILLAR FINL 1.7% DUE 01-08-2027				
		Acquisitions	1,000,000.00	-926,267.52	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-291,000.00		265,095.18
SBNYD6V8	CATERPILLAR FINL 3.6% DUE 08-12-2027				
		Acquisitions	750,000.00	-715,822.50	
		Dispositions	-577,000.00		545,649.09
SBLF7SZ3	CBRE SVCS INC SR NT 2.5% 04-01-2031				
		Dispositions	-1,625,000.00		1,322,230.00
		Free Receipt	1,625,000.00	-1,320,053.09	
SBYZ5LM6	CBRE SVCS INC 4.875% DUE 03-01-2026				
		Dispositions	-75,000.00		75,673.29
		Free Receipt	75,000.00	-75,623.41	
C13607GRR7	CDN IMPERIAL BK .95% DUE 10-23-2025				
		Acquisitions	250,000.00	-226,700.00	
		Dispositions	-250,000.00		219,518.06
SBF47XX5	CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047				
		Dispositions	-25,000.00		24,067.50
		Free Receipt	25,000.00	-23,602.24	
SBF47XV3	CDN NAT RES LTD 3.85% DUE 06-01-2027				
		Dispositions	-25,000.00		24,064.25
		Free Receipt	25,000.00	-23,957.51	
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038				
		Dispositions	-395,000.00		414,671.00
		Free Receipt	395,000.00	-411,778.15	
SB1BS7H5	CDN NAT RES LTD 6.5% DUE 02-15-2037				
		Dispositions	-150,000.00		158,949.00
		Free Receipt	150,000.00	-159,427.24	
C12514G108	CDW CORP COM				
		Acquisitions	50.00	-9,448.77	
		Dispositions	-175.00		33,947.19
SBPLVD63	CDW LLC/CDW FIN CORP 3.276% 12-01-2028				
		Dispositions	-150,000.00		130,651.29
		Free Receipt	150,000.00	-131,037.75	
SBP9RBL4	CELANESE US HLDGS LLC 6.33% 07-15-2029				
		Acquisitions	55,000.00	-55,000.00	
		Dispositions	-55,000.00		56,406.90
SBP9RBF8	CELANESE US HLDGS 6.165% DUE 07-15-2027				
		Acquisitions	380,000.00	-380,000.00	
		Dispositions	-380,000.00		385,901.00
C15135B101	CENTENE CORP DEL COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	250.00	-21,275.31	
		Dispositions	-225.00		15,787.77
SBJ52166	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049				
		Dispositions	-40,000.00		38,549.20
		Free Receipt	40,000.00	-37,780.05	
SBLNKQ72	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO				
		Dispositions	-135,000.00		117,843.94
		Free Receipt	135,000.00	-114,936.58	
SBGQR0H3	CENTERPOINT ENERGY INC 4.25% 11-01-2028				
		Dispositions	-90,000.00		87,479.10
		Free Receipt	90,000.00	-87,191.33	
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	300.00	-24,992.12	
		Dispositions	-1,260.00		86,598.20
C12532HAF1	CGI INC 2.3% 09-14-2031				
		Dispositions	-565,000.00		457,503.10
		Free Receipt	565,000.00	-455,464.17	
SBPW8BM5	CHARLES SCHWAB CORP 2.45% DUE 03-03-2027BEO				
		Dispositions	-50,000.00		44,284.00
		Free Receipt	50,000.00	-46,760.63	
SBKPG4V1	CHARLOTTE-MECKLENBURG HOSP AUTH N C HLTHCARE SYS REV 3.204 01-15-2051 BEOTAXABLE				
		Dispositions	-60,000.00		45,659.40
		Free Receipt	60,000.00	-46,071.43	
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO				
		Acquisitions	200,000.00	-146,349.89	
		Dispositions	-200,000.00		143,468.00
SBZ06JV6	CHARTER 4.908% DUE 07-23-2025				
		Acquisitions	20,000.00	-20,074.30	
		Dispositions	-20,000.00		19,788.40
		Free Receipt	275,000.00	-275,539.90	
SB1KBGS9	CHEMOMETEC A/S DKK1				
		Acquisitions	2,105.00	-213,365.10	
		Dispositions	-164.00		12,188.38
SBMBTPN7	CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029				
		Dispositions	-1,975,000.00		1,810,235.52
		Free Receipt	1,975,000.00	-1,812,683.38	
C16411R208	CHENIERE ENERGY INC COM NEW				
		Acquisitions	1,140.00	-167,969.05	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100.00		15,814.87
SB3CFDN7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022				
		Dispositions	-100,000.00		117,334.00
		Free Receipt	100,000.00	-119,643.42	
SBKQMRG4	CHILDRENS HOSP 2.704% DUE 07-01-2050				
		Dispositions	-35,000.00		24,626.70
		Free Receipt	35,000.00	-24,573.20	
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK				
		Acquisitions	10.00	-14,437.24	
		Dispositions	-215.00		431,565.28
SBN2SL65	CHOICE HOTELS INTL FIXED 3.7% DUE 01-15-2031				
		Dispositions	-515,000.00		453,514.15
		Free Receipt	515,000.00	-456,594.18	
SBKSJQ55	CHOICE HOTELS INTL INC 3.7% DUE 12-01-2029				
		Dispositions	-555,000.00		489,837.45
		Free Receipt	555,000.00	-491,957.31	
SBMSSMG9	CHUBB INA HOLDINGS 3.35% DUE 05-15-2024				
		Dispositions	-335,000.00		334,876.05
		Free Receipt	335,000.00	-333,747.46	
S7380482	CIE DE ST-GOBAIN EUR4				
		Acquisitions	8,579.00	-454,339.83	
		Dispositions	-173.00		9,848.20
C172908105	CINTAS CORP COM				
		Acquisitions	140.00	-61,824.76	
		Dispositions	-150.00		66,300.12
SBKP8X32	CITIGROUP INC FIXED .776% DUE 10-30-2024				
		Dispositions	-1,545,000.00		1,473,633.90
		Free Receipt	1,545,000.00	-1,475,064.57	
SBF347Y6	CITIGROUP INC FLTG RT 3.668% DUE 07-24-2028				
		Acquisitions	1,450,000.00	-1,372,169.89	
		Dispositions	-210,000.00		198,400.77
SBN91XG1	CITIGROUP INC 1.122% DUE 01-28-2027				
		Dispositions	-600,000.00		509,856.00
		Free Receipt	600,000.00	-530,521.39	
C172967NA5	CITIGROUP INC 1.462% DUE 06-09-2027 BEO				
		Dispositions	-315,000.00		265,951.35
		Free Receipt	315,000.00	-279,883.21	
C172967MQ1	CITIGROUP INC 3.106% DUE 04-08-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-320,000.00		298,940.80
		Free Receipt	320,000.00	-308,849.22	
C172967LZ2	CITIGROUP INC 4.044% 06-01-2024				
		Dispositions	-545,000.00		539,451.90
		Free Receipt	545,000.00	-543,769.19	
SBPLY760	CITIGROUP INC 4.14% DUE 05-24-2025				
		Dispositions	-60,000.00		59,954.40
		Free Receipt	60,000.00	-59,736.22	
SBMVX2Z0	CLOROX CO FIXED 1.8% DUE 05-15-2030				
		Dispositions	-55,000.00		45,307.90
		Free Receipt	55,000.00	-45,180.60	
SBPG4YG4	CME GROUP INC 2.65% DUE 03-15-2032 BEO				
		Dispositions	-220,000.00		196,398.86
		Free Receipt	220,000.00	-195,637.90	
SBMTXGG1	CMNTY HLTH NETWORK FIXED 3.099% DUE 05-01-2050				
		Dispositions	-10,000.00		7,187.30
		Free Receipt	10,000.00	-7,464.17	
SBJJRLT0	CNH INDUSTRIAL CAPITAL LLC 1.875% 01-15-2026				
		Acquisitions	113,000.00	-98,912.29	
		Dispositions	-113,000.00		104,430.08
C12591DAD3	CNOOC NEXEN FIN 4.875% DUE 04-30-2044				
		Dispositions	-300,000.00		286,347.00
		Free Receipt	300,000.00	-282,056.25	
SBLB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040				
		Dispositions	-305,000.00		243,929.85
		Free Receipt	305,000.00	-240,099.57	
SBLB7YV5	COCA COLA CO 1.45% DUE 06-01-2027				
		Dispositions	-230,000.00		210,310.99
		Free Receipt	230,000.00	-209,696.51	
SBLB7Z34	COCA COLA CO 2.75% DUE 06-01-2060				
		Dispositions	-120,000.00		89,195.63
		Free Receipt	120,000.00	-86,570.94	
SBMXN0G5	COCA-COLA CO/THE 3.0% DUE 03-05-2051				
		Dispositions	-60,000.00		49,854.64
		Free Receipt	60,000.00	-48,529.55	
SBJ4G4H1	COCA-COLA FEMSA S A B DE C V 5.25 DUE 11-26-2043				
		Dispositions	-240,000.00		239,515.32
		Free Receipt	240,000.00	-235,095.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKVGJ43	COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030				
		Dispositions	-875,000.00		779,207.42
		Free Receipt	875,000.00	-779,891.88	
SBNXJFD2	COLGATE-PALMOLIVE CO 3.25% DUE 08-15-2032 REG				
		Acquisitions	450,000.00	-406,903.50	
		Dispositions	-450,000.00		409,005.24
SBYY9FJ4	COLUMBIA PIPELN 4.5% DUE 06-01-2025				
		Dispositions	-55,000.00		55,211.68
		Free Receipt	55,000.00	-55,549.26	
C20030NBW0	COMCAST CORP NEW 2.35% DUE 01-15-2027				
		Dispositions	-195,000.00		181,628.85
		Free Receipt	195,000.00	-182,727.80	
SBF22PP8	COMCAST CORP NEW 3.15% DUE 02-15-2028				
		Dispositions	-134,000.00		127,015.93
		Free Receipt	335,000.00	-319,714.63	
SBLN7JS5	COMMONSPIRIT HLTH 3.91% DUE 10-01-2050				
		Dispositions	-90,000.00		71,742.60
		Free Receipt	90,000.00	-71,734.49	
SBND8HX3	CONNECTICUT LIGH 2.05% DUE 07-01-2031				
		Dispositions	-65,000.00		55,059.28
		Free Receipt	65,000.00	-55,181.32	
SBPVCFK4	CONOCOPHILLIPS CO FIXED 2.4% DUE 03-07-2025				
		Dispositions	-65,000.00		62,564.53
		Free Receipt	65,000.00	-63,019.90	
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052				
		Dispositions	-145,000.00		124,334.99
		Free Receipt	145,000.00	-122,678.27	
SBNNW177	CONOCOPHILLIPS CO 4.025% DUE 03-15-2062				
		Dispositions	-225,000.00		190,812.49
		Free Receipt	225,000.00	-189,491.74	
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG				
		Dispositions	-265,000.00		311,587.00
		Free Receipt	265,000.00	-309,835.59	
S2338464	CONOCOPHILLIPS NT 5.9 DUE 10-15-2032 BEO				
		Dispositions	-900,000.00		985,617.00
		Free Receipt	900,000.00	-987,708.74	
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	557,000.00	-553,529.89	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-192,000.00		192,197.76
SBN4QFZ4	CONS EDISON CO N Y 3.2% DUE 12-01-2051				
		Acquisitions	76,000.00	-56,079.64	
		Dispositions	-141,000.00		98,086.65
		Free Receipt	65,000.00	-49,167.30	
SBMCR217	CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061				
		Acquisitions	150,000.00	-128,290.50	
		Dispositions	-150,000.00		117,230.52
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO				
		Acquisitions	169,000.00	-168,202.42	
		Dispositions	-169,000.00		183,070.94
SBMYSSV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG				
		Dispositions	-130,000.00		101,849.80
		Free Receipt	130,000.00	-103,677.38	
SBQB3P60	CONSTELLATION BRANDS INC 5.0% DUE 02-02-2026				
		Acquisitions	150,000.00	-149,743.50	
		Dispositions	-150,000.00		149,670.00
SBKPD531	CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG				
		Dispositions	-18,000.00		10,815.84
		Free Receipt	45,000.00	-28,804.76	
SBF19CF9	CONTL RES INC 4.375% DUE 01-15-2028				
		Dispositions	-120,000.00		112,786.55
		Free Receipt	120,000.00	-112,509.50	
C217204106	COPART INC COM				
		Acquisitions	75.00	-6,730.70	
		Dispositions	-1,050.00		80,368.20
		Free Receipt	2,009.00		
C22160N109	COSTAR GROUP INC COM				
		Acquisitions	50.00	-4,471.59	
		Dispositions	-200.00		14,304.80
SBMG2X93	COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG				
		Dispositions	-135,000.00		115,518.58
		Free Receipt	135,000.00	-114,054.28	
C22534PAC7	CR AGRICOLE S A 5.301% DUE 07-12-2028				
		Acquisitions	831,000.00	-831,000.00	
		Dispositions	-831,000.00		837,390.39
SBN7T3Q7	CR SUISSE AG NEW 3.7% DUE 02-21-2025				
		Dispositions	-450,000.00		444,690.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	450,000.00	-440,497.22	
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	620.00	-81,101.26	
		Dispositions	-450.00		50,784.01
SBNKBJX9	CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG				
		Dispositions	-140,000.00		122,254.71
		Free Receipt	140,000.00	-121,647.02	
SBMGB259	CROWN CASTLE INTL CORP NEW 1.35% DUE 07-15-2025/06-15-2020 REG				
		Dispositions	-125,000.00		113,637.15
		Free Receipt	125,000.00	-114,179.28	
SBMD0WD7	CROWN CASTLE INTL CORP NEW 2.5% DUE 07-15-2031				
		Dispositions	-495,000.00		409,667.76
		Free Receipt	495,000.00	-405,683.21	
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG				
		Dispositions	-270,000.00		198,957.29
		Free Receipt	270,000.00	-195,895.12	
SBJ686C4	CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049				
		Acquisitions	182,000.00	-169,343.72	
		Dispositions	-240,000.00		232,101.55
		Free Receipt	240,000.00	-230,431.97	
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Dispositions	-1,165,000.00		801,263.70
		Free Receipt	1,165,000.00	-837,078.72	
SBF28NV8	CROWN CASTLE INTL 3.2% DUE 09-01-2024				
		Dispositions	-545,000.00		533,667.35
		Free Receipt	545,000.00	-535,566.63	
SBNM7QY5	CSX CORP 4.1% DUE 11-15-2032				
		Acquisitions	500,000.00	-450,405.00	
		Dispositions	-500,000.00		447,814.19
SBNDW393	CSX CORP 4.5% 11-15-2052				
		Acquisitions	500,000.00	-499,615.00	
		Dispositions	-114,000.00		100,796.52
S5881857	CTS EVENTIM AG & C NPV				
		Acquisitions	45.00	-2,948.56	
		Dispositions	-2,715.00		175,113.28
SBNNJDF0	CUBESMART L P SR NT 2.25% 12-15-2028				
		Dispositions	-215,000.00		183,316.34
		Free Receipt	215,000.00	-183,422.15	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLF9BY9	CUBESMART L P SR NT 2.5% 02-15-2032				
		Dispositions	-540,000.00		441,598.28
		Free Receipt	540,000.00	-440,670.48	
SBN0VC52	CUMMINS INC FIXED 2.6% DUE 09-01-2050				
		Dispositions	-150,000.00		105,278.91
		Free Receipt	150,000.00	-102,536.81	
SBK5R470	CVS HEALTH CORP 2.625% DUE 08-15-2024				
		Dispositions	-440,000.00		424,507.60
		Free Receipt	440,000.00	-430,545.41	
SBK5R458	CVS HEALTH CORP 3% DUE 08-15-2026				
		Dispositions	-145,000.00		139,194.20
		Free Receipt	145,000.00	-138,668.83	
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Dispositions	-400,000.00		369,089.10
		Free Receipt	400,000.00	-390,344.00	
SBPBMK21	DALLAS FORT WORTH TEX INTL ARPT REV 2.843% 11-01-2046 BEO TAXABLE				
		Dispositions	-60,000.00		44,439.60
		Free Receipt	60,000.00	-45,981.14	
SBK97XY6	DALLAS FORT WORTH TEX INTL ARPT REV 3.144% 11-01-2045 BEO TAXABLE				
		Dispositions	-10,000.00		7,356.80
		Free Receipt	10,000.00	-8,272.96	
SBNM6HY9	DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE				
		Dispositions	-130,000.00		94,976.70
		Free Receipt	130,000.00	-92,205.96	
SB5ZNLZ0	DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE				
		Dispositions	-110,000.00		127,708.90
		Free Receipt	110,000.00	-130,515.93	
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051				
		Dispositions	-70,000.00		51,787.96
		Free Receipt	70,000.00	-50,398.13	
C23804L103	DATADOG INC COM USD0.00001 CL A				
		Acquisitions	525.00	-43,695.00	
		Dispositions	-850.00		76,134.54
SBMTPQC3	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.15% DUE 09-15-2027				
		Acquisitions	256,000.00	-250,603.52	
		Dispositions	-256,000.00		248,020.60
SBLBJCS4	DEERE JOHN CAP CORP MTN 1.3% DUE 10-13-2026				
		Acquisitions	250,000.00	-227,235.65	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		231,627.50
SBNM7Q34	DEERE JOHN CAP 3.4% DUE 06-06-2025				
		Acquisitions	1,250,000.00	-1,246,091.57	
		Dispositions	-386,000.00		375,454.48
		Free Receipt	305,000.00	-304,247.77	
SBNHSXQ4	DEERE JOHN CAP 4.05% DUE 09-08-2025				
		Acquisitions	260,000.00	-259,870.00	
		Dispositions	-260,000.00		256,609.60
C78486QAH4	DEFAULTED SVB FINANCIAL GROUP 2.1% 05-15-2028				
		Dispositions	-490,000.00		191,100.00
		Free Receipt	490,000.00	-416,538.84	
SBLN7CB9	DEFAULTED SVB FINANCIAL GROUP 1.8% 10-28-2026				
		Dispositions	-285,000.00		105,450.00
		Free Receipt	285,000.00	-254,501.65	
SBMFDCF6	DEFAULTED SVB FINL GROUP 1.8% 02-02-2031				
		Dispositions	-770,000.00		446,600.00
		Free Receipt	770,000.00	-593,079.82	
SBQ3PT17	DELL INTL L L C/FIXED 5.25% DUE 02-01-2028				
		Acquisitions	262,000.00	-261,882.10	
		Dispositions	-262,000.00		263,307.38
SBM9YRS3	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG				
		Acquisitions	200,000.00	-140,298.00	
		Dispositions	-200,000.00		151,292.00
SBNYJYB2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO				
		Acquisitions	300,000.00	-227,910.00	
		Dispositions	-200,000.00		146,346.00
SBYNCYY2	DEVON ENERGY CORP FIXED 5% DUE 06-15-2045				
		Dispositions	-685,000.00		638,605.11
		Free Receipt	685,000.00	-631,830.63	
C25179M103	DEVON ENERGY CORP NEW COM				
		Acquisitions	150.00	-8,175.40	
		Dispositions	-2,450.00		127,737.15
SBMHBL28	DEVON ENERGY CORP NEW 5.25% 09-15-2024 BEO				
		Dispositions	-35,000.00		35,613.20
		Free Receipt	35,000.00	-35,754.63	
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041				
		Dispositions	-830,000.00		823,428.30
		Free Receipt	830,000.00	-819,244.86	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C252131107	DEXCOM INC COM				
		Acquisitions	350.00	-41,224.89	
		Dispositions	-1,430.00		134,819.00
SBG0WNG4	DH EUROPE FIN II S 3.4% DUE 11-15-2049				
		Dispositions	-215,000.00		178,903.71
		Free Receipt	215,000.00	-173,786.52	
SBMDWR05	DIAGEO CAP PLC 2.0% DUE 04-29-2030/04-29-2020 REG				
		Dispositions	-315,000.00		272,122.44
		Free Receipt	315,000.00	-271,151.64	
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	695.00	-102,648.38	
		Dispositions	-650.00		83,844.36
SB234WN9	DIASORIN ITALIA SPA				
		Acquisitions	16.00	-2,251.62	
		Dispositions	-1,562.00		172,629.10
SBMD8231	DISNEY WALT CO FIXED 1.75% DUE 01-13-2026				
		Dispositions	-155,000.00		145,312.29
		Free Receipt	155,000.00	-145,118.69	
C254687FK7	DISNEY WALT CO 1.75% DUE 08-30-2024				
		Dispositions	-155,000.00		149,396.87
		Free Receipt	155,000.00	-149,428.68	
SBKB0HH4	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTIL REV 3.207% 10-01-2048 BEO TAXABLE				
		Dispositions	-55,000.00		40,724.75
		Free Receipt	55,000.00	-41,266.20	
SBKKJVP8	DOMINION ENERGY INC STEP CPN DUE 08-15-2024				
		Dispositions	-135,000.00		129,793.05
		Free Receipt	135,000.00	-130,852.56	
SBQ72LX0	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO				
		Acquisitions	480,000.00	-479,361.60	
		Dispositions	-480,000.00		502,247.00
C26142V105	DRAFTKINGS INC NEW CL A				
		Acquisitions	1,125.00	-23,347.29	
		Dispositions	-100.00		2,082.95
SB1WT5G2	DSV A S DKK1				
		Acquisitions	1,043.00	-198,499.24	
		Dispositions	-908.00		132,935.21
SBJN4WG1	DTE ENERGY CO 4.22% 11-01-2024				
		Acquisitions	290,000.00	-290,020.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-290,000.00		283,063.20
SBMFKVS3	DU PONT E I DE NEMOURS & CO 2.3% DUE 07-15-2030				
		Dispositions	-225,000.00		196,469.54
		Free Receipt	225,000.00	-195,093.46	
SBP4DY96	DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO				
		Dispositions	-160,000.00		130,099.20
		Free Receipt	160,000.00	-142,628.28	
SBKP3TR3	DUKE ENERGY CORP .9% DUE 09-15-2025				
		Dispositions	-275,000.00		250,552.50
		Free Receipt	275,000.00	-248,935.80	
SBMHC5Z2	DUKE ENERGY OH INC 2.125% DUE 06-01-2030				
		Dispositions	-35,000.00		27,518.40
		Free Receipt	35,000.00	-29,635.98	
SBN4FCZ0	DUKE ENERGY 3.4% DUE 04-01-2032				
		Dispositions	-100,000.00		85,066.00
		Free Receipt	100,000.00	-93,468.10	
SBYW35H6	DUKE ENERGY 3.95% DUE 11-15-2028				
		Dispositions	-185,000.00		171,966.75
		Free Receipt	185,000.00	-182,998.92	
SBMZN104	DUKE UNIV 2.757% 10-01-2050				
		Dispositions	-20,000.00		15,169.20
		Free Receipt	20,000.00	-15,161.95	
SBMFC4W4	EAGLE MATLS INC 2.5% DUE 07-01-2031 BEO				
		Dispositions	-180,000.00		142,371.48
		Free Receipt	180,000.00	-141,418.82	
SBMGQN73	EASTMAN CHEMICAL CO 5.75% 03-08-2033				
		Acquisitions	596,000.00	-595,910.60	
		Dispositions	-188,000.00		187,924.80
SBQ69778	ECOLAB INC NT 5.25% 01-15-2028				
		Acquisitions	559,000.00	-555,657.18	
		Dispositions	-184,000.00		185,663.36
SBDGMR09	EDWARDS LIFESCIENCES CORP 4.3% DUE 06-15-2028				
		Dispositions	-785,000.00		768,912.26
		Free Receipt	785,000.00	-767,558.68	
SBM8C3L3	ELECTRONIC ARTS INC 2.95% 02-15-2051				
		Dispositions	-175,000.00		131,319.09
		Free Receipt	175,000.00	-127,828.64	
SBQMRY20	ELI LILLY & CO 4.95% 02-27-2063				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	303,000.00	-298,894.35	
		Dispositions	-303,000.00		306,669.33
SBYMVD32	EMERA US FIN LP 4.75% DUE 06-15-2046				
		Acquisitions	1,100,000.00	-992,099.54	
		Dispositions	-347,000.00		258,178.41
C291011BS2	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO				
		Dispositions	-225,000.00		167,007.88
		Free Receipt	225,000.00	-163,819.28	
SBMV8017	EMERSON ELECTRIC CO NT 2% 12-21-2028				
		Dispositions	-420,000.00		372,638.17
		Free Receipt	420,000.00	-372,049.58	
SBLR8KZ8	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO				
		Dispositions	-220,000.00		176,770.00
		Free Receipt	220,000.00	-178,414.24	
SBF6DWS9	ENBRIDGE INC 4 DUE 10-01-2023				
		Dispositions	-220,000.00		218,178.40
		Free Receipt	220,000.00	-220,150.71	
SBWC4XX7	ENERGY TRANSFER PARTNERS L P 4.05% DUE 03-15-2025				
		Dispositions	-615,000.00		591,273.30
		Free Receipt	615,000.00	-606,173.62	
C29355A107	ENPHASE ENERGY INC COM				
		Acquisitions	700.00	-175,718.81	
		Dispositions	-278.00		55,614.10
SBM9B7L7	ENTERGY LA LLC 4.75% 09-15-2052				
		Acquisitions	155,000.00	-154,158.35	
		Dispositions	-155,000.00		147,226.75
SBLD57S5	ENTERPRISE PRODS FIXED 3.2% 02-15-2052				
		Acquisitions	300,000.00	-197,079.00	
		Dispositions	-300,000.00		215,511.00
SBJT1675	ENTERPRISE PRODS 3.9% DUE 02-15-2024				
		Dispositions	-185,000.00		182,104.75
		Free Receipt	185,000.00	-184,876.38	
SBMD58R8	EPIROC AB SER'A'NPV				
		Acquisitions	6,878.00	-130,706.14	
		Dispositions	-2,029.00		37,999.06
SBLFK4F4	EPR PROPERTIES 3.6% DUE 11-15-2031 BEO				
		Dispositions	-185,000.00		132,946.55
		Free Receipt	185,000.00	-147,458.22	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKKL217	EQT CORP 6.125% 02-01-2025 REG				
		Acquisitions	95,000.00	-98,182.50	
		Dispositions	-95,000.00		95,384.75
SBLFGV39	EQT CORPORATION 5.678% DUE 10-01-2025 BEO				
		Acquisitions	25,000.00	-25,000.00	
		Dispositions	-25,000.00		25,014.75
C29444UBD7	EQUINIX INC 2.9% 11-18-2026				
		Dispositions	-325,000.00		302,818.88
		Free Receipt	325,000.00	-304,601.51	
SBJV9CD5	EQUINOR ASA 3.25% DUE 11-18-2049				
		Dispositions	-125,000.00		100,026.23
		Free Receipt	125,000.00	-99,185.62	
SBM8SST4	EQUINOR ASA 3.625% DUE 04-06-2040				
		Dispositions	-110,000.00		97,139.35
		Free Receipt	110,000.00	-95,901.08	
SBMF2NC7	ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028				
		Dispositions	-335,000.00		285,212.30
		Free Receipt	335,000.00	-287,727.27	
SBKT4KF7	ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049				
		Dispositions	-155,000.00		126,054.67
		Free Receipt	155,000.00	-122,613.90	
C29786A106	ETSY INC COM				
		Acquisitions	225.00	-20,865.34	
		Dispositions	-550.00		45,208.44
C29874QEG5	EUROPEAN BK RECON & DEV .5% DUE 05-19-2025 REG				
		Dispositions	-340,000.00		306,812.60
		Free Receipt	340,000.00	-315,342.55	
C29874QEH3	EUROPEAN BK RECON & DEV EURO MEDIUM TRANCHE # TR 00104 .25% 07-10-2023				
		Dispositions	-450,000.00		436,441.50
		Free Receipt	450,000.00	-438,015.43	
C298785JD9	EUROPEAN INVT BK GLOBAL BD .625% DUE 07-25-2025 REG				
		Dispositions	-1,835,000.00		1,651,206.40
		Free Receipt	1,835,000.00	-1,701,774.06	
C298785HP4	EUROPEAN INVT BK GLOBAL NT 2.5% DUE 03-15-2023 REG				
		Dispositions	-780,000.00		775,039.20
		Free Receipt	780,000.00	-777,996.71	
C298785GJ9	EUROPEAN INVT BK 3.25 01-29-2024 BEO				
		Dispositions	-1,110,000.00		1,099,654.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	1,110,000.00	-1,112,176.52	
SBK5W958	EVERGY INC 2.9% DUE 09-15-2029				
		Dispositions	-135,000.00		119,069.37
		Free Receipt	135,000.00	-119,293.40	
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050				
		Dispositions	-35,000.00		28,649.25
		Free Receipt	35,000.00	-27,910.47	
SBP68ZG3	EVERGY METRO INC 4.95% 04-15-2033				
		Acquisitions	188,000.00	-187,761.24	
		Dispositions	-188,000.00		187,231.08
SBL9BWC6	EVERSOURCE ENERGY FIXED 3.45% DUE 01-15-2050				
		Dispositions	-65,000.00		51,163.70
		Free Receipt	65,000.00	-50,016.17	
SBDR0S32	EVERSOURCE ENERGY FIXED 4.25% 04-01-2029				
		Dispositions	-275,000.00		271,662.48
		Free Receipt	275,000.00	-268,435.15	
SBQ851G1	EVERSOURCE ENERGY 4.2% DUE 06-27-2024				
		Dispositions	-80,000.00		80,035.18
		Free Receipt	80,000.00	-80,211.34	
C30212PBH7	EXPEDIA GROUP INC SR NT 2.95% 03-15-2031				
		Acquisitions	750,000.00	-599,317.24	
		Dispositions	-547,000.00		457,127.90
SBMHVCL4	EXTRA SPACE STORAGE INC 2.35% 03-15-2032				
		Dispositions	-575,000.00		457,936.33
		Free Receipt	575,000.00	-456,011.09	
C30231G102	EXXON MOBIL CORP COM				
		Acquisitions	20.00	-1,728.04	
		Dispositions	-2,300.00		256,405.26
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG				
		Dispositions	-545,000.00		455,074.69
		Free Receipt	545,000.00	-447,222.59	
SBMVXV53	FACTSET RESH SYS INC SR NT 2.9% 03-01-2027				
		Dispositions	-300,000.00		281,765.44
		Free Receipt	300,000.00	-279,775.40	
SBMVXV64	FACTSET RESH SYS INC SR NT 3.45% 03-01-2032				
		Dispositions	-1,005,000.00		886,932.60
		Free Receipt	1,005,000.00	-886,255.57	
C303250104	FAIR ISAAC CORPORATION COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25.00	-19,294.79	
		Dispositions	-85.00		57,386.92
SBJN4K12	FED RLTY INVT TR 3.2% DUE 06-15-2029				
		Dispositions	-10,000.00		9,034.50
		Free Receipt	10,000.00	-9,013.44	
SBLD6QH0	FEDEX PASS THRU TR FIXED 1.875% DUE 08-20-2035				
		Acquisitions	1,149,738.84	-996,973.11	
		Dispositions	-66,840.78		66,840.78
SBD6G507	FERRARI NV COM EUR0.01				
		Acquisitions	260.00	-63,572.06	
		Dispositions	-210.00		49,281.53
SB8G30S6	FIDELITY NATL FINANCIAL 5.5 DUE 09-01-2022 BEO				
		Dispositions	-40,000.00		40,000.00
		Free Receipt	40,000.00	-40,135.12	
SBKX7VX7	FIFTH THIRD BANCORP SR NT FIXED/FLTG 1.707% 11-01-2027				
		Dispositions	-280,000.00		247,776.04
		Free Receipt	280,000.00	-246,942.77	
SBNGN9Z1	FINECOBANK SPA EUR0.33				
		Acquisitions	3,014.00	-38,407.22	
		Dispositions	-5,700.00		101,038.05
SBMW5Y37	FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031				
		Dispositions	-805,000.00		610,890.35
		Free Receipt	805,000.00	-620,131.50	
CC3535CAJ7	FIRST QUANTUM MINERALS LTD 6.875% 03-01-2026				
		Dispositions	-255,000.00		242,250.00
		Free Receipt	730,000.00	766,500.00	
C33938XAC9	FLEX LTD FIXED 3.75% DUE 02-01-2026				
		Dispositions	-120,000.00		114,836.40
		Free Receipt	120,000.00	-114,435.00	
C33938XAE5	FLEX LTD FIXED 6% DUE 01-15-2028				
		Acquisitions	185,000.00	-183,285.05	
		Dispositions	-185,000.00		189,300.46
SBMWXG35	FLIR SYS INC 2.5% DUE 08-01-2030				
		Dispositions	-545,000.00		451,581.55
		Free Receipt	545,000.00	-452,193.07	
SBMWM397	FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030				
		Dispositions	-105,000.00		90,744.15
		Free Receipt	105,000.00	-90,847.43	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN6JJH1	FLOWERS FOODS INC 2.4% DUE 03-15-2031 BEO				
		Dispositions	-705,000.00		582,923.52
		Free Receipt	705,000.00	-580,945.57	
SBJYGNN0	FMC CORP 3.2% DUE 10-01-2026				
		Dispositions	-45,000.00		42,896.25
		Free Receipt	45,000.00	-42,908.71	
SBKVF4J0	FORD MOTOR CREDIT CO LLC 4.063% DUE 11-01-2024				
		Acquisitions	1,035,000.00	-1,013,006.25	
		Dispositions	-285,000.00		275,025.00
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043				
		Acquisitions	185,000.00	-128,756.25	
		Dispositions	-145,000.00		116,412.50
SBNDY3J9	FORD MTR CO DEL 6.1% 08-19-2032A				
		Acquisitions	229,000.00	-229,000.00	
		Dispositions	-229,000.00		222,130.00
C34959EAB5	FORTINET INC NT 2.2% 03-15-2031				
		Dispositions	-2,100,000.00		1,691,298.00
		Free Receipt	2,100,000.00	-1,702,200.80	
SBMWK1B9	FRED HUTCHINSON 4.966% DUE 01-01-2052				
		Dispositions	-45,000.00		45,400.05
		Free Receipt	45,000.00	-45,092.34	
SBSN4Q39	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG				
		Dispositions	-450,000.00		430,812.00
		Free Receipt	450,000.00	-435,954.36	
SBMD2N63	FS KKR CAP CORP NT 2.625% 01-15-2027				
		Dispositions	-950,000.00		789,269.50
		Free Receipt	950,000.00	-789,557.54	
SBM8TVN2	FS KKR CAP CORP 3.4% DUE 01-15-2026				
		Dispositions	-640,000.00		570,886.40
		Free Receipt	640,000.00	-571,286.52	
SBMH2BD2	FS KKR CAPITAL CORP 3.25% 07-15-2027				
		Dispositions	-425,000.00		362,208.05
		Free Receipt	425,000.00	-358,344.58	
C302941109	FTI CONSULTING INC COM				
		Acquisitions	200.00	-34,305.62	
		Dispositions	-150.00		25,596.73
C999599GH0	FUT SEP 22 CBT 5Y T-NOTE				
		Free Delivery	-115.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	115.00	-12,906,054.75	
C999599GH0	FUT SEP 22 CBT 5Y T-NOTE				
		Free Delivery	-115.00		
		Free Receipt	115.00	-12,906,054.75	
C363576109	GALLAGHER ARTHUR J & CO COM				
		Acquisitions	25.00	-5,497.33	
		Dispositions	-100.00		18,631.56
C366651107	GARTNER INC COM				
		Acquisitions	25.00	-8,444.97	
		Dispositions	-25.00		7,265.32
SBQB5049	GATX CORP 4.9% DUE 03-15-2033				
		Acquisitions	387,000.00	-383,319.63	
		Dispositions	-387,000.00		363,368.47
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035				
		Acquisitions	1,000,000.00	-945,103.45	
		Dispositions	-1,330,000.00		1,244,627.30
		Free Receipt	330,000.00	-310,553.10	
SBMFFN15	GEN DYNAMICS CORP FIXED 3.25% DUE 04-01-2025				
		Dispositions	-90,000.00		88,950.91
		Free Receipt	90,000.00	-89,162.37	
SBK80Y32	GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025				
		Acquisitions	555,000.00	-523,893.97	
		Dispositions	-179,000.00		169,294.62
		Free Receipt	15,000.00	-14,100.54	
SBGB6GB1	GEN MTRS FINL CO FIXED 4.15% 06-19-2023				
		Dispositions	-610,000.00		606,205.80
		Free Receipt	610,000.00	-608,850.30	
SBD8BSG7	GEN MTRS FINL CO 3.7% DUE 05-09-2023				
		Dispositions	-95,000.00		94,635.20
		Free Receipt	95,000.00	-94,737.61	
SBNXM832	GENERAL DYNAMICS CORP 2.25% DUE 06-01-2031 BEO				
		Dispositions	-565,000.00		498,112.72
		Free Receipt	565,000.00	-496,939.36	
SBG48W16	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002				
		Dispositions	-135,000.00		152,891.55
		Free Receipt	135,000.00	-150,947.77	
SBMDM3F2	GENERAL MLS INC 3.0% 02-01-2051				
		Dispositions	-90,000.00		66,830.14

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	90,000.00	-65,641.57	
SBJ62ZK7	GENERAL MLS INC 3.65 NOTE DUE 02-15-2024				
		Dispositions	-195,000.00		195,354.78
		Free Receipt	195,000.00	-195,296.64	
SBQHM3X4	GENERAL MTRS CO 5.4% DUE 10-15-2029				
		Acquisitions	600,000.00	-560,502.00	
		Dispositions	-116,000.00		114,934.50
SBMDX5X7	GENERAL MTRS CO 6.125% DUE 10-01-2025				
		Acquisitions	95,000.00	-97,158.40	
		Dispositions	-95,000.00		95,976.60
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043				
		Acquisitions	100,000.00	-98,967.00	
		Dispositions	-100,000.00		97,605.45
S4595739	GENMAB AS DKK1				
		Acquisitions	7.00	-3,161.90	
		Dispositions	-82.00		33,272.87
SBNDQFR7	GENUINE PARTS CO 1.75% 02-01-2025				
		Dispositions	-205,000.00		192,769.25
		Free Receipt	205,000.00	-193,542.92	
SBMW6SP0	GENUINE PARTS CO 1.875% DUE 11-01-2030				
		Dispositions	-650,000.00		517,693.15
		Free Receipt	650,000.00	-513,610.12	
SBL5GZC6	GEORGETOWN UNIV 2.943% DUE 04-01-2050				
		Dispositions	-11,000.00		7,831.23
		Free Receipt	11,000.00	-7,768.77	
SBP6L0C3	GLOBAL PMTS INC 4.95% DUE 08-15-2027				
		Acquisitions	185,000.00	-184,825.35	
		Dispositions	-185,000.00		183,618.10
C361841AL3	GLP CAP L P / GLP FING II INC 5.3% 01-15-2029				
		Dispositions	-540,000.00		510,046.20
		Free Receipt	540,000.00	-510,948.00	
SBG08VY6	GLP CAP L P / GLP 5.75% DUE 06-01-2028				
		Dispositions	-10,000.00		9,809.20
		Free Receipt	10,000.00	-9,766.37	
SBMCWLG0	GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG				
		Dispositions	-605,000.00		521,860.90
		Free Receipt	605,000.00	-538,212.09	
SBM8SQQ7	GOLUB CAP BDC INC 2.5% DUE 08-24-2026 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-325,000.00		274,058.51
		Free Receipt	325,000.00	-272,747.75	
SBM9D1J9	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYSREV 3.473% 07-01-2041 BEO TAXABLE				
		Dispositions	-25,000.00		21,145.25
		Free Receipt	25,000.00	-21,305.65	
SB0LNLV5	GRINDROD LIMITED ZAR0.00002				
		Dispositions	-34,787.41		18,790.46
		Free Receipt	34,787.41	16,252.36	
SBMW4TR3	HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050				
		Dispositions	-30,000.00		21,609.30
		Free Receipt	30,000.00	-21,750.28	
SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035				
		Acquisitions	653,000.00	-629,584.72	
		Dispositions	-153,000.00		152,914.32
SBVFB628	HCA INC 5.375% DUE 02-01-2025				
		Acquisitions	440,000.00	-434,236.00	
		Dispositions	-405,000.00		403,170.85
SBYQ2966	HCA INC 5.875% DUE 02-15-2026				
		Acquisitions	238,000.00	-238,992.46	
		Dispositions	-238,000.00		241,946.04
SBN6KWS6	HERCULES CAP INC 2.625% DUE 09-16-2026 BEO				
		Dispositions	-500,000.00		421,635.00
		Free Receipt	500,000.00	-428,292.93	
S5253973	HERMES INTL NPV				
		Acquisitions	184.00	-334,929.88	
		Dispositions	-5.00		9,158.86
SBMWP0B7	HERSHEY CO FIXED .9% DUE 06-01-2025				
		Dispositions	-195,000.00		180,354.03
		Free Receipt	195,000.00	-180,635.07	
SBMWP0F1	HERSHEY CO 2.65% DUE 06-01-2050				
		Dispositions	-75,000.00		56,569.77
		Free Receipt	75,000.00	-54,764.93	
C427866108	HERSHEY COMPANY COM STK USD1				
		Acquisitions	520.00	-118,706.56	
		Dispositions	-825.00		211,472.22
C42809H107	HESS CORP COM STK				
		Acquisitions	1,335.00	-197,134.19	
		Dispositions	-175.00		25,142.80

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047				
		Dispositions	-60,000.00		60,564.60
		Free Receipt	60,000.00	-59,559.73	
SB55GWZ6	HESS CORP 6% DUE 01-15-2040				
		Acquisitions	600,000.00	-616,330.84	
		Dispositions	-402,000.00		404,971.50
SB6YB851	HEWLETT PACKARD CO 6% DUE 09-15-2041				
		Dispositions	-335,000.00		338,067.65
		Free Receipt	335,000.00	-337,026.77	
SBMW2T55	HEWLETT PACKARD ENTERPRISE CO 1.75% DUE 04-01-2026/07-17-2020 REG				
		Acquisitions	1,250,000.00	-1,147,631.69	
		Dispositions	-759,000.00		695,233.81
SBNZFHC1	HEXAGON AB SER'B'NPV				
		Acquisitions	1,886.00	-21,645.38	
		Dispositions	-27,731.00		312,476.31
SBMG2X71	HILTON DOMESTIC 5.375% DUE 05-01-2025				
		Acquisitions	290,000.00	-288,243.75	
		Dispositions	-290,000.00		287,825.00
SBJN4573	HOAG MEM HOSP 3.803% DUE 07-15-2052				
		Dispositions	-30,000.00		26,139.30
		Free Receipt	30,000.00	-26,303.97	
SBLFG7V9	HOME DEPOT CANADA INC 2.7% 04-15-2025				
		Dispositions	-50,000.00		49,460.50
		Free Receipt	50,000.00	-48,996.19	
SBLFG7Z3	HOME DEPOT INC 2.875% 04-15-2027				
		Dispositions	-55,000.00		54,524.80
		Free Receipt	55,000.00	-53,400.51	
SBD886H5	HOME DEPOT INC 3.5% DUE 09-15-2056				
		Dispositions	-135,000.00		118,945.80
		Free Receipt	135,000.00	-110,185.14	
SBP958B7	HONDA MTR CO LTD 2.534% DUE 03-10-2027				
		Dispositions	-280,000.00		263,043.20
		Free Receipt	280,000.00	-262,773.46	
SBLPLDD8	HONEYWELL INTERNATIONAL INC 4.95% DUE 02-15-2028 BEO				
		Acquisitions	476,000.00	-475,947.64	
		Dispositions	-476,000.00		493,260.84
SBD828P9	HONEYWELL INTL INC 2.5% DUE 11-01-2026				
		Dispositions	-235,000.00		225,285.64

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	235,000.00	-224,141.15	
SBJK0GC6	HP INC 2.2% DUE 06-17-2025				
		Dispositions	-570,000.00		539,041.14
		Free Receipt	570,000.00	-540,549.62	
SBPNXJM5	HP INC 2.65% DUE 06-17-2031				
		Dispositions	-880,000.00		706,789.60
		Free Receipt	880,000.00	-705,272.68	
SBJK0GD7	HP INC 3% DUE 06-17-2027				
		Dispositions	-270,000.00		251,219.01
		Free Receipt	270,000.00	-250,707.35	
SBQ74Q42	HP INC 5.5% DUE 01-15-2033				
		Dispositions	-235,000.00		226,114.65
		Free Receipt	235,000.00	-230,957.16	
SBKPHXY0	HP INCORPORATION NT 4% 04-15-2029				
		Dispositions	-480,000.00		451,400.54
		Free Receipt	480,000.00	-450,210.56	
SBN6QGJ3	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033				
		Dispositions	-795,000.00		722,647.05
		Free Receipt	795,000.00	-738,378.58	
SBMYH4L9	HSBC HLDGS PLC FLTG RT .732% DUE 08-17-2024				
		Acquisitions	460,000.00	-442,184.20	
		Dispositions	-460,000.00		449,134.80
SBQ74Q64	HSBC HLDGS PLC 4.18% DUE 12-09-2025 REG				
		Dispositions	-460,000.00		447,566.20
		Free Receipt	460,000.00	-452,330.32	
SBM9VWW3	HSBC HOLDINGS PLC 1.162% 11-22-2024				
		Dispositions	-410,000.00		397,109.60
		Free Receipt	875,000.00	-835,624.88	
SBPH14M0	HSBC HOLDINGS PLC 6.161% 03-09-2029				
		Acquisitions	524,000.00	-524,000.00	
		Dispositions	-324,000.00		329,689.44
CU4434TAG6	HUB INTERNATIONAL LIMITED 5.625% 12-01-2029				
		Acquisitions	30,000.00	-26,721.85	
		Dispositions	-30,000.00		26,400.00
C443510607	HUBBELL INC COM				
		Acquisitions	25.00	-8,019.92	
		Dispositions	-25.00		6,997.46
C443573100	HUBSPOT INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	180.00	-94,068.29	
		Dispositions	-200.00		71,648.85
SBLKFWG1	HUMANA INC 3.7% 03-23-2029				
		Dispositions	-285,000.00		259,372.80
		Free Receipt	285,000.00	-270,098.57	
C445658107	HUNT J B TRANS SVCS INC COM				
		Acquisitions	150.00	-24,799.12	
		Dispositions	-505.00		90,653.88
SBM9F2J2	HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO				
		Acquisitions	1,000,000.00	-1,019,690.00	
		Dispositions	-303,000.00		288,795.36
C448055AP8	HUSKY ENERGY INC FIXED 4.4% DUE 04-15-2029				
		Dispositions	-330,000.00		317,842.80
		Free Receipt	330,000.00	-316,971.07	
SBNGJGG9	IDEX CORP FIXED 2.625% DUE 06-15-2031				
		Dispositions	-410,000.00		339,107.64
		Free Receipt	410,000.00	-337,610.73	
SBMDWR83	IDEX CORP FIXED 3% 05-01-2030				
		Dispositions	-1,385,000.00		1,202,346.20
		Free Receipt	1,385,000.00	-1,209,557.78	
C45168D104	IDEXX LABS INC COM				
		Acquisitions	245.00	-114,768.52	
		Dispositions	-140.00		52,860.20
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C				
		Dispositions	-360,000.00		360,565.20
		Free Receipt	360,000.00	-359,675.08	
SBJZ7ZH0	IL TOOL WKS INC 3.5 03-01-2024				
		Acquisitions	500,000.00	-501,435.39	
		Dispositions	-500,000.00		491,310.00
SBLF8RC6	ILLUMINA INC FIXED .55% DUE 03-23-2023				
		Dispositions	-15,000.00		14,706.90
		Free Receipt	15,000.00	-14,683.50	
SBNCBD46	IMCD NV EUR0.16				
		Acquisitions	921.00	-136,927.58	
		Dispositions	-400.00		59,290.29
SBLNB363	IN UNIV HLTH INC 2.852% DUE 11-01-2051				
		Dispositions	-50,000.00		36,346.50
		Free Receipt	50,000.00	-36,540.65	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C9921C5996	INDUSTRIAL GROWTH PARTNERS IV LP				
		Acquisitions	35,652.98	-35,652.98	
		Dispositions	-78,978.52		78,978.52
SBHPRH47	INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049				
		Dispositions	-65,000.00		57,852.14
		Free Receipt	65,000.00	-57,210.42	
SBPBQGL4	INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG				
		Dispositions	-14,000.00		12,903.66
		Free Receipt	14,000.00	-12,870.50	
C45784P101	INSULET CORP COM STK				
		Acquisitions	50.00	-13,727.43	
		Dispositions	-280.00		86,215.72
C458140100	INTEL CORP COM				
		Acquisitions	2,000.00	-58,244.80	
		Dispositions	-8,000.00		254,514.09
SBMFQ5F6	INTEL CORP 4.15% DUE 08-05-2032				
		Acquisitions	1,240,000.00	-1,237,991.20	
		Dispositions	-1,240,000.00		1,172,732.15
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				
		Acquisitions	152,000.00	-131,598.56	
		Dispositions	-152,000.00		142,703.41
SBMX7HG6	INTEL CORP 5.38% 02-10-2033				
		Acquisitions	715,000.00	-721,678.10	
		Dispositions	-151,000.00		153,242.35
C4581X0DA3	INTER AMERICAN DEVEL BK 2.5% 01-18-2023				
		Dispositions	-1,420,000.00		1,414,689.20
		Free Receipt	1,420,000.00	-1,418,579.91	
C4581X0CM8	INTER AMERN DEV BK GLOBAL MEDIUM TERM BKNT 2.125% DUE 01-15-2025 BEO				
		Dispositions	-405,000.00		384,045.30
		Free Receipt	405,000.00	-394,913.69	
C4581X0DF2	INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00077 2.625 DUE 01-16-2024				
		Dispositions	-1,440,000.00		1,406,001.60
		Free Receipt	1,440,000.00	-1,428,940.92	
SBMTWJ70	INTERCONTINENTAL EXCHANGE INC 3.65% 05-23-2025				
		Dispositions	-100,000.00		96,974.00
		Free Receipt	100,000.00	-99,374.00	
SBZ1MY18	INTERCONTINENTAL 3.75% DUE 12-01-2025				
		Dispositions	-165,000.00		158,805.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	165,000.00	-163,792.37	
C459058GQ0	INTERNATIONAL BK FOR RECON & DEV FIXED 2.5% 03-19-2024				
		Dispositions	-2,010,000.00		1,956,594.30
		Free Receipt	2,010,000.00	-1,987,735.01	
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG				
		Dispositions	-235,000.00		211,767.80
		Free Receipt	235,000.00	-210,443.76	
C45950KCP3	INTERNATIONAL FIN CORP NT 2.875% DUE 07-23-2023 REG				
		Dispositions	-385,000.00		382,783.03
		Free Receipt	385,000.00	-383,630.39	
SBMFBP73	INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO				
		Dispositions	-180,000.00		134,429.40
		Free Receipt	180,000.00	-134,670.16	
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052				
		Dispositions	-190,000.00		149,067.27
		Free Receipt	190,000.00	-144,671.82	
C460146103	INTL PAPER CO COM				
		Acquisitions	13,000.00	-429,659.90	
		Dispositions	-300.00		9,520.24
SBMGHHX0	INTUIT INC 1.65% DUE 07-15-2030				
		Dispositions	-850,000.00		701,439.01
		Free Receipt	850,000.00	-699,735.33	
C46128MAQ4	INVERSIONES CMPC S A GTD NT 144A 3% 04-06-2031				
		Acquisitions	400,000.00	-321,216.34	
		Dispositions	-400,000.00		347,000.00
SBMWH1M1	INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031				
		Dispositions	-180,000.00		138,031.18
		Free Receipt	180,000.00	-137,515.39	
SBPLXQG0	ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027				
		Acquisitions	608,000.00	-598,698.81	
		Dispositions	-608,000.00		614,003.02
SBMCRW40	JABIL INC FIXED 1.7% DUE 04-15-2026				
		Dispositions	-360,000.00		321,822.62
		Free Receipt	360,000.00	-323,032.52	
SBLNM753	JABIL INC SR NT 4.25% 05-15-2027				
		Dispositions	-80,000.00		77,609.51
		Free Receipt	80,000.00	-77,783.92	
SBM8Q5M0	JD SPORTS FASHION ORD GBP0.0005				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	257,315.00	-408,706.97	
		Dispositions	-256,697.00		354,302.41
C47216QAC7	JDE PEET'S NV JDEPNA 2 1/4 09/24/31 2.25% 09-24-2031				
		Acquisitions	400,000.00	-314,454.31	
		Dispositions	-400,000.00		312,408.00
SBR30B35	JOHN DEERE CAPITAL CORP 3.35 06-12-2024 REG				
		Dispositions	-210,000.00		211,012.20
		Free Receipt	210,000.00	-210,094.95	
SBMGYMZ8	JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG				
		Dispositions	-160,000.00		113,892.22
		Free Receipt	160,000.00	-110,262.64	
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Dispositions	-270,000.00		254,023.47
		Free Receipt	270,000.00	-250,157.03	
C9921C8990	JP MORGAN STRATEGIC PROPERTY FUND				
		Acquisitions	-68,591.62	68,591.62	
		Dispositions	-384,658.31		384,658.31
SBMDLWG3	JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG				
		Acquisitions	390,000.00	-366,978.30	
		Dispositions	-390,000.00		363,561.90
SBLPNJP8	JPMORGAN CHASE & CO 2.301% DUE 10-15-2025				
		Dispositions	-190,000.00		177,131.30
		Free Receipt	190,000.00	-181,229.38	
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038				
		Dispositions	-545,000.00		465,342.80
		Free Receipt	545,000.00	-481,460.37	
C46647PAY2	JPMORGAN CHASE & CO 4.023% 12-05-2024				
		Dispositions	-545,000.00		535,675.05
		Free Receipt	545,000.00	-543,621.56	
SBFZP532	JPMORGAN CHASE & FLTG RT 3.559% DUE 04-23-2024				
		Dispositions	-345,000.00		341,584.50
		Free Receipt	345,000.00	-343,912.98	
SBDHBPY5	JPMORGAN CHASE & 2.95% DUE 10-01-2026				
		Dispositions	-115,000.00		105,306.65
		Free Receipt	115,000.00	-109,962.44	
SBYMJ596	JPMORGAN CHASE & 3.625% DUE 12-01-2027				
		Dispositions	-175,000.00		158,651.50
		Free Receipt	175,000.00	-169,020.12	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMXWN18	JPMORGAN EMER MKTS JPMORGAN EMER MKTS				
		Acquisitions	681,115.00	-826,758.61	
		Dispositions	-18,333.00		23,938.82
SB5ZZY91	JPMORGAN GBL EMERG ORD GBP0.01				
		Acquisitions	133,551.00	-175,076.82	
		Dispositions	-72,847.00		116,917.25
S0345035	JPMORGAN INDIAN IN ORD GBP0.25				
		Acquisitions	905.00	-9,465.13	
		Dispositions	-2,195.00		22,378.26
SBM9GMV7	JUNIPER NETWORKS INC 2.0% 12-10-2030				
		Dispositions	-580,000.00		457,969.77
		Free Receipt	580,000.00	-456,666.17	
SBMF8YY4	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041				
		Dispositions	-25,000.00		19,133.75
		Free Receipt	25,000.00	-19,039.61	
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG				
		Dispositions	-90,000.00		67,870.80
		Free Receipt	90,000.00	-66,831.45	
SBJY5HF7	KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO				
		Dispositions	-55,000.00		50,128.65
		Free Receipt	55,000.00	-48,934.54	
SBKLKM46	KANSAS CITY SOUTHN CORP 4.2% 11-15-2069				
		Dispositions	-10,000.00		10.00
		Free Receipt	10,000.00	-8,213.24	
SBMWWSG9	KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050				
		Dispositions	-15,000.00		15.00
		Free Receipt	15,000.00	-11,731.25	
C485170BB9	KANSAS CITY SOUTHN 4.7% DUE 05-01-2048				
		Acquisitions	250,000.00	-239,706.89	
		Dispositions	-265,000.00		265.00
		Free Receipt	15,000.00	-14,256.37	
SBP6K7Y1	KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE				
		Dispositions	-20,000.00		14,882.40
		Free Receipt	20,000.00	-14,885.95	
S4497749	KBC GROEP NV NPV				
		Acquisitions	57.00	-3,382.35	
		Dispositions	-1,743.00		118,268.47
CL5831KAA4	KENBOURNE INVEST S.A. 6.875% DUE 11-26-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-320,000.00		282,400.00
		Free Receipt	320,000.00	345,113.60	
SBMGDH50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO				
		Dispositions	-215,000.00		172,174.08
		Free Receipt	215,000.00	-165,154.70	
SBMF0FM5	KENVUE INC 5.2% 03-22-2063				
		Acquisitions	157,000.00	-155,901.00	
		Dispositions	-157,000.00		160,631.41
SBNTX3Z6	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052				
		Dispositions	-255,000.00		229,071.71
		Free Receipt	255,000.00	-228,088.18	
SBYSXJ89	KEYSIGHT 4.55% DUE 10-30-2024				
		Dispositions	-820,000.00		826,797.80
		Free Receipt	820,000.00	-824,839.64	
SBKT1TG2	KIMBERLY-CLARK 2.875% DUE 02-07-2050				
		Dispositions	-175,000.00		136,222.87
		Free Receipt	175,000.00	-131,337.05	
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Dispositions	-150,000.00		112,617.70
		Free Receipt	150,000.00	-110,790.17	
SBMHSQB3	KINDER MORGAN INC DEL 1.75% 11-15-2026				
		Dispositions	-320,000.00		284,122.74
		Free Receipt	320,000.00	-284,214.89	
S4491235	KINGSPAN GROUP ORD EUR0.13				
		Acquisitions	4,015.00	-267,807.34	
		Dispositions	-1,009.00		58,649.65
C49836AAB0	KLABIN AUSTRIA 7% DUE 04-03-2049				
		Acquisitions	400,000.00	-360,108.00	
		Dispositions	-400,000.00		381,500.00
SBQB74Y3	KOMATSU FIN AMER INC SUSTAINABILITY LINKED SR NT 5.499% 10-06-2027				
		Acquisitions	413,000.00	-413,000.00	
		Dispositions	-413,000.00		431,395.02
SBKZ75X3	KRAFT HEINZ FOODS CO GTD SR NT 3.875% 05-15-2027				
		Dispositions	-1,260,000.00		1,254,884.40
		Free Receipt	1,260,000.00	-1,225,086.02	
S4057808	L'OREAL EUR0.20				
		Acquisitions	678.00	-220,182.94	
		Dispositions	-678.00		271,904.34

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNHP707	LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039				
		Dispositions	-40,000.00		38,716.80
		Free Receipt	40,000.00	-38,279.59	
SBVJDNV8	LAB CORP AMER 4.7% DUE 02-01-2045				
		Dispositions	-75,000.00		69,043.78
		Free Receipt	75,000.00	-66,784.14	
SBNM6813	LABORATORY CORP AMER HLDGS 1.55% DUE 06-01-2026 BEO				
		Dispositions	-685,000.00		618,129.76
		Free Receipt	685,000.00	-615,857.31	
SBLD3GV5	LEIDOS INC 3.625% 05-15-2025				
		Acquisitions	350,000.00	-342,364.18	
		Dispositions	-350,000.00		344,158.60
SBMXW8N5	LENNOX INTL INC 1.35% DUE 08-01-2025				
		Dispositions	-35,000.00		31,957.10
		Free Receipt	35,000.00	-32,044.01	
SBNZHB81	LINDE PLC				
		Dispositions	-319.00		114,945.23
		Free Receipt	2,142.00	669,623.02	
SBYWD9S5	LINDE PLC COM EUR0.001				
		Acquisitions	165.00	-50,152.67	
		Dispositions	-200.00		65,225.94
		Free Delivery	-2,142.00		
C539830109	LOCKHEED MARTIN CORP COM				
		Acquisitions	10.00	-4,612.63	
		Dispositions	-200.00		95,594.37
SBN7T9S1	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053				
		Dispositions	-225,000.00		212,316.04
		Free Receipt	225,000.00	-212,021.36	
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062				
		Dispositions	-170,000.00		162,396.47
		Free Receipt	170,000.00	-159,981.79	
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052				
		Dispositions	-95,000.00		90,015.89
		Free Receipt	95,000.00	-88,315.18	
SBLFHQ71	LOCKHEED MARTIN FIXED 1.85% DUE 06-15-2030				
		Dispositions	-35,000.00		30,287.95
		Free Receipt	35,000.00	-29,995.40	
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-25,000.00		19,229.50
		Free Receipt	25,000.00	-18,625.16	
SBDCRZH1	LOCKHEED MARTIN 3.55% DUE 01-15-2026				
		Dispositions	-410,000.00		412,233.79
		Free Receipt	410,000.00	-409,395.40	
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063				
		Acquisitions	163,000.00	-161,596.57	
		Dispositions	-163,000.00		186,828.97
S7333378	LONZA GROUP AG CHF1 (REGD)				
		Acquisitions	226.00	-110,587.45	
		Dispositions	-71.00		41,850.88
SB4LSB85	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE				
		Dispositions	-25,000.00		33,673.50
		Free Receipt	25,000.00	-34,486.73	
SB513PH4	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE				
		Dispositions	-110,000.00		122,312.30
		Free Receipt	110,000.00	-123,162.33	
SBNHWYS5	LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO				
		Dispositions	-15,000.00		14,437.50
		Free Receipt	15,000.00	-14,312.86	
SBNHP6N3	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & 4.145% DUE 05-19-2033 REG				
		Dispositions	-20,000.00		19,688.00
		Free Receipt	20,000.00	-19,856.76	
SBMDQFB4	LOWE'S COMPANIES INC 4.4% DUE 09-08-2025 BEO				
		Acquisitions	191,000.00	-190,952.25	
		Dispositions	-191,000.00		188,742.38
SBYWPZ50	LOWES COS INC 3.1% DUE 05-03-2027				
		Acquisitions	188,000.00	-173,696.96	
		Dispositions	-188,000.00		173,834.20
SBJN46T2	LOWES COS INC 3.35% 04-01-2027				
		Dispositions	-140,000.00		139,140.40
		Free Receipt	140,000.00	-135,425.65	
SBJN46W5	LOWES COS INC 4.45% 04-01-2062				
		Acquisitions	350,000.00	-314,586.69	
		Dispositions	-143,000.00		112,776.95
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	180.00	-54,795.65	
		Dispositions	-853.00		309,403.37

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S4061412	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30				
		Acquisitions	313.00	-240,925.64	
		Dispositions	-246.00		214,620.99
SBL0CVC1	MA INST TECH FIXED 2.294% DUE 07-01-2051				
		Dispositions	-155,000.00		107,428.95
		Free Receipt	155,000.00	-108,127.38	
SBKZ91M0	MA INST TECH FIXED 2.989% DUE 07-01-2050				
		Dispositions	-65,000.00		53,255.80
		Free Receipt	65,000.00	-52,770.19	
SBP4T8P8	MA INST TECH 3.067% DUE 04-01-2052				
		Dispositions	-45,000.00		37,387.80
		Free Receipt	45,000.00	-36,655.62	
SBG0TZS1	MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 3.395 10-15-2040 BEO TAXABLE				
		Dispositions	-20,000.00		16,205.60
		Free Receipt	20,000.00	-16,911.87	
SBMY9GV9	MAIN STR CAP CORP 3% DUE 07-14-2026				
		Dispositions	-600,000.00		522,401.23
		Free Receipt	600,000.00	-522,650.42	
C562750109	MANHATTAN ASSOCS INC COM				
		Acquisitions	25.00	-4,752.69	
		Dispositions	-150.00		21,624.58
SB27ZDL3	MARATHON OIL CORP 6.6% DUE 10-01-2037				
		Acquisitions	400,000.00	-425,575.63	
		Dispositions	-496,000.00		524,220.96
		Free Receipt	185,000.00	-196,658.72	
SBBMT8K7	MARATHON OIL CORP 6.8% DUE 03-15-2032				
		Acquisitions	300,000.00	-322,863.83	
		Dispositions	-395,000.00		423,522.95
		Free Receipt	95,000.00	-102,222.22	
SBQSC311	MARATHON PETE CORP 5% DUE 09-15-2054				
		Dispositions	-95,000.00		86,106.10
		Free Receipt	95,000.00	-84,479.79	
C57060D108	MARKETAXESS HLDGS INC COM STK				
		Acquisitions	50.00	-13,152.93	
		Dispositions	-100.00		31,092.45
SBMXNHJ7	MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG				
		Acquisitions	600,000.00	-573,694.06	
		Dispositions	-600,000.00		592,398.00

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051				
		Dispositions	-90,000.00		65,413.97
		Free Receipt	90,000.00	-63,020.35	
SBMBKZF2	MARSH & MCLENNAN COS INC 2.25% DUE 11-15-2030/05-07-2020 REG				
		Dispositions	-55,000.00		46,864.40
		Free Receipt	55,000.00	-46,542.29	
C571748BD3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048				
		Dispositions	-830,000.00		744,900.66
		Free Receipt	830,000.00	-735,852.18	
SBJ2NYM9	MARSH & MCLENNAN COS INC 4.75% 03-15-2039				
		Dispositions	-195,000.00		192,257.16
		Free Receipt	195,000.00	-189,007.98	
SBJ2NYF2	MARSH & MCLENNAN 4.9% DUE 03-15-2049				
		Dispositions	-440,000.00		437,567.49
		Free Receipt	440,000.00	-428,207.21	
SBMXB984	MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE				
		Dispositions	-15,000.00		11,387.25
		Free Receipt	15,000.00	-12,000.70	
SBMX8Z10	MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE				
		Dispositions	-15,000.00		10,406.40
		Free Receipt	15,000.00	-11,481.58	
SBKSD5J4	MASCO CORP FIXED 2% DUE 10-01-2030				
		Dispositions	-15,000.00		11,940.45
		Free Receipt	15,000.00	-11,870.86	
SBDFZC82	MASCO CORP 4.5% DUE 05-15-2047				
		Dispositions	-15,000.00		12,920.55
		Free Receipt	15,000.00	-12,704.09	
SBK4W2R2	MASSACHUSETTS ST 2.9% 09-01-2049 BEO TAXABLE				
		Dispositions	-85,000.00		65,829.95
		Free Receipt	85,000.00	-66,168.46	
C57638P104	MASTERBRAND INC COM				
		Dispositions	-964.00		7,233.40
		Free Receipt	964.00	11,151.10	
SBMH9M74	MASTERCARD INC FIXED 3.3% DUE 03-26-2027				
		Dispositions	-240,000.00		239,738.40
		Free Receipt	240,000.00	-236,606.13	
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG				
		Dispositions	-180,000.00		173,026.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	180,000.00	-165,878.02	
C57667L107	MATCH GROUP INC NEW COM				
		Acquisitions	450.00	-19,871.40	
		Dispositions	-700.00		32,849.57
SBMXCJ21	MAYO CLINIC 3.196% DUE 11-15-2061				
		Dispositions	-30,000.00		22,035.60
		Free Receipt	30,000.00	-22,506.66	
SBF53JF6	MCCORMICK & CO INC 3.15% 08-15-2024				
		Dispositions	-405,000.00		397,404.44
		Free Receipt	405,000.00	-397,971.99	
SBMCF0P1	MCKESSON CORP NEW .9% DUE 12-03-2025				
		Dispositions	-330,000.00		296,135.63
		Free Receipt	330,000.00	-296,443.65	
SBNHV2J9	MCKESSON CORP NEW 5.25% 02-15-2026				
		Acquisitions	258,000.00	-257,484.00	
		Dispositions	-258,000.00		256,498.44
SBMHGV23	MEM 2.955% DUE 01-01-2050				
		Dispositions	-15,000.00		11,343.75
		Free Receipt	15,000.00	-11,452.64	
SBKSLSF5	MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049				
		Dispositions	-50,000.00		40,584.50
		Free Receipt	50,000.00	-40,924.41	
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061				
		Dispositions	-80,000.00		58,842.34
		Free Receipt	80,000.00	-57,391.83	
SBMG7893	MERCK & CO INC NEW FIXED 1.9% DUE 12-10-2028				
		Dispositions	-300,000.00		266,554.01
		Free Receipt	300,000.00	-265,877.96	
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040				
		Dispositions	-495,000.00		375,607.13
		Free Receipt	495,000.00	-374,015.20	
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045				
		Dispositions	-120,000.00		107,372.58
		Free Receipt	120,000.00	-104,806.23	
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO				
		Dispositions	-75,000.00		56,407.07
		Free Receipt	75,000.00	-55,375.97	
C30303M102	META PLATFORMS INC				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,500.00	-221,120.57	
		Dispositions	-70.00		20,087.92
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG				
		Dispositions	-24,000.00		16,755.12
		Free Receipt	24,000.00	-16,822.84	
SBP9RBD6	METLIFE INC 5.0% 07-15-2052				
		Acquisitions	200,000.00	-208,568.55	
		Dispositions	-200,000.00		213,192.00
SB62DWG8	METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE				
		Dispositions	-40,000.00		43,811.60
		Free Receipt	40,000.00	-43,816.17	
SBKMLNM3	MIAMI-DADE CNTY FLA WTR & SWR REV 3.49% 10-01-2042 BEO TAXABLE				
		Dispositions	-10,000.00		7,887.40
		Free Receipt	10,000.00	-8,336.81	
SBKPK1V2	MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040				
		Dispositions	-10,000.00		8,465.20
		Free Receipt	10,000.00	-8,570.30	
C595017104	MICROCHIP TECHNOLOGY INC COM				
		Acquisitions	500.00	-37,221.56	
		Dispositions	-550.00		39,821.76
SBNTZVT2	MICROCHIP TECHNOLOGY INC 4.25% DUE 09-01-2025				
		Dispositions	-115,000.00		112,566.17
		Free Receipt	115,000.00	-111,985.62	
C595112BQ5	MICRON TECH INC 4.663% DUE 02-15-2030				
		Dispositions	-185,000.00		178,464.04
		Free Receipt	185,000.00	-177,364.29	
C595112BM4	MICRON TECHNOLOGY INC 4.975% 02-06-2026				
		Dispositions	-95,000.00		95,827.19
		Free Receipt	95,000.00	-96,183.12	
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO				
		Dispositions	-480,000.00		313,382.40
		Free Receipt	480,000.00	-349,292.76	
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD				
		Acquisitions	154,000.00	-109,289.18	
		Dispositions	-154,000.00		118,158.04
SBKP4ZG7	MID-AMERICA APTS LP 1.1% 09-15-2026				
		Dispositions	-40,000.00		35,109.20
		Free Receipt	40,000.00	-35,072.94	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052				
		Dispositions	-20,000.00		14,800.40
		Free Receipt	20,000.00	-14,387.77	
SBDFFSG2	MIDAMERICAN ENERGY CO 3.95% 08-01-2047				
		Dispositions	-235,000.00		211,450.65
		Free Receipt	235,000.00	-207,913.57	
SBJ1STS6	MIDAMERICAN ENERGY CO 4.25% 07-15-2049				
		Dispositions	-65,000.00		61,274.01
		Free Receipt	65,000.00	-60,595.22	
SB2374T8	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037				
		Dispositions	-50,000.00		54,586.62
		Free Receipt	50,000.00	-54,444.87	
SBNG3S98	MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050				
		Dispositions	-8,000.00		6,095.92
		Free Receipt	8,000.00	-6,160.86	
C606822BW3	MITSUBISHI UFJ .953% DUE 07-19-2025				
		Dispositions	-400,000.00		371,980.00
		Free Receipt	400,000.00	-373,136.56	
C606822CC6	MITSUBISHI UFJ FINL GROUP INC SR CALL FXD TO FXD RESET 2.341% 01-19-2028				
		Dispositions	-580,000.00		522,081.20
		Free Receipt	580,000.00	-523,384.73	
C606822CB8	MITSUBISHI UFJ 2.494% DUE 10-13-2032				
		Dispositions	-650,000.00		531,758.50
		Free Receipt	650,000.00	-535,032.74	
C60687YCT4	MIZUHO FINANCIAL GROUP 5.754% DUE 05-27-2034				
		Acquisitions	762,000.00	-762,000.00	
		Dispositions	-762,000.00		772,309.52
C60937P106	MONGODB INC CL A CL A				
		Acquisitions	260.00	-93,119.84	
		Dispositions	-200.00		52,701.05
C609839105	MONOLITHIC PWR SYS INC COM				
		Acquisitions	75.00	-24,834.24	
		Dispositions	-125.00		61,086.92
C61174X109	MONSTER BEVERAGE CORP NEW COM				
		Acquisitions	325.00	-31,986.10	
		Dispositions	-650.00		37,463.23
		Free Receipt	325.00		
C615369105	MOODYS CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100.00	-25,709.15	
		Dispositions	-100.00		30,949.04
SBPTKFM2	MOODYS CORP 4.25% DUE 08-08-2032 BEO				
		Acquisitions	248,000.00	-247,050.16	
		Dispositions	-248,000.00		228,178.80
SBMCDSV7	MORGAN STANLEY DIRECT LENDING FD NT 144A4.5% 02-11-2027				
		Dispositions	-700,000.00		631,015.00
		Free Receipt	700,000.00	-631,115.18	
C61772BAA1	MORGAN STANLEY 0.731% DUE 04-05-2024				
		Dispositions	-110,000.00		107,340.20
		Free Receipt	110,000.00	-107,200.09	
C61747YEQ4	MORGAN STANLEY 3.62% 04-17-2025				
		Dispositions	-190,000.00		183,785.10
		Free Receipt	190,000.00	-188,042.75	
SBYM4WS9	MORGAN STANLEY 3.625% DUE 01-20-2027				
		Acquisitions	1,175,000.00	-1,121,814.60	
		Dispositions	-1,175,000.00		1,131,814.81
SB9WG9Z6	MORGAN STANLEY 4.1% DUE 05-22-2023				
		Dispositions	-100,000.00		99,496.00
		Free Receipt	100,000.00	-100,436.55	
SBLSP7P7	MORGAN STANLEY 5% DUE 11-24-2025				
		Dispositions	-1,075,000.00		1,074,656.00
		Free Receipt	1,075,000.00	-1,092,782.17	
C61747YEY7	MORGAN STANLEY 6.342% 10-18-2033				
		Acquisitions	155,000.00	-155,000.00	
		Dispositions	-155,000.00		168,080.45
SBYZZ643	MOSAIC CO NEW 4.25% DUE 11-15-2023				
		Dispositions	-105,000.00		105,592.01
		Free Receipt	105,000.00	-105,752.00	
SBLB5ZP0	MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG				
		Dispositions	-90,000.00		71,130.85
		Free Receipt	90,000.00	-70,919.17	
SBKPG927	MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO				
		Dispositions	-1,470,000.00		1,192,743.30
		Free Receipt	1,470,000.00	-1,190,034.56	
SBQ3FX93	MOTOROLA SOLUTIONS 4% DUE 09-01-2024				
		Dispositions	-65,000.00		64,550.85
		Free Receipt	65,000.00	-64,587.18	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQ3FXB5	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044				
		Dispositions	-165,000.00		154,180.88
		Free Receipt	165,000.00	-153,626.25	
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Dispositions	-150,000.00		127,374.00
		Free Receipt	150,000.00	-123,958.87	
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047				
		Dispositions	-40,000.00		36,554.00
		Free Receipt	40,000.00	-35,848.36	
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Dispositions	-365,000.00		319,567.45
		Free Receipt	365,000.00	-317,690.58	
SBKP8MY6	MPLX LP 2.65% DUE 08-15-2030				
		Dispositions	-645,000.00		540,116.55
		Free Receipt	645,000.00	-538,955.28	
SBYZGJX6	MPLX LP 4.5% 04-15-2038				
		Dispositions	-70,000.00		62,083.97
		Free Receipt	70,000.00	-61,268.70	
SBYZGJY7	MPLX LP 4.7% 04-15-2048				
		Dispositions	-300,000.00		253,582.90
		Free Receipt	300,000.00	-251,185.84	
SBDCG2P5	MPLX LP 4.875% DUE 12-01-2024				
		Dispositions	-110,000.00		110,494.84
		Free Receipt	110,000.00	-110,764.10	
SBNBVCX9	MPLX LP 4.95% DUE 09-01-2032 BEO				
		Acquisitions	237,000.00	-235,656.21	
		Dispositions	-237,000.00		221,256.09
SBF5M0J4	MPLX LP 5.5% DUE 02-15-2049				
		Dispositions	-565,000.00		526,094.42
		Free Receipt	565,000.00	-524,510.16	
SBN94M29	MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052				
		Dispositions	-35,000.00		29,425.55
		Free Receipt	35,000.00	-29,657.38	
SB09DHL9	MTU AERO ENGINES A NPV (REGD)				
		Acquisitions	132.00	-27,281.14	
		Dispositions	-902.00		172,862.56
SBMY1WW8	MULTICARE HEALTH SYSTEM 2.803% 08-15-2050				
		Dispositions	-6,000.00		4,163.88

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	6,000.00	-4,370.98	
SBP0QDP8	NAMEN-AKT BELIMO HOLDING AG (SPLIT HOLDING AG (SPLIT)				
		Acquisitions	292.00	-124,571.82	
		Dispositions	-85.00		40,035.64
C631103108	NASDAQ INC				
		Dispositions	-513.00		28,294.07
		Free Receipt	342.00		
C631103AG3	NASDAQ INC 3.85% DUE 06-30-2026				
		Dispositions	-110,000.00		108,967.40
		Free Receipt	110,000.00	-109,194.03	
SBM8MRT9	NATIONAL FL GAS CO 2.95% DUE 03-01-2031				
		Dispositions	-325,000.00		265,542.81
		Free Receipt	325,000.00	-263,549.47	
SBVGCLS1	NATIONAL RURAL UTILITIES COOP FIN 2.85% BDS 01-27-2025 USD				
		Acquisitions	750,000.00	-742,980.00	
		Dispositions	-280,000.00		274,710.80
SBPLD950	NATIONAL RURAL UTILS COOP FIN CORP 1.875% 02-07-2025				
		Acquisitions	250,000.00	-238,353.98	
		Dispositions	-189,000.00		176,412.60
SBJLVK59	NATIONAL RURAL UTILS COOP 4.15% DUE 12-15-2032 BEO				
		Acquisitions	582,000.00	-579,898.98	
		Dispositions	-582,000.00		539,664.94
C63307A2M6	NATL BK CDA MEDIUM TERM NTS BOOK TRANCHE# TR 780 12/10/2020 .55% 11-15-2024				
		Acquisitions	1,400,000.00	-1,334,284.16	
		Dispositions	-364,000.00		347,965.80
SBNSMMS0	NATL RURAL UTILS FIXED 4.8% DUE 03-15-2028				
		Acquisitions	445,000.00	-444,256.85	
		Dispositions	-220,000.00		220,228.80
SBYYPY40	NATWEST GROUP PLC SR NT 3.875% DUE 09-12-2023 REG				
		Dispositions	-200,000.00		199,770.00
		Free Receipt	200,000.00	-199,396.64	
C62886HBD2	NCL CORP LTD GTD SR NT EXCHANGEABLE 1.125% 02-15-2027				
		Dispositions	-65,000.00		50,030.73
		Free Receipt	200,000.00	196,052.03	
SBLB2ZC8	NETAPP INC 1.875% DUE 06-22-2025/06-22-2020 REG				
		Dispositions	-80,000.00		74,390.48
		Free Receipt	80,000.00	-74,639.09	
SBKT3043	NEVADA PWR CO 3.125% DUE 08-01-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-55,000.00		41,159.80
		Free Receipt	55,000.00	-40,477.09	
SB4WN3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE				
		Dispositions	-110,000.00		141,009.00
		Free Receipt	110,000.00	-140,579.23	
SB5P3Y06	NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE				
		Dispositions	-110,000.00		125,224.00
		Free Receipt	110,000.00	-127,461.38	
SBQWND43	NEW LINDE PLC				
		Free Delivery	-2,142.00		
		Free Receipt	2,142.00	669,623.02	
SBK5WMP9	NEW YORK & 3.954% DUE 08-01-2119				
		Dispositions	-25,000.00		19,306.75
		Free Receipt	25,000.00	-19,183.38	
SB4XCYP3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE				
		Dispositions	-135,000.00		147,660.30
		Free Receipt	135,000.00	-148,978.16	
SBMCSNB7	NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 3.19% 02-15-2043 BEO TAXABLE				
		Dispositions	-135,000.00		114,042.60
		Free Receipt	135,000.00	-113,359.07	
SBKDM767	NEW YORK ST TWY AUTH GEN REV 3.5% 01-01-2042 BEO TAXABLE				
		Dispositions	-10,000.00		8,274.70
		Free Receipt	10,000.00	-8,516.29	
SBXVMCC1	NEWFIELD EXPL CO 5.375% DUE 01-01-2026				
		Dispositions	-110,000.00		110,610.31
		Free Receipt	110,000.00	-111,621.96	
SB7J8X60	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG				
		Dispositions	-130,000.00		127,486.54
		Free Receipt	130,000.00	-124,947.40	
SBNLYDM4	NEXTERA ENERGY CAP FIXED 2.94% DUE 03-21-2024				
		Dispositions	-315,000.00		304,277.40
		Free Receipt	315,000.00	-310,580.37	
SBKSG5Q0	NIKE INC 3.375% DUE 03-27-2050				
		Dispositions	-165,000.00		143,693.33
		Free Receipt	165,000.00	-140,376.14	
SBD20RF2	NISOURCE FIN CORP 3.49% 05-15-2027				
		Dispositions	-410,000.00		393,871.30
		Free Receipt	410,000.00	-393,316.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD72Q01	NISOURCE FIN CORP 3.95% DUE 03-30-2048				
		Dispositions	-80,000.00		67,203.03
		Free Receipt	80,000.00	-65,852.41	
SBKXB3P5	NISOURCE INC 1.7% DUE 02-15-2031				
		Dispositions	-130,000.00		102,407.97
		Free Receipt	130,000.00	-101,934.72	
SBMY2PT9	NISOURCE INC 5.0% 06-15-2052				
		Dispositions	-15,000.00		14,920.65
		Free Receipt	15,000.00	-14,627.21	
SBMDB9H3	NISOURCE INC 5.25% DUE 03-30-2028				
		Acquisitions	265,000.00	-264,546.85	
		Dispositions	-265,000.00		269,847.30
SBKX9PB9	NOMURA HLDGS INC 2.648% 01-16-2025				
		Dispositions	-470,000.00		446,829.00
		Free Receipt	470,000.00	-447,583.73	
SBMQ53L4	NOMURA HLDGS INC 5.605% DUE 07-06-2029				
		Dispositions	-260,000.00		260,910.00
		Free Receipt	260,000.00	-259,913.06	
SBYZF9J9	NORDEA BANK ABP NPV				
		Acquisitions	22,773.00	-240,612.89	
		Dispositions	-17,664.00		188,726.59
SBMBVPW2	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121				
		Dispositions	-25,000.00		16,952.25
		Free Receipt	25,000.00	-19,040.99	
SBNQSGL1	NORFOLK SOUTHN CORP 3.7% 03-15-2053				
		Acquisitions	325,000.00	-275,968.77	
		Dispositions	-325,000.00		245,447.09
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049				
		Acquisitions	300,000.00	-271,764.50	
		Dispositions	-300,000.00		268,089.00
SB3XNKQ2	NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE				
		Dispositions	-135,000.00		177,915.15
		Free Receipt	135,000.00	-177,663.53	
SBMHKR61	NORTHEASTERN UNIV 2.894% 10-01-2050				
		Dispositions	-5,000.00		3,613.75
		Free Receipt	5,000.00	-3,612.49	
SBLB6SV0	NORTHWESTERN UNIV 2.64% DUE 12-01-2050				
		Dispositions	-30,000.00		22,370.70

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	30,000.00	-22,121.07	
SBKTHBW0	NOVARTIS CAP CORP FIXED 2.75% DUE 08-14-2050				
		Dispositions	-590,000.00		468,655.66
		Free Receipt	590,000.00	-460,847.14	
SBZ7NY82	NOVARTIS CAP CORP 3.1% DUE 05-17-2027				
		Dispositions	-130,000.00		127,882.92
		Free Receipt	130,000.00	-127,540.28	
SBHC8X90	NOVO-NORDISK AS DKK0.2 SERIES'B'				
		Acquisitions	1,041.00	-172,440.48	
		Dispositions	-958.00		133,290.59
SBMFVFP1	NSTAR ELEC CO FIXED 3.95% DUE 04-01-2030				
		Dispositions	-35,000.00		34,558.65
		Free Receipt	35,000.00	-34,313.88	
SBP96047	NUCOR CORP 3.125% DUE 04-01-2032 BEO				
		Acquisitions	250,000.00	-220,076.97	
		Dispositions	-250,000.00		213,832.50
SBK935K4	NUCOR CORP 3.95% 05-23-2025				
		Acquisitions	250,000.00	-250,157.52	
		Dispositions	-250,000.00		242,892.50
C67077M108	NUTRIEN LTD COM NPV				
		Acquisitions	750.00	-60,396.87	
		Dispositions	-225.00		17,042.37
C67066G104	NVIDIA CORP COM				
		Acquisitions	1,000.00	-130,782.00	
		Dispositions	-2,700.00		878,496.53
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060				
		Dispositions	-40,000.00		34,519.20
		Free Receipt	40,000.00	-33,757.18	
SBKY6KF8	NVR INC 3% DUE 05-15-2030				
		Dispositions	-1,255,000.00		1,088,009.50
		Free Receipt	1,255,000.00	-1,085,160.85	
SB3TZ6C0	NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI				
		Dispositions	-110,000.00		131,387.30
		Free Receipt	110,000.00	-130,336.04	
SBMWY6V6	OFFICE PROPERTIES INCOME TRUST SR NT 3.45% 10-15-2031				
		Dispositions	-58,000.00		40,559.74
		Free Receipt	310,000.00	-228,863.91	
SBN77TJ6	OGLETHORPE PWR CORP 3.75% 08-01-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-50,000.00		39,586.50
		Free Receipt	50,000.00	-39,698.79	
SB3Y2X14	OHIO ST UNIV GEN RCPTS 4.91% 06-01-2040 BEO TAXABLE				
		Dispositions	-135,000.00		140,726.70
		Free Receipt	135,000.00	-145,857.36	
SBMYC566	OHIOHEALTH CORP FIXED 3.042% DUE 11-15-2050				
		Dispositions	-10,000.00		7,861.50
		Free Receipt	10,000.00	-7,706.87	
SBNKCQY2	OLD REP INTL CORP SR NT 3.85% 06-11-2051				
		Dispositions	-25,000.00		19,769.75
		Free Receipt	25,000.00	-18,883.44	
SBNSPQ21	ONEMAIN FIN CORP SR NT 3.5% 01-15-2027				
		Acquisitions	10,000.00	-8,587.50	
		Dispositions	-5,000.00		4,100.00
SBP399N4	ONEOK INC 6.1% DUE 11-15-2032 BEO				
		Acquisitions	148,000.00	-147,880.12	
		Dispositions	-148,000.00		153,658.04
C683234AQ1	ONTARIO PROV CDA BD 1.05% DUE 05-21-2027REG				
		Dispositions	-80,000.00		71,274.61
		Free Receipt	80,000.00	-71,477.60	
C68323AFB5	ONTARIO PROV CDA BD 3.4% 10-17-2023				
		Dispositions	-220,000.00		220,420.20
		Free Receipt	220,000.00	-220,478.90	
C683234AR9	ONTARIO PROV CDA GLOBAL BD 1.125% DUE 10-07-2030 REG				
		Dispositions	-80,000.00		66,732.80
		Free Receipt	80,000.00	-66,671.76	
C68323ADP6	ONTARIO PROV CDA PROV OF ON 2.5% 2.5% DUE 04-27-2026 BEO				
		Dispositions	-135,000.00		129,990.29
		Free Receipt	135,000.00	-130,628.99	
CC69827AC4	OPEN TEXT CORP 15/02/2028 3.875% 02-15-2028				
		Acquisitions	15,000.00	-13,278.00	
		Dispositions	-15,000.00		13,331.25
SBMYLX70	ORACLE CORP FIXED 2.875% DUE 03-25-2031				
		Acquisitions	225,000.00	-175,029.75	
		Dispositions	-225,000.00		177,178.55
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041				
		Dispositions	-410,000.00		325,277.60
		Free Receipt	410,000.00	-307,735.29	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060				
		Dispositions	-165,000.00		119,494.65
		Free Receipt	165,000.00	-113,258.66	
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061				
		Dispositions	-250,000.00		189,377.50
		Free Receipt	250,000.00	-179,806.69	
SBMYLK57	ORACLE CORP 1.65% 03-25-2026				
		Dispositions	-615,000.00		560,640.15
		Free Receipt	615,000.00	-553,286.16	
SBM5JB35	ORACLE CORP 2.5% DUE 04-01-2025 REG				
		Dispositions	-1,075,000.00		1,023,550.50
		Free Receipt	1,075,000.00	-1,025,993.93	
SBWTM389	ORACLE CORP 2.95% DUE 05-15-2025				
		Acquisitions	165,000.00	-156,665.85	
		Dispositions	-165,000.00		158,799.30
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Dispositions	-295,000.00		229,633.90
		Free Receipt	295,000.00	-219,784.17	
SBMWS964	ORACLE CORP 4.5% 05-06-2028				
		Acquisitions	220,000.00	-219,573.20	
		Dispositions	-220,000.00		217,157.60
SBMWS997	ORACLE CORP 4.9% 02-06-2033				
		Acquisitions	1,847,000.00	-1,829,199.60	
		Dispositions	-300,000.00		293,343.00
SBQ69734	ORACLE CORP 6.15% DUE 11-09-2029				
		Acquisitions	155,000.00	-154,852.75	
		Dispositions	-155,000.00		160,456.00
SBN98N95	OREGON ST UNIV GEN REV 3.424% 03-01-2060BEO TAXABLE				
		Dispositions	-20,000.00		14,706.40
		Free Receipt	20,000.00	-15,560.41	
SB8L3LP5	OREGON ST 5.892% 06-01-2027 BEO TAXABLE				
		Dispositions	-135,000.00		144,138.15
		Free Receipt	135,000.00	-144,123.61	
SBMQ7GG6	OREILLY AUTOMOTIVE INC NEW 4.7% 06-15-2032				
		Acquisitions	250,000.00	-252,983.37	
		Dispositions	-250,000.00		242,665.00
SBM99NT1	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO				
		Dispositions	-65,000.00		49,682.79

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	65,000.00	-48,675.96	
SBLCXNW6	PACCAR FINL CORP 4.95% DUE 10-03-2025				
		Acquisitions	263,000.00	-262,805.38	
		Dispositions	-263,000.00		261,051.17
C693718108	PACCAR INC COM				
		Dispositions	-250.50		20,667.68
		Free Receipt	249.50		
SBL544T0	PACIFICORP 2.9% 06-15-2052 USD				
		Dispositions	-95,000.00		70,963.65
		Free Receipt	95,000.00	-69,062.11	
SBMHBC14	PACKAGING CORP FIXED 3.05% DUE 10-01-2051				
		Dispositions	-105,000.00		76,298.45
		Free Receipt	105,000.00	-73,331.40	
C697435105	PALO ALTO NETWORKS INC COM USD0.0001				
		Dispositions	-1,420.00		398,891.65
		Free Receipt	740.00		
C70438V106	PAYLOCITY HLDG CORP COM				
		Acquisitions	25.00	-4,467.39	
		Dispositions	-100.00		26,655.13
SBK71LJ1	PAYPAL HLDGS INC 2.65% DUE 10-01-2026				
		Dispositions	-220,000.00		210,069.96
		Free Receipt	220,000.00	-208,490.31	
SBF4P038	PDC ENERGY INC 5.75% 05-15-2026				
		Acquisitions	65,000.00	-63,044.05	
		Dispositions	-360,000.00		360,075.00
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050				
		Dispositions	-20,000.00		14,642.40
		Free Receipt	20,000.00	-14,960.11	
SBLB4B60	PENNSYLVANIA ST UNIV 2.79% 09-01-2043				
		Dispositions	-60,000.00		46,893.00
		Free Receipt	60,000.00	-48,080.72	
C70975L107	PENUMBRA INC COM				
		Acquisitions	50.00	-15,864.73	
		Dispositions	-100.00		21,141.63
S4682329	PERNOD RICARD NPV EUR 1.55				
		Acquisitions	2,275.00	-426,469.75	
		Dispositions	-375.00		80,518.99
SB08R8G4	PETRO-CDA 5.95% DUE 05-15-2035				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	550,000.00	-578,204.91	
		Dispositions	-550,000.00		556,237.00
SBL58LF7	PFIZER INC .8% DUE 05-28-2025				
		Dispositions	-235,000.00		218,305.89
		Free Receipt	235,000.00	-219,304.52	
C717081103	PFIZER INC COM				
		Acquisitions	5,000.00	-201,825.00	
		Dispositions	-3,800.00		157,302.42
SBMB4T63	PHILADELPHIA PA WTR & WASTEWTR REV 2.926% 07-01-2045 BEO TAXABLE				
		Dispositions	-30,000.00		22,011.30
		Free Receipt	30,000.00	-22,925.96	
SBMHX856	PHILIP MORRIS INTL .875% DUE 05-01-2026				
		Dispositions	-465,000.00		412,201.10
		Free Receipt	465,000.00	-410,710.94	
SBGM0MQ9	PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043				
		Dispositions	-390,000.00		338,902.20
		Free Receipt	390,000.00	-339,704.96	
SBSMTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044				
		Dispositions	-1,190,000.00		957,198.65
		Free Receipt	1,190,000.00	-964,333.20	
SBG49220	PHILIP MORRIS INTL 6.375% DUE 05-16-2038				
		Dispositions	-355,000.00		373,342.85
		Free Receipt	355,000.00	-370,003.74	
SBMHVDK0	PIEDMONT FIXED 2.044% DUE 01-01-2032				
		Dispositions	-15,000.00		12,244.80
		Free Receipt	15,000.00	-12,275.92	
SBP6VN91	PIEDMONT FIXED 2.719% DUE 01-01-2042				
		Dispositions	-10,000.00		7,447.40
		Free Receipt	10,000.00	-7,530.94	
SBNZJLP4	PIEDMONT FIXED 2.864% DUE 01-01-2052				
		Dispositions	-13,000.00		9,046.44
		Free Receipt	13,000.00	-9,221.96	
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	1,425.00	-38,227.31	
		Dispositions	-1,800.00		38,361.08
SBN45034	PIONEER NAT RES CO .55% DUE 05-15-2023 BEO				
		Dispositions	-195,000.00		190,138.14
		Free Receipt	195,000.00	-190,044.15	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNC0LN8	POLYPEPTIDE GROUP CHF0.01				
		Acquisitions	50.00	-1,244.44	
		Dispositions	-614.00		16,031.48
SBK97YK9	PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE				
		Dispositions	-55,000.00		40,820.45
		Free Receipt	55,000.00	-41,045.08	
SB8FPQ52	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE				
		Dispositions	-110,000.00		108,793.30
		Free Receipt	110,000.00	-107,054.13	
SBJ10175	PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE				
		Dispositions	-80,000.00		82,588.00
		Free Receipt	80,000.00	-82,908.27	
SBMV3M83	PPG INDUSTRIES 1.2% DUE 03-15-2026				
		Dispositions	-110,000.00		98,421.56
		Free Receipt	110,000.00	-98,611.34	
SBKLMT07	PPL ELEC UTILS 3% DUE 10-01-2049				
		Dispositions	-110,000.00		85,123.26
		Free Receipt	110,000.00	-82,741.19	
SBMCQ6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG				
		Dispositions	-15,000.00		11,206.95
		Free Receipt	15,000.00	-10,979.40	
SBMFVFG2	PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG				
		Dispositions	-325,000.00		300,986.43
		Free Receipt	325,000.00	-299,610.88	
SBPX2029	PROCTER & GAMBLE CO 3.95% DUE 01-26-2028				
		Acquisitions	767,000.00	-766,209.99	
		Dispositions	-195,000.00		196,515.15
SBMDV371	PROCTER & GAMBLE CO/THE 1.0% 04-23-2026				
		Acquisitions	2,000,000.00	-1,842,632.62	
		Dispositions	-1,000,000.00		927,890.00
SBLF8135	PROCTER & GAMBLE 1.2% DUE 10-29-2030				
		Dispositions	-75,000.00		62,185.59
		Free Receipt	75,000.00	-61,578.20	
SBP96014	PROGRESSIVE CORP OH 3.0% 03-15-2032				
		Dispositions	-110,000.00		99,704.88
		Free Receipt	110,000.00	-99,549.71	
SBP96081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO				
		Dispositions	-40,000.00		34,556.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	40,000.00	-33,826.11	
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG				
		Dispositions	-245,000.00		228,305.79
		Free Receipt	245,000.00	-222,494.97	
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050				
		Dispositions	-50,000.00		32,541.00
		Free Receipt	50,000.00	-32,084.92	
SBMXXLF1	PROSPECT CAP CORP NT 3.364% 11-15-2026				
		Dispositions	-280,000.00		238,835.53
		Free Receipt	280,000.00	-236,662.34	
SBMGCF64	PROSPECT CAP CORP SR NT 3.437% 10-15-2028				
		Dispositions	-350,000.00		270,440.84
		Free Receipt	350,000.00	-268,563.00	
SBJDS7L3	PROSUS N.V. EUR0.05 (N SHARES)				
		Acquisitions	3,078.00	-209,938.33	
		Dispositions	-8,427.00		467,413.47
SBN14JM6	PROVID ST JOSEPH 2.7% DUE 10-01-2051				
		Dispositions	-70,000.00		47,520.90
		Free Receipt	70,000.00	-46,839.43	
SBPJLBD8	PRUDENTIAL FDG ASIA PLC 3.125% 04-14-2030				
		Dispositions	-26,000.00		23,277.28
		Free Receipt	145,000.00	135,588.05	
SBLHLTP0	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOK1.5% 03-10-2026				
		Acquisitions	1,000,000.00	-919,165.67	
		Dispositions	-1,000,000.00		930,131.76
SBJXS069	PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG				
		Dispositions	-55,000.00		48,573.80
		Free Receipt	55,000.00	-48,125.43	
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050				
		Dispositions	-135,000.00		85,894.97
		Free Receipt	135,000.00	-84,595.25	
SBJVNJZ8	PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050				
		Dispositions	-45,000.00		35,275.05
		Free Receipt	45,000.00	-34,957.14	
SBK7XZG2	PUBLIC SERVICE ENTERPRISE GROUP INC 2.45% 11-15-2031				
		Dispositions	-140,000.00		117,981.79
		Free Receipt	140,000.00	-117,534.20	
SBMXYP74	PUBLIC STORAGE FIXED .875% DUE 02-15-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-65,000.00		58,139.35
		Free Receipt	65,000.00	-58,206.95	
SBP6MFN2	PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO				
		Dispositions	-355,000.00		298,213.46
		Free Receipt	355,000.00	-294,922.86	
SBMDV3B5	PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO				
		Dispositions	-880,000.00		746,412.01
		Free Receipt	880,000.00	-743,110.08	
SBFB5MJ1	PUBLIC STORAGE 3.094% 09-15-2027				
		Dispositions	-210,000.00		200,279.90
		Free Receipt	210,000.00	-198,329.01	
SBJN4QV4	PUBLIC STORAGE 3.385% 05-01-2029				
		Dispositions	-1,090,000.00		1,021,306.92
		Free Receipt	1,090,000.00	-1,015,465.92	
SBKKDGM2	PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024				
		Dispositions	-110,000.00		107,438.86
		Free Receipt	110,000.00	-107,860.12	
C745332CH7	PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048				
		Dispositions	-165,000.00		147,363.48
		Free Receipt	165,000.00	-144,893.73	
SBPCPXJ7	PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO				
		Acquisitions	286,000.00	-285,067.64	
		Dispositions	-286,000.00		294,073.78
C05530QAK6	PVTPL B A T INTL FIN PLC GTD NT 144A 3.95% DUE 06-15-2025 BEO				
		Dispositions	-250,000.00		244,996.48
		Free Receipt	250,000.00	-244,654.78	
SBPG3XC0	PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053				
		Dispositions	-65,000.00		64,027.24
		Free Receipt	65,000.00	-62,344.80	
SBMCQS61	PVTPL BLACKSTONE PRIVATE CR FD 1.75% DUE09-15-2024 BEO				
		Dispositions	-290,000.00		262,861.22
		Free Receipt	290,000.00	-264,347.29	
SBPG9FD3	PVTPL BLACKSTONE PRIVATE CREDIT FUND 2.7% 01-15-2025				
		Dispositions	-170,000.00		154,881.90
		Free Receipt	170,000.00	-155,500.01	
SBK97PY0	PVTPL BMW US CAP LLC 3.9% DUE 04-09-2025BEO				
		Acquisitions	500,000.00	-498,784.59	
		Dispositions	-500,000.00		486,600.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C09659W2P8	PVTPL BNP PARIBAS 2.871% 04-19-2032				
		Acquisitions	750,000.00	-625,657.64	
		Dispositions	-750,000.00		626,130.00
C097751BZ3	PVTPL BOMBARDIER INC 7.5% 02-01-2029				
		Acquisitions	110,000.00	-110,000.00	
		Dispositions	-110,000.00		110,106.25
C10554TAD7	PVTPL BRASKEM NETH FIN B V 4.5% 01-31-2030				
		Acquisitions	500,000.00	-422,826.81	
		Dispositions	-250,000.00		204,687.50
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037				
		Dispositions	-45,000.00		40,965.75
		Free Receipt	45,000.00	-40,404.95	
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021				
		Dispositions	-440,000.00		337,018.06
		Free Receipt	440,000.00	-337,008.91	
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO				
		Dispositions	-115,000.00		94,083.17
		Free Receipt	115,000.00	-93,434.31	
SBMCGST4	PVTPL BROADCOM INC 3.75% DUE 02-15-2051				
		Dispositions	-30,000.00		22,924.20
		Free Receipt	30,000.00	-22,322.20	
SBPX27Q2	PVTPL CAESARS ENTERTAINMENT INC 7.0% DUE02-15-2030				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		203,875.00
C192714AE3	PVTPL COLBUN S.A. 3.15% DUE 01-19-2032 BEO				
		Acquisitions	500,000.00	-404,121.20	
		Dispositions	-500,000.00		410,727.66
SBQ71VG0	PVTPL DT MIDSTREAM 10YR 144A NEW ISSUE 4.3% 04-15-2032				
		Acquisitions	350,000.00	-331,660.00	
		Dispositions	-350,000.00		327,053.88
C26835PAJ9	PVTPL EDP FIN B V AMSTERDAM 6.3% DUE 10-11-2027 BEO				
		Acquisitions	270,000.00	-269,657.10	
		Dispositions	-270,000.00		284,582.70
C29278GAZ1	PVTPL ENEL FIN INTL N V 6.8% DUE 10-14-2025 BEO				
		Acquisitions	408,000.00	-405,694.80	
		Dispositions	-408,000.00		406,510.80
SBQBBRN5	PVTPL ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO				
		Acquisitions	408,000.00	-402,483.84	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-408,000.00		424,976.88
SBPRCWX0	PVTPL EVERGREEN ACQCO/ TVI INC 9.75% 04-26-2028				
		Acquisitions	90,000.00	-88,187.40	
		Dispositions	-90,000.00		88,425.00
SBPCPX19	PVTPL EVERGY MISSOURI WEST INC 5.15% DUE12-15-2027 BEO				
		Acquisitions	187,000.00	-186,637.22	
		Dispositions	-187,000.00		189,675.97
SBQCZRP8	PVTPL F&G ANNUITIES & LIFE INC 7.4% 01-13-2028				
		Acquisitions	762,000.00	-761,687.58	
		Dispositions	-379,000.00		382,269.16
SBNSNCR2	PVTPL F&G GLOBAL FDG 2.3% 04-11-2027				
		Acquisitions	750,000.00	-680,392.50	
		Dispositions	-499,000.00		445,630.00
SBRRH8K8	PVTPL FORTREA HLDGS INC 7.5% 07-01-2030				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,975.00
SBK5XF19	PVTPL GATES GLOBAL LLC 6.25% DUE 01-15-2026 BEO				
		Acquisitions	195,000.00	-183,300.00	
		Dispositions	-195,000.00		192,550.00
SBL56GJ0	PVTPL GE HEALTHCARE HLDG LLC 5.65% DUE 11-15-2027				
		Acquisitions	556,000.00	-553,770.44	
		Dispositions	-195,000.00		201,823.05
SBL56GL2	PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052				
		Acquisitions	154,000.00	-154,000.00	
		Dispositions	-154,000.00		174,495.86
SBN8XGZ8	PVTPL GEORGIA-PAC LLC .95% DUE 05-15-2026/11-19-2020 BEO				
		Acquisitions	1,500,000.00	-1,365,000.00	
		Dispositions	-517,000.00		449,326.75
SBR841N2	PVTPL GLENCORE FDG LLC 5.4% 05-08-2028				
		Acquisitions	980,000.00	-979,617.80	
		Dispositions	-980,000.00		979,614.45
SBN7B2N3	PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.5% 03-30-2026				
		Acquisitions	480,000.00	-478,262.40	
		Dispositions	-480,000.00		484,675.20
C46115HAW7	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO				
		Acquisitions	200,000.00	-193,608.00	
		Dispositions	-200,000.00		190,596.00
SBN6SCT1	PVTPL JACKSON FINANCIAL INC 4.0% DUE 11-23-2051 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-25,000.00		17,589.50
		Free Receipt	25,000.00	-17,353.18	
SBPH14S6	PVTPL KEYSPAN GAS EAST CORP 5.994% 03-06-2033/03-06-2023				
		Acquisitions	733,000.00	-733,000.00	
		Dispositions	-245,000.00		251,147.05
SBLB56N5	PVTPL KYNDRYL HOLDINGS INC 4.1% 10-15-2041				
		Dispositions	-60,000.00		39,021.00
		Free Receipt	60,000.00	-38,440.25	
SBMCCSS1	PVTPL LIGADO NETWORKS LLC 15.5% DUE 11-01-2023 BEO				
		Dispositions	-191,368.00		49,755.68
		Free Receipt	1,236.00		
SBNW0GH7	PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO				
		Acquisitions	362,000.00	-314,284.78	
		Dispositions	-188,000.00		156,316.36
SBNW0GJ9	PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO				
		Acquisitions	350,000.00	-317,111.10	
		Dispositions	-350,000.00		319,462.50
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052				
		Acquisitions	500,000.00	-436,621.59	
		Dispositions	-152,000.00		123,259.84
SBPXYFJ7	PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 4.85% DUE 01-09-2028				
		Acquisitions	374,000.00	-373,786.82	
		Dispositions	-109,000.00		110,842.82
SBPK28M8	PVTPL NOBLE FIN II LLC 8.0% 04-15-2030				
		Acquisitions	115,000.00	-115,000.00	
		Dispositions	-115,000.00		115,912.50
C683715AD8	PVTPL OPEN TEXT CORP 01/12/2029 3.875% DUE 12-01-2029/11-24-2021 BEO				
		Acquisitions	225,000.00	-168,925.50	
		Dispositions	-225,000.00		189,318.75
C683715AC0	PVTPL OPEN TEXT CORP 3.875% DUE 02-15-2028 BEO				
		Acquisitions	30,000.00	-26,128.50	
		Dispositions	-30,000.00		26,656.25
SBQ0MXL9	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.7 DUE 02-01-2028/01-12-2023 BEO				
		Acquisitions	374,000.00	-373,222.08	
		Dispositions	-181,000.00		179,923.05
SBNM2D61	PVTPL QORVO INC 1.75% DUE 12-15-2024 BEO				
		Dispositions	-60,000.00		55,665.60
		Free Receipt	60,000.00	-56,049.17	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C775109CD1	PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052				
		Dispositions	-130,000.00		120,070.97
		Free Receipt	130,000.00	-116,783.31	
C775109CB5	PVTPL ROGERS COMMUNICATIONS INC 3.2% DUE03-15-2027 BEO				
		Dispositions	-275,000.00		263,376.46
		Free Receipt	275,000.00	-262,178.57	
C775109CC3	PVTPL ROGERS COMMUNICATIONS INC 3.8% DUE03-15-2032 BEO				
		Dispositions	-250,000.00		235,139.44
		Free Receipt	250,000.00	-230,412.50	
C775109BZ3	PVTPL ROGERS COMMUNICATIONS INC 4.5% DUE03-15-2042 BEO				
		Dispositions	-215,000.00		197,429.00
		Free Receipt	215,000.00	-192,976.66	
SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO				
		Dispositions	-30,000.00		27,682.80
		Free Receipt	30,000.00	-25,576.68	
C803014AA7	PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO				
		Acquisitions	550,000.00	-472,816.00	
		Dispositions	-550,000.00		451,082.50
C84055BAA1	PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO				
		Acquisitions	1,000,000.00	-928,480.00	
		Dispositions	-365,000.00		323,229.30
C89383JAA6	PVTPL TRANSOCEAN POSEIDON LTD SR SECD NT6.875% 02-01-2027				
		Acquisitions	117,187.50	-115,475.78	
		Dispositions	-3,437.50		3,437.50
C872882AE5	PVTPL TSMC GLOBAL LTD .75% DUE 09-28-2025/09-28-2020 BEO				
		Acquisitions	750,000.00	-682,344.64	
		Dispositions	-750,000.00		665,901.34
C904678AS8	PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO				
		Acquisitions	1,250,000.00	-1,017,025.00	
		Dispositions	-377,000.00		316,680.00
SBR1H7L8	PVTPL UNITI GROUP/CSL CAPITAL 10.5% 02-15-2028				
		Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		121,956.25
C92212WAD2	PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022 BEO				
		Acquisitions	803,000.00	-796,720.54	
		Dispositions	-281,000.00		288,910.15
C984851AH8	PVTPL YARA INTL ASA 7.378% DUE 11-14-2032/11-14-2022 BEO				
		Acquisitions	817,000.00	-817,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-817,000.00		880,739.79
SBNYDMS7	QUANTA SVCS INC SR NT 3.05% 10-01-2041				
		Dispositions	-570,000.00		395,500.20
		Free Receipt	570,000.00	-396,086.67	
SBM8MTK4	QUANTA SVCS INC 2.9% DUE 10-01-2030				
		Dispositions	-495,000.00		413,646.37
		Free Receipt	495,000.00	-408,580.55	
C748148SB0	QUEBEC PROV CDA BD 1.35% DUE 05-28-2030 REG				
		Dispositions	-60,000.00		51,260.02
		Free Receipt	60,000.00	-51,240.00	
C748148SC8	QUEBEC PROV CDA GLOBAL NT SER RA .6% DUE07-23-2025 REG				
		Dispositions	-385,000.00		353,470.23
		Free Receipt	385,000.00	-355,384.56	
C748148QR7	QUEBEC PROV CDA PROVINCE DE QUEBEC GLOBAL NOTE 7.5% DUE 09-15-2029 BEO				
		Dispositions	-110,000.00		136,803.35
		Free Receipt	110,000.00	-137,271.56	
C748149AN1	QUEBEC PROV CDA 2.75% DUE 04-12-2027 BEO				
		Dispositions	-55,000.00		53,429.12
		Free Receipt	55,000.00	-53,410.35	
SBLSN9D3	QUICKEN LNS 3.875% DUE 03-01-2031				
		Acquisitions	295,000.00	-237,193.75	
		Dispositions	-155,000.00		122,500.00
S5910609	RATIONAL AG NPV				
		Acquisitions	4.00	-2,539.87	
		Dispositions	-44.00		26,964.29
SBN7D0F7	RAYONIER L P SR NT 2.75% 05-17-2031				
		Dispositions	-560,000.00		467,801.60
		Free Receipt	560,000.00	-467,728.81	
C75886FAF4	REGENERON FIXED 2.8% DUE 09-15-2050				
		Acquisitions	212,000.00	-131,933.96	
		Dispositions	-255,000.00		177,691.88
		Free Receipt	255,000.00	-175,243.86	
SBMFNFN5	REGENERON 1.75% DUE 09-15-2030				
		Dispositions	-730,000.00		590,757.72
		Free Receipt	730,000.00	-587,027.43	
SBK7YTQ3	RELIANCE STL & 1.3% DUE 08-15-2025				
		Dispositions	-240,000.00		216,333.48
		Free Receipt	240,000.00	-217,027.43	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLD7W1	RELIANCE STL & 2.15% DUE 08-15-2030				
		Dispositions	-740,000.00		597,866.39
		Free Receipt	740,000.00	-598,805.64	
SB2B0DG9	RELX PLC				
		Acquisitions	7,366.00	-199,200.46	
		Dispositions	-9,670.00		286,026.50
S6290689	REMGRO LTD NPV				
		Acquisitions	19,444.00	-153,598.54	
		Dispositions	-24,827.00		186,810.75
SBPDZ114	REPUBLIC SERVICES INC 2.375% 03-15-2033				
		Dispositions	-1,020,000.00		840,758.10
		Free Receipt	1,020,000.00	-836,361.40	
SBMZ71K6	REPUBLIC SVCS INC .875% DUE 11-15-2025 REG				
		Dispositions	-195,000.00		175,611.10
		Free Receipt	195,000.00	-176,069.72	
SBNBYD91	REVVITY INC SR NT 1.9% 09-15-2028				
		Dispositions	-480,000.00		401,711.45
		Free Receipt	480,000.00	-400,587.00	
SBP6SYQ6	RINGCENTRAL INC 0.0% DUE 03-15-2026 REG				
		Acquisitions	75,000.00	-56,618.47	
		Dispositions	-95,000.00		76,825.00
SBNRLYY8	RIO TINTO FIN USA LTD 2.75% 11-02-2051				
		Dispositions	-580,000.00		425,151.60
		Free Receipt	580,000.00	-419,223.54	
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053				
		Acquisitions	608,000.00	-598,752.32	
		Dispositions	-608,000.00		610,033.05
SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050				
		Dispositions	-30,000.00		21,965.40
		Free Receipt	30,000.00	-21,680.92	
SBM9HKT4	ROCKET MTG LLC/ROCKET MTG CO-ISSR 2.875%10-15-2026				
		Acquisitions	335,000.00	-291,950.00	
		Dispositions	-245,000.00		216,131.25
C773903109	ROCKWELL AUTOMATION				
		Acquisitions	275.00	-88,432.50	
		Dispositions	-75.00		21,193.77
SBX8ZX20	ROYAL UNIBREW A/S DKK2 (POST SPLIT)				
		Acquisitions	3,150.00	-270,290.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-5,645.00		363,161.51
C78081BAN3	ROYALTY PHARMA PLC 2.15% 09-02-2031				
		Acquisitions	750,000.00	-606,837.11	
		Dispositions	-199,000.00		153,604.12
SBNG5902	RPM INTERNATIONAL INC 2.95% 01-15-2032				
		Acquisitions	400,000.00	-329,554.84	
		Dispositions	-153,000.00		116,855.28
C749685103	RPM INTL INC				
		Acquisitions	100.00	-8,113.85	
		Dispositions	-450.00		39,641.90
SBJK31T7	RPM INTL INC 4.55% DUE 03-01-2029				
		Acquisitions	750,000.00	-723,126.87	
		Dispositions	-381,000.00		353,141.04
SBYVN9D1	RTX CORPORATION 3.95% 08-16-2025				
		Dispositions	-860,000.00		863,567.85
		Free Receipt	860,000.00	-863,992.89	
SBKDM6D7	RUTGERS ST UNIV N J 3.27% DUE 05-01-2043REG				
		Dispositions	-15,000.00		12,401.10
		Free Receipt	15,000.00	-12,560.56	
SBY58YK4	S CAROLINA ELEC & 5.1% DUE 06-01-2065				
		Acquisitions	200,000.00	-186,692.00	
		Dispositions	-200,000.00		169,218.93
C844741108	S.W. AIRL CO COM				
		Acquisitions	300.00	-11,070.09	
		Dispositions	-550.00		18,144.07
SBMD7MB6	S&P GLOBAL INC SR NT 144A 2.45% 03-01-2027				
		Dispositions	-360,000.00		345,232.80
		Free Receipt	360,000.00	-337,584.35	
SBF0LM78	S&P GLOBAL INC 2.95% DUE 01-22-2027				
		Dispositions	-25,000.00		24,528.50
		Free Receipt	25,000.00	-24,083.32	
SBKXGQS4	SABINE PASS 5.625% DUE 04-15-2023				
		Dispositions	-365,000.00		367,237.45
		Free Receipt	365,000.00	-368,037.74	
SBP6VYN2	SALES TAX SECURITIZATION CORP ILL 3.238%01-01-2042 BEO TAXABLE				
		Dispositions	-140,000.00		116,394.60
		Free Receipt	140,000.00	-116,236.85	
SB8J90T2	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-42 TAXABLE SF02-01-31				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-220,000.00		214,449.40
		Free Receipt	220,000.00	-221,121.75	
SBN0T966	SAN ANTONIO TEX ELEC & GAS REV 2.905% 02-01-2048 BEO TAXABLE				
		Dispositions	-115,000.00		88,260.20
		Free Receipt	115,000.00	-85,987.09	
SBK8VPL0	SAN FRAN CAL CY & CNTY PUB UTILS COMMN WTR REV 3.303 11-01-2039 BEOTAXABLE				
		Dispositions	-15,000.00		11,978.25
		Free Receipt	15,000.00	-12,983.14	
SB585KY5	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE				
		Dispositions	-110,000.00		144,030.70
		Free Receipt	110,000.00	-145,813.33	
SBP6VYP4	SAN JOAQUIN HILLS CAL TRANSN 3.492% 01-15-2050				
		Dispositions	-95,000.00		70,186.95
		Free Receipt	95,000.00	-75,627.20	
C80282KBC9	SANTANDER HLDGS USA INC 2.49% 01-06-2028				
		Dispositions	-110,000.00		96,280.51
		Free Receipt	110,000.00	-96,966.34	
SBNM56L6	SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027				
		Dispositions	-355,000.00		309,013.30
		Free Receipt	355,000.00	-310,279.03	
SBYZ2QP5	SARTORIUS STEDIM B EUR0.20				
		Acquisitions	195.00	-68,236.42	
		Dispositions	-653.00		180,104.93
C78410G104	SBA COMMUNICATIONS CORP COM USD0.01 CL A				
		Acquisitions	25.00	-6,443.24	
		Dispositions	-415.00		105,074.59
SBPVBYZ9	SBA COMMUNICATIONS 3.125% DUE 02-01-2029				
		Acquisitions	380,000.00	-309,700.00	
		Dispositions	-350,000.00		297,734.38
S4834108	SCHNEIDER ELECTRIC EUR4.00				
		Acquisitions	1,373.00	-233,345.78	
		Dispositions	-439.00		55,997.02
SB0CRWN5	SCHRODER ORIENTAL ORD GBP0.01				
		Acquisitions	25,424.00	-66,478.63	
		Dispositions	-25,424.00		77,550.97
SBL553Y1	SCHWAB CHARLES CORP NEW 1.15% DUE 05-13-2026 BEO				
		Dispositions	-315,000.00		275,536.80
		Free Receipt	315,000.00	-284,761.92	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMQ83M4	SCHWAB CHARLES 1.65% DUE 03-11-2031				
		Dispositions	-135,000.00		103,891.95
		Free Receipt	135,000.00	-109,065.68	
S0783613	SCOT ORIENTAL SMLL ORD GBP0.25				
		Acquisitions	3,459.00	-49,973.17	
		Dispositions	-24,250.00		331,270.07
C81181C104	SEAGEN INC COM				
		Acquisitions	400.00	-71,391.40	
		Dispositions	-751.00		149,633.98
C81211K100	SEALED AIR CORP NEW COM STK				
		Acquisitions	550.00	-25,035.62	
		Dispositions	-350.00		17,751.97
SBLH1JH2	SEATTLE CHILDRENS 2.719% DUE 10-01-2050				
		Dispositions	-25,000.00		17,905.00
		Free Receipt	25,000.00	-17,598.99	
SBMFBHL1	SERVICENOW INC 1.4% DUE 09-01-2030				
		Dispositions	-415,000.00		327,320.17
		Free Receipt	415,000.00	-325,470.11	
SBFXPTR6	SHELL INTL FIN B V 3.875% DUE 11-13-2028				
		Dispositions	-55,000.00		54,502.94
		Free Receipt	55,000.00	-54,259.94	
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051				
		Dispositions	-200,000.00		151,548.52
		Free Receipt	200,000.00	-148,951.85	
SB90FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038				
		Dispositions	-50,000.00		58,601.91
		Free Receipt	50,000.00	-58,131.07	
SBNDSYJ8	SHERWIN-WILLIAMS CO 4.05% DUE 08-08-2024BEO				
		Acquisitions	194,000.00	-193,918.52	
		Dispositions	-194,000.00		189,695.14
SBKDXGP2	SHERWIN-WILLIAMS 2.95% DUE 08-15-2029				
		Dispositions	-105,000.00		94,576.65
		Free Receipt	105,000.00	-94,380.10	
C82509L107	SHOPIFY INC CL A SHOPIFY INC				
		Acquisitions	800.00	-28,905.76	
		Dispositions	-800.00		47,523.43
SBF2DSG3	SIKA AG CHF0.01 (REG)				
		Acquisitions	694.00	-194,778.05	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-494.00		111,911.77
SBN6SF36	SIMON PPTY GROUP L P NT 1.375% 01-15-2027				
		Dispositions	-380,000.00		331,564.50
		Free Receipt	380,000.00	-333,215.49	
SBYZ65N8	SIMON PPTY GROUP L P 3.5% DUE 09-01-2025				
		Dispositions	-190,000.00		185,794.64
		Free Receipt	190,000.00	-185,370.67	
C828806109	SIMON PROPERTY GROUP INC COM				
		Acquisitions	1,250.00	-125,587.71	
		Dispositions	-225.00		26,891.86
C82982L103	SITEONE LANDSCAPE SUPPLY INC COM				
		Acquisitions	330.00	-37,264.84	
		Dispositions	-125.00		18,936.20
C83088M102	SKYWORKS SOLUTIONS INC COM				
		Acquisitions	1,600.00	-172,150.03	
		Dispositions	-325.00		32,962.04
SBMCF891	SKYWORKS SOLUTIONS INC 1.8% DUE 06-01-2026 BEO				
		Dispositions	-55,000.00		48,859.80
		Free Receipt	55,000.00	-49,128.23	
SBMDWQG4	SNAP ON INC FIXED 3.1% DUE 05-01-2050				
		Dispositions	-130,000.00		104,913.62
		Free Receipt	130,000.00	-102,657.08	
C833445109	SNOWFLAKE INC CL A CL A				
		Acquisitions	170.00	-24,252.48	
		Dispositions	-170.00		30,539.70
SBP2PM67	SOFTBANK GROUP 4.625% 06/07/2028				
		Acquisitions	270,000.00	-213,975.00	
		Dispositions	-630,000.00		546,225.00
SBMBW2N5	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022C 4.2% 06-01-2025				
		Acquisitions	1,000,000.00	-1,004,981.40	
		Dispositions	-1,000,000.00		970,319.04
SBWXV3K4	SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025				
		Dispositions	-155,000.00		153,888.97
		Free Receipt	155,000.00	-152,752.50	
SBWXV3J3	SOUTHN COPPER CORP 5.875% DUE 04-23-2045				
		Dispositions	-105,000.00		108,610.91
		Free Receipt	105,000.00	-108,806.25	
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-40,000.00		45,212.40
		Free Receipt	40,000.00	-45,100.00	
SBMBM677	SOUTHWEST GAS CORP FIXED 2.2% DUE 06-15-2030				
		Dispositions	-15,000.00		12,034.95
		Free Receipt	15,000.00	-12,144.85	
SBNDMLS8	SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO				
		Dispositions	-30,000.00		21,213.00
		Free Receipt	30,000.00	-20,869.28	
SBP5H0M2	SOUTHWEST GAS CORP 4.05% DUE 03-15-2032				
		Dispositions	-95,000.00		86,096.41
		Free Receipt	95,000.00	-86,798.50	
SBYYY2Z4	SOVRAN ACQSTN LTD 3.5% DUE 07-01-2026				
		Dispositions	-1,260,000.00		1,199,394.00
		Free Receipt	1,260,000.00	-1,204,924.06	
SBWFGQN1	SPIRAX-SARCO ENGINEERING ORD GBP0.269230769				
		Acquisitions	29.00	-3,959.15	
		Dispositions	-294.00		38,627.62
SBNGBK96	SPIRE MO INC 3.3% DUE 06-01-2051				
		Acquisitions	281,000.00	-190,917.02	
		Dispositions	-281,000.00		200,004.56
CL8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025				
		Acquisitions	350.00	-54,168.60	
		Dispositions	-425.00		37,338.76
SBFZYL64	SPRINT CORP FIXED 7.625% DUE 03-01-2026				
		Acquisitions	335,000.00	-351,087.50	
		Dispositions	-335,000.00		352,587.50
SBSHYYV9	SPRINT CORP 7.125% DUE 06-15-2024				
		Acquisitions	430,000.00	-440,279.50	
		Dispositions	-1,470,000.00		1,517,512.50
SBMYC3C8	STANFORD UNIV CAL 2.413% DUE 06-01-2050				
		Dispositions	-165,000.00		120,694.20
		Free Receipt	165,000.00	-117,833.79	
SBMCTDX2	STANLEY BLACK & DECKER INC 2.3% 02-24-2025				
		Acquisitions	650,000.00	-629,349.75	
		Dispositions	-650,000.00		611,084.17
SBMCTDY3	STANLEY BLACK & DECKER INC 3.0% 05-15-2032				
		Acquisitions	250,000.00	-223,231.95	
		Dispositions	-250,000.00		203,367.50

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG8473T100	STERIS PLC ORD USD0.001				
		Acquisitions	150.00	-31,881.28	
		Dispositions	-125.00		24,557.13
SBN6SD10	STEWART FIXED 3.6% DUE 11-15-2031				
		Dispositions	-175,000.00		145,187.00
		Free Receipt	175,000.00	-145,348.05	
S5962332	STMICROELECTRONICS EUR1.04				
		Acquisitions	12,427.00	-515,252.35	
		Dispositions	-680.00		28,871.23
SBQ7ZV06	STRAUMANN HLDG				
		Acquisitions	216.00	-25,632.82	
		Dispositions	-701.00		90,947.82
SBZ78L86	STRYKER CORP 4.625% DUE 03-15-2046				
		Dispositions	-15,000.00		14,671.65
		Free Receipt	15,000.00	-14,340.90	
SBKBQ3D0	SUMITOMO MITSUI FINL GROUP INC SUMIBK 2.696% 07-16-2024 BEO				
		Dispositions	-200,000.00		190,174.00
		Free Receipt	200,000.00	-194,580.16	
SBM8JD14	SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028				
		Dispositions	-525,000.00		449,385.89
		Free Receipt	525,000.00	-447,652.76	
SBDFZ453	SUNTRUST BK ATL GA FIXED 3.2% 04-01-2024 REG				
		Acquisitions	500,000.00	-497,863.54	
		Dispositions	-500,000.00		499,445.00
C86944BAJ2	SUTTER HEALTH 3.361% DUE 08-15-2050				
		Dispositions	-35,000.00		27,718.95
		Free Receipt	35,000.00	-27,368.10	
SBND7ML3	SUZANO AUSTRIA GMBH 3.125% 01-15-2032				
		Acquisitions	300,000.00	-227,588.26	
		Dispositions	-300,000.00		238,812.50
SBLF7RQ7	SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO				
		Acquisitions	400,000.00	-326,717.99	
		Dispositions	-400,000.00		312,387.50
C87020PAP2	SWEDBANK AB MEDIUM 1.538% DUE 11-16-2026				
		Acquisitions	1,250,000.00	-1,120,198.46	
		Dispositions	-318,000.00		285,077.46
SBNVW1Y6	SYNCHRONY FINANCIAL 2.875% 10-28-2031				
		Acquisitions	250,000.00	-190,526.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		194,952.66
C871607107	SYNOPSYS INC COM				
		Acquisitions	25.00	-7,009.87	
		Dispositions	-795.00		340,591.38
SBMW1BM3	T-MOBILE USA INC 3.5% 04-15-2025				
		Dispositions	-350,000.00		332,937.50
		Free Receipt	350,000.00	-343,173.92	
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060				
		Acquisitions	400,000.00	-302,366.68	
		Dispositions	-323,000.00		237,025.93
		Free Receipt	225,000.00	-164,168.22	
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	570.00	-69,163.35	
		Dispositions	-150.00		21,823.08
SBNQP6C3	TAKE-TWO INTERACTIVE SOFTWARE INC 3.3% 03-28-2024				
		Dispositions	-265,000.00		261,767.00
		Free Receipt	265,000.00	-261,714.89	
SBMYXYW8	TARGA RES CORP 4.2% 02-01-2033				
		Dispositions	-140,000.00		127,209.23
		Free Receipt	140,000.00	-125,927.70	
SBMZM349	TARGA RES CORP 4.95% 04-15-2052				
		Dispositions	-145,000.00		125,342.44
		Free Receipt	145,000.00	-123,215.47	
SBPLH6Q2	TARGA RES FIXED 5.2% DUE 07-01-2027				
		Acquisitions	170,000.00	-172,867.90	
		Dispositions	-170,000.00		167,045.40
SBPLF5V4	TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO				
		Dispositions	-710,000.00		614,363.24
		Free Receipt	710,000.00	-608,381.25	
SBNG4SG8	TARGET CORP 1.95% 01-15-2027				
		Acquisitions	1,000,000.00	-941,980.09	
		Dispositions	-1,000,000.00		900,500.36
SBPRCP19	TARGET CORP 4.8% DUE 01-15-2053				
		Acquisitions	362,000.00	-361,717.64	
		Dispositions	-362,000.00		353,337.04
S7110902	TECAN GROUP AG CHF0.10 (REGD)				
		Acquisitions	651.00	-275,359.53	
		Dispositions	-562.00		213,589.36

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKPG0S0	TEMPLETON EMERGING MKTS INV TRUST ORD GBP0.05				
		Acquisitions	61,139.00	-103,257.03	
		Dispositions	-78,214.00		152,222.63
S7538515	TENARIS S.A. USD1				
		Acquisitions	157.00	-2,584.84	
		Dispositions	-25,184.00		414,009.77
SBMW24K5	TENET HEALTHCARE CORP 6.25% DUE 02-01-2027				
		Dispositions	-80,000.00		79,200.00
		Free Receipt	80,000.00	77,649.60	
SBPTJRF6	TENET HEALTHCARE FIXED 5.125% DUE 01-11-2027				
		Dispositions	-85,000.00		80,962.50
		Free Receipt	85,000.00	78,200.00	
SBMF5HB3	TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050				
		Dispositions	-20,000.00		12,946.80
		Free Receipt	20,000.00	-13,164.93	
C882508BJ2	TEXAS INSTRS INC 1.75% DUE 05-04-2030				
		Dispositions	-105,000.00		90,392.57
		Free Receipt	105,000.00	-89,907.89	
C882508BM5	TEXAS INSTRS INC 2.7% 09-15-2051				
		Dispositions	-210,000.00		164,055.27
		Free Receipt	210,000.00	-158,689.68	
SBQPD027	TEXAS INSTRS INC 4.1% DUE 08-16-2052				
		Acquisitions	156,000.00	-154,635.78	
		Dispositions	-156,000.00		139,772.88
C882508BD5	TEXAS INSTRS INC 4.15% DUE 05-15-2048				
		Dispositions	-75,000.00		73,528.18
		Free Receipt	75,000.00	-71,909.34	
SBMXPHY8	TEXAS TRANSN COMMN ST HWY FD REV 4% 10-01-2033 BEO TAXABLE				
		Dispositions	-150,000.00		148,191.00
		Free Receipt	150,000.00	-149,448.06	
SBMX2S80	TEXAS TRANSN COMMN 2.472% 10-01-2044 BEOTAXABLE				
		Dispositions	-80,000.00		54,386.40
		Free Receipt	80,000.00	-59,329.14	
C88339J105	THE TRADE DESK INC COM CL A COM CL A				
		Acquisitions	1,750.00	-89,015.92	
		Dispositions	-2,650.00		136,759.98
SBD0N366	THOMSON REUTERS 3.35% DUE 05-15-2026				
		Dispositions	-300,000.00		291,869.41

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	300,000.00	-292,170.93	
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042				
		Dispositions	-360,000.00		273,643.20
		Free Receipt	360,000.00	-281,093.06	
C89115A2M3	TORONTO DOMINION BANK 5.156% 01-10-2028				
		Acquisitions	1,519,000.00	-1,526,305.00	
		Dispositions	-1,519,000.00		1,529,652.32
C89114TZK1	TORONTO DOMINION BK SR MEDIUM TERM BK NT1.25% 12-13-2024				
		Dispositions	-790,000.00		747,008.20
		Free Receipt	790,000.00	-745,488.64	
C89115A2E1	TORONTO DOMINION BK 4.456% 06-08-2032				
		Dispositions	-465,000.00		476,992.35
		Free Receipt	465,000.00	-460,221.87	
C89115A2A9	TORONTO DOMINION 3.766% DUE 06-06-2025				
		Dispositions	-140,000.00		133,924.00
		Free Receipt	140,000.00	-139,363.90	
C89115A2H4	TORONTO-DOMINION BANK 4.693% 09-15-2027				
		Acquisitions	1,164,000.00	-1,164,000.00	
		Dispositions	-1,164,000.00		1,164,409.68
SB15C557	TOTALENERGIES SE				
		Acquisitions	4,695.00	-244,630.37	
		Dispositions	-8,394.00		532,061.93
SBM9B9T9	TOYOTA MOTOR CREDIT CORP 5.45% 11-10-2027				
		Acquisitions	780,000.00	-779,025.00	
		Dispositions	-780,000.00		804,167.52
SB287YY8	TRANSCANADA 6.2% DUE 10-15-2037				
		Dispositions	-25,000.00		27,502.00
		Free Receipt	25,000.00	-27,213.54	
SBM9QGV5	TRANSDIGM INC FIXED 5.5% 11-15-2027				
		Acquisitions	20,000.00	-19,052.20	
		Dispositions	-75,000.00		71,475.00
CG9008JAA2	TRANSOCEAN POSEIDON LTD 6.875% 02-01-2027				
		Acquisitions	52,812.50	-52,261.39	
		Dispositions	-295,000.00		275,500.00
SBD7FB49	TRIMBLE INC 4.75% DUE 12-01-2024				
		Acquisitions	100,000.00	-100,105.02	
		Dispositions	-100,000.00		101,417.00
SBMQ7TS9	TRINITY HEALTH CORP IND 2.632% DUE 12-01-2040 REG				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-10,000.00		7,390.20
		Free Receipt	10,000.00	-7,502.78	
SBL0HQF4	TRINITY HLTH CORP 3.434% DUE 12-01-2048				
		Dispositions	-10,000.00		8,422.40
		Free Receipt	10,000.00	-8,489.71	
SBMHN027	TRUSTEES OF 2.516% DUE 07-01-2050				
		Dispositions	-60,000.00		45,511.20
		Free Receipt	60,000.00	-44,757.76	
SBMF3VY8	TUCSON ELEC PWR CO FIXED 1.5% DUE 08-01-2030				
		Dispositions	-65,000.00		52,178.04
		Free Receipt	65,000.00	-51,953.78	
SBLCW7M1	TUSCON ELECTRIC POWER 3.25% DUE 05-01-2051 BEO				
		Dispositions	-70,000.00		53,360.39
		Free Receipt	70,000.00	-51,761.13	
SBGKD0J9	TYSON FOODS INC 4% DUE 03-01-2026				
		Dispositions	-75,000.00		74,443.66
		Free Receipt	75,000.00	-74,359.08	
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048				
		Dispositions	-50,000.00		51,403.57
		Free Receipt	50,000.00	-51,154.41	
SBMBTTC4	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 5.727% 10-21-2026				
		Acquisitions	387,000.00	-387,000.00	
		Dispositions	-387,000.00		395,901.00
SBDHCFY8	U S BANCORP MEDIUM 2.375% DUE 07-22-2026				
		Acquisitions	850,000.00	-806,594.41	
		Dispositions	-850,000.00		811,248.50
C90384S303	ULTA BEAUTY INC COM STK USD0.01				
		Acquisitions	25.00	-10,234.85	
		Dispositions	-75.00		36,835.27
SBMFX870	UMASS MEM HLTH 5.363% DUE 07-01-2052				
		Dispositions	-15,000.00		15,200.40
		Free Receipt	15,000.00	-15,005.20	
SBYSWYD6	UNION ELEC CO 2.95% DUE 06-15-2027				
		Acquisitions	250,000.00	-238,901.65	
		Dispositions	-215,000.00		197,948.35
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE 09-16-2062				
		Dispositions	-235,000.00		166,158.59
		Free Receipt	235,000.00	-161,825.03	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070				
		Dispositions	-25,000.00		20,667.50
		Free Receipt	25,000.00	-19,881.78	
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE 04-06-2071				
		Dispositions	-5,000.00		4,151.55
		Free Receipt	5,000.00	-4,023.01	
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059				
		Dispositions	-165,000.00		141,741.60
		Free Receipt	165,000.00	-143,367.42	
SBL1DF98	UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE				
		Dispositions	-15,000.00		10,317.30
		Free Receipt	15,000.00	-10,793.10	
SB8C1VQ9	UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE				
		Dispositions	-275,000.00		344,124.00
		Free Receipt	275,000.00	-342,345.92	
SBK8ZZ23	UNIV SOUTHN CAL FIXED 2.805% DUE 10-01-2050				
		Dispositions	-55,000.00		42,621.70
		Free Receipt	55,000.00	-41,202.36	
SBLBL785	UNIV SOUTHN CAL 3.226% DUE 10-01-2120				
		Dispositions	-55,000.00		36,777.95
		Free Receipt	55,000.00	-35,999.03	
SBMHLYJ6	UNIVERSITY CALIF REVS 3.071% 05-15-2051 BEO TAXABLE				
		Dispositions	-15,000.00		11,362.65
		Free Receipt	15,000.00	-11,217.77	
SBL739C3	UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045				
		Dispositions	-25,000.00		20,267.00
		Free Receipt	25,000.00	-20,475.63	
SBKS7BH6	UNIVERSITY CHICAGO 2.547% DUE 04-01-2050				
		Dispositions	-20,000.00		14,201.40
		Free Receipt	20,000.00	-14,494.55	
SBPJHST1	UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122				
		Dispositions	-20,000.00		18,244.80
		Free Receipt	20,000.00	-18,199.39	
SBPDYD60	UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG				
		Dispositions	-19,000.00		15,880.20
		Free Receipt	19,000.00	-16,567.82	
SBMVYNK5	UNIVERSITY MICH UNIV REVS 2.562% DUE 04-01-2050 REG TAXABLE				
		Dispositions	-30,000.00		21,367.80

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	30,000.00	-21,762.22	
SBMZQ040	UNIVERSITY MICH UNIV REVS 3.504% 04-01-2052 BEO TAXABLE				
		Dispositions	-7,000.00		6,099.03
		Free Receipt	7,000.00	-6,155.98	
SBLFGZY8	UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047				
		Dispositions	-45,000.00		40,867.20
		Free Receipt	45,000.00	-41,406.21	
SBMQC6S3	UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE				
		Dispositions	-40,000.00		27,686.00
		Free Receipt	40,000.00	-27,782.43	
SBF2LP22	UNIVERSITY TEX UNIV REVS 3.354% 08-15-2047 BEO TAXABLE				
		Dispositions	-55,000.00		46,714.25
		Free Receipt	55,000.00	-46,391.72	
SBMFMWF3	UNIVERSITY VA UNIV REVS 2.256% 09-01-2050 BEO TAXABLE				
		Dispositions	-10,000.00		6,569.90
		Free Receipt	10,000.00	-6,775.03	
SBJK5M45	UNIVERSITY VA UNIV REVS 3.227% 09-01-2119 BEO TAXABLE				
		Dispositions	-40,000.00		26,460.00
		Free Receipt	40,000.00	-28,230.37	
SBK5HMZ4	UTD RENTALS N AMER 3.875% DUE 11-15-2027				
		Dispositions	-345,000.00		321,681.52
		Free Receipt	345,000.00	-322,274.85	
C91879Q109	VAIL RESORTS INC COM				
		Acquisitions	100.00	-23,663.70	
		Dispositions	-200.00		49,867.70
SBMXWZG7	VALERO ENERGY CORP NEW ISSUE 30YR				
		Dispositions	-100,000.00		80,813.75
		Free Receipt	100,000.00	-79,672.35	
SBYZWMR9	VAT GROUP AG CHF0.10 (REGD)				
		Acquisitions	6.00	-1,835.57	
		Dispositions	-105.00		28,105.02
C922475108	VEEVA SYS INC CL A COM CL A COM				
		Acquisitions	410.00	-81,027.07	
		Dispositions	-325.00		57,977.74
C92343EAM4	VERISIGN INC FIXED 2.7% 06-15-2031				
		Dispositions	-330,000.00		273,372.46
		Free Receipt	330,000.00	-268,436.39	
SBDZV309	VERISIGN INC FIXED 4.75% DUE 07-15-2027				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-330,000.00		325,008.57
		Free Receipt	330,000.00	-325,268.32	
SBYPL5H7	VERISIGN INC 5.25% DUE 04-01-2025				
		Dispositions	-350,000.00		355,318.37
		Free Receipt	350,000.00	-355,622.46	
SBXPB5K3	VERISK ANALYTICS INC 5.5% DUE 06-15-2045				
		Dispositions	-130,000.00		134,157.40
		Free Receipt	130,000.00	-129,640.80	
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052				
		Acquisitions	450,000.00	-396,876.87	
		Dispositions	-325,000.00		248,541.78
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG				
		Acquisitions	150,000.00	-146,598.91	
		Dispositions	-150,000.00		139,520.42
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Dispositions	-95,000.00		63,493.25
		Free Receipt	95,000.00	-70,015.81	
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043				
		Acquisitions	1,550,000.00	-1,225,087.65	
		Dispositions	-180,000.00		124,842.44
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052				
		Dispositions	-350,000.00		321,801.93
		Free Receipt	350,000.00	-323,232.00	
SBP5JTF4	VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025				
		Dispositions	-30,000.00		29,380.50
		Free Receipt	30,000.00	-29,349.92	
SBP5JTH6	VICI PROPERTIES LP 4.75% 02-15-2028				
		Dispositions	-150,000.00		143,376.47
		Free Receipt	150,000.00	-143,622.00	
SBF0GXJ2	VIKING CRUISES LTD FIXED 5.875% DUE 09-15-2027				
		Acquisitions	85,000.00	-77,562.50	
		Dispositions	-80,000.00		63,690.40
SBD5WHT9	VISA INC 3.65% 09-15-2047				
		Dispositions	-310,000.00		293,415.00
		Free Receipt	310,000.00	-276,979.37	
C92840M102	VISTRA CORP COM USD0.01				
		Acquisitions	3,100.00	-70,660.16	
		Dispositions	-1,900.00		40,681.14

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKQNBK9	VMWARE INC FIXED 4.5% DUE 05-15-2025				
		Dispositions	-140,000.00		140,137.15
		Free Receipt	140,000.00	-140,489.79	
SBFMLP22	VODAFONE GROUP PLC 5.25% DUE 05-30-2048				
		Dispositions	-80,000.00		76,427.20
		Free Receipt	80,000.00	-76,503.75	
SBNK93J7	VOLKSWAGEN GROUP 4.35% DUE 06-08-2027				
		Acquisitions	500,000.00	-489,248.37	
		Dispositions	-500,000.00		493,490.00
C928881AF8	VONTIER CORP 2.95% 04-01-2031				
		Acquisitions	1,100,000.00	-866,402.85	
		Dispositions	-533,000.00		422,776.53
SBLMPGK1	W P CAREY INC 4.6% DUE 04-01-2024				
		Dispositions	-70,000.00		70,362.48
		Free Receipt	70,000.00	-70,263.91	
SBJX5LC3	WA GAS LT CO FIXED 3.65% DUE 09-15-2049				
		Dispositions	-10,000.00		8,491.90
		Free Receipt	10,000.00	-8,262.02	
SBPW86H5	WAKEMED 3.286% DUE 10-01-2052				
		Dispositions	-30,000.00		23,046.90
		Free Receipt	30,000.00	-22,919.58	
SBLSP6G1	WALMART INC 2.55% DUE 04-11-2023				
		Acquisitions	750,000.00	-746,585.18	
		Dispositions	-750,000.00		743,445.00
SBMWPCK0	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052				
		Dispositions	-70,000.00		52,682.00
		Free Receipt	70,000.00	-50,462.99	
C94106BAF8	WASTE CONNECTIONS INC 4.2% DUE 01-15-2033 BEO				
		Acquisitions	194,000.00	-193,472.32	
		Dispositions	-194,000.00		178,190.94
SBJP5RN4	WEC ENERGY GROUP INC 0.8% DUE 03-15-2024				
		Dispositions	-120,000.00		113,843.44
		Free Receipt	120,000.00	-114,049.98	
SBKS9600	WEC ENERGY GROUP 1.8% DUE 10-15-2030				
		Dispositions	-50,000.00		40,594.00
		Free Receipt	50,000.00	-40,297.83	
SBMCXW04	WELLS FARGO & CO FIXED .805% DUE 05-19-2025				
		Dispositions	-75,000.00		70,779.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	75,000.00	-70,259.54	
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051				
		Dispositions	-80,000.00		74,853.60
		Free Receipt	410,000.00	-403,771.84	
SBPBPKJ7	WELLS FARGO & CO VAR RT 3.908% DUE 04-25-2026				
		Dispositions	-1,380,000.00		1,367,469.60
		Free Receipt	1,380,000.00	-1,361,541.69	
SBP6P605	WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053				
		Acquisitions	350,000.00	-344,519.00	
		Dispositions	-505,000.00		446,228.69
		Free Receipt	155,000.00	-144,521.41	
SBLPLD61	WELLS FARGO & CO 2.406% 10-30-2025				
		Dispositions	-315,000.00		302,948.10
		Free Receipt	315,000.00	-301,091.21	
SBJ60RC7	WELLS FARGO & CO 3.75% DUE 01-24-2024				
		Dispositions	-210,000.00		210,556.50
		Free Receipt	210,000.00	-210,412.58	
C9921E5994	WELLSPRING CAPITAL PARTNERS V, L.P.				
		Acquisitions	16,745.00	-16,745.00	
		Dispositions	-683,273.00		683,273.00
SBPGBNT1	WELLTOWER INC 3.85% DUE 06-15-2032				
		Dispositions	-270,000.00		246,457.64
		Free Receipt	270,000.00	-247,094.23	
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	325.00	-114,823.07	
		Dispositions	-100.00		29,308.15
SBNW08X7	WESTERN DIG CORP 3.1% DUE 02-01-2032				
		Dispositions	-425,000.00		324,258.44
		Free Receipt	425,000.00	-323,743.75	
SBRCCQR1	WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033				
		Acquisitions	199,000.00	-198,458.72	
		Dispositions	-194,000.00		198,171.00
SBMYFD16	WESTINGHOUSE AIR BRAKE TECHNOLOGIES 3.2%06-15-2025				
		Dispositions	-210,000.00		199,177.73
		Free Receipt	210,000.00	-200,283.21	
SBKP53W2	WESTLAKE CHEM CORP 3.125% DUE 08-15-2051BEO				
		Acquisitions	200,000.00	-140,992.29	
		Dispositions	-200,000.00		124,396.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C961214FA6	WESTPAC BKG CORP NT 3.735% 08-26-2025				
		Dispositions	-375,000.00		373,222.50
		Free Receipt	375,000.00	-373,369.35	
C961214EQ2	WESTPAC BKG 2.963% DUE 11-16-2040				
		Dispositions	-35,000.00		25,366.95
		Free Receipt	35,000.00	-25,158.30	
SB58S538	WFRBS COML MTG TR VAR RT 5.54909801483% DUE 03-15-2044				
		Acquisitions	313.94	0.00	
		Dispositions	-38,542.61		38,542.61
SBK20BN7	WI PUB SVC CORP 3.3% DUE 09-01-2049				
		Dispositions	-60,000.00		48,140.40
		Free Receipt	60,000.00	-47,240.24	
SBKQN7D4	WILLIAMS COMPANIES INC 2.6% 03-15-2031				
		Dispositions	-235,000.00		186,780.35
		Free Receipt	235,000.00	-197,076.29	
C970648AL5	WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027				
		Acquisitions	600,000.00	-590,919.22	
		Dispositions	-181,000.00		176,234.27
C98138H101	WORKDAY INC CL A COM USD0.001				
		Acquisitions	150.00	-27,894.56	
		Dispositions	-150.00		33,125.80
SBPP2F22	WORKDAY INC SR NT 3.5% 04-01-2027				
		Dispositions	-95,000.00		91,048.23
		Free Receipt	95,000.00	-91,455.25	
SBLN8L26	YALE NEW HAVEN 2.496% DUE 07-01-2050				
		Dispositions	-20,000.00		13,330.80
		Free Receipt	20,000.00	-13,796.27	
SBMB1CC1	YALE UNIV 2.402% DUE 04-15-2050				
		Dispositions	-10,000.00		7,264.00
		Free Receipt	10,000.00	-7,171.05	
C988498101	YUM BRANDS INC COM				
		Acquisitions	1,040.00	-141,868.07	
		Dispositions	-175.00		20,468.53
SBG0R585	ZOETIS INC 4.7 02-01-2043				
		Dispositions	-250,000.00		243,521.92
		Free Receipt	250,000.00	-239,840.76	
C98980F104	ZOOMINFO TECHNOLOGIES INC COM USD0.01				
		Acquisitions	700.00	-30,450.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,217.00		26,547.42
C98980G102	ZSCALER INC COM				
		Acquisitions	575.00	-68,452.75	
		Dispositions	-225.00		27,226.14

5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
CF BLACKROCK ALPHACREDIT INVESTMENT GRAD E FUND A CUSIP: 56G999G27	-22,681,937.400	7 Jul 22		10.5120		0.00	243,371,929.39	238,445,658.77	-4,926,270.62
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	381,586,240.220	16 Sep 22	1.0000			0.00	381,586,240.22	381,586,240.22	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2022-06-30 VALUE (INCLUDING ACCRUALS) OF 2,414,390,148.10

◆ 5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-06-30 VALUE (INCLUDING ACCRUALS) OF 2,414,390,148.10

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF BLACKROCK ALPHACREDIT INVESTMENT GRAD E FUND A CUSIP: 56G999G27	Total dispositions	7		267,616,485.90		0.00	272,798,957.17	267,616.485.90
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	968	740,331,640.37			0.00	740,331,640.37	740,331.640.37
	Total dispositions	786		780,687,695.51		0.00	780,687,695.51	780,687.695.51

NOTE: TRANSACTIONS ARE BASED ON THE 2022-06-30 VALUE (INCLUDING ACCRUALS) OF 2,414,390,148.10

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2022-06-30 VALUE (INCLUDING ACCRUALS) OF 2,414,390,148.10

Schedule MB, Line 8b(2) - Schedule of Active Participant Data
United Mine Workers of America 1974 Pension Plan EIN: 52-1050282/PN: 002
July 1, 2022

	Years of Service									
Attained age	**Under 1**	**1 to 4**	**5 to 9**	**10 to 14**	**15 to 19**	**20 to 24**	**25 to 29**	**30 to 34**	**35 to 39**	**40 & up**
Under 25	0	0	0	0	0	0	0	0	0	0
25 to 29	0	1	0	0	0	0	0	0	0	0
30 to 34	0	0	0	0	0	0	0	0	0	0
35 to 39	0	2	1	1	2	0	0	0	0	0
40 to 44	0	5	3	1	3	2	0	0	0	0
45 to 49	5	1	0	2	3	1	0	0	0	0
50 to 54	0	3	2	0	2	2	0	0	0	0
55 to 59	0	4	2	2	3	1	1	0	0	0
60 to 64	0	1	1	0	1	1	0	0	0	0
65 to 69	0	0	0	1	0	0	0	0	0	0
70 & up	0	0	1	0	0	0	0	0	0	0

Schedule MB, Line 8b(2) - Schedule of Active New Inexperienced Miner Participant Data
United Mine Workers of America 1974 Pension Plan EIN: 52-1050282/PN: 002
July 1, 2022

	Years of Service									
Attained age	**Under 1**	**1 to 4**	**5 to 9**	**10 to 14**	**15 to 19**	**20 to 24**	**25 to 29**	**30 to 34**	**35 to 39**	**40 & up**
Under 25	0	0	0	0	0	0	0	0	0	0
25 to 29	0	3	0	0	0	0	0	0	0	0
30 to 34	0	1	0	0	0	0	0	0	0	0
35 to 39	0	1	0	0	0	0	0	0	0	0
40 to 44	0	1	1	0	0	0	0	0	0	0
45 to 49	0	1	0	0	0	0	0	0	0	0
50 to 54	0	0	0	0	0	0	0	0	0	0
55 to 59	0	0	0	0	0	0	0	0	0	0
60 to 64	0	0	0	0	0	0	0	0	0	0
65 to 69	0	0	0	0	0	0	0	0	0	0
70 & up	0	0	0	0	0	0	0	0	0	0

United Actuarial Services, Inc.
Actuaries and Consultants

September 26, 2022

Board of Trustees
United Mine Workers of America 1974 Pension Plan
2121 K Street NW, Suite 350
Washington, D.C. 20037

Re: 2022 Actuarial Certification Under the Pension Protection Act

Dear Trustees:

The following information is intended to comply with the annual certification requirements of IRC section 432, with respect to the funded status of the United Mine Workers of America 1974 Pension Plan.

Identifying Information

Plan Name: United Mine Workers of America 1974 Pension Plan
EIN/Plan #: 52-1050282/002
Plan year of Certification: year beginning July 1, 2022
Plan Sponsor: Settlors – United Mine Workers of America 1974 Pension Trust
Sponsor Address: 2121 K Street N.W., Suite 350, Washington, DC 20037-1879
Sponsor Telephone: (202) 521-2200
Enrolled Actuary Name: Paul Bullock
Enrollment Number: 20-05770
Actuary Address: 11590 N. Meridian St., Suite 610, Carmel, IN 46032
Actuary Telephone: (317) 580-8652

Certification of Plan Status

I certify that the above-named Plan is in the following status(es) as of July 1, 2022 (all that apply are checked):

Safe--Neither Endangered nor Critical Status	
Safe--Neither Endangered nor Critical Status Due to Special Rule	
Endangered Status	
Seriously Endangered Status	
Projected to be in Critical Status within 5 years	
Critical Status	X
Critical and Declining Status	

This certification is based on the following results:

• Projected funded ratio as of July 1, 2022:	45.1%
• Previously emerged from critical status using IRC Section 432(e)(4)(B)(ii)(I) special emergence rule?:	No
• First projected deficiency:	Existing deficiency, FSA projected to remain a funding deficiency as of June 30, 2023
• At least 8 years of benefit payments in plan assets?:	No
• Projected insolvency within 20 years?:	None projected

Certification of Scheduled Progress

I certify that the above-named Plan **has** made scheduled progress as of July 1, 2022 as outlined in the February 26, 2015 rehabilitation plan, which was updated on May 25, 2016, August 15, 2016, May 26, 2017, April 24, 2018, April 24, 2019, April 24, 2020, April 26, 2021, and April 25, 2022. Projections indicate that the Plan is not projected to emerge from Critical status at the end of the rehabilitation period as specified in the rehabilitation plan. This rehabilitation plan, however, includes the use of the "exhaustion of all reasonable measures" clause of IRC Section 432(e)(3)(A)(ii). Therefore, we interpret scheduled progress for this Plan to mean continuing to use all reasonable measures to forestall insolvency and it is my understanding that such consideration was made in the past year.

Basis for Result

The certifications utilize the assumptions, methods, plan provisions and demographic data as disclosed in the July 1, 2021 actuarial valuation report with the following exceptions:

- The market value of assets on June 30, 2022 was based on unaudited financial statements provided by the fund office. Contributions, benefit payments, and expenses for the 2021-22 plan year were also based on these financial statements. The 2021-22 transfer amount under the Surface Mining Control and Reclamation Act ("SMCRA") as amended by the Bipartisan American Miners Act was assumed to be $381,685,239, as provided by the fund office.

- Note that for evaluation of the years of benefit payments the current asset value alone is used, with only an adjustment for future income using the 4.25% assumed return. For the funding deficiency projection future investment earnings, employer contributions, withdrawal liability payments, and asset transfers are included.

- For Freeman United, which has withdrawn from the plan, it was assumed that employer withdrawal liability payments of $1,843,370.04 would be made annually.

- For Energy West, which has withdrawn from the plan, it was assumed that employer withdrawal liability payments of $2,967,013.44 would be made annually.

- For Barbara Jean Coal Company, Inc., which has withdrawn from the plan, it was assumed that employer withdrawal liability payments of $2,934.72 would be made annually.

- For Consol Amonate, which has withdrawn from the plan, it was assumed that employer withdrawal liability payments of $5,956.44 would be made annually.

- The expected future transfers under SMCRA were included. For the credit balance projection, it was assumed these transfers would be treated as actuarial gains and be amortized over 15 years. The expected amounts were provided by the fund office and shown below:

Plan Year	Transfer
2022-23	$461,045,000
2023-24	$432,926,000
2024-25	$466,707,000
2025-26	$477,249,000
2026-27	$468,622,000
2027-28	$452,829,000

Plan Year	Transfer
2028-29	$431,122,000
2029-30	$413,681,000
2030-31	$392,821,000
2031-32	$369,516,000
2032-33	$357,422,000

- The hours for the 2021-22 plan year were assumed to be 73,362 as provided by the fund office. For subsequent plan years, the following hours were assumed:

Plan Year	Hours
2022-23	63,570
2023-24	57,213
2024-25	51,492
2025-26	46,343
2026-27	41,709

Plan Year	Hours
2027-28	37,538
2028-29	33,784
2029-30	30,406
2030-31	27,365
2031-32	24,628

The fund office provided the expected future hours for the 2022-23 through 2025-26 plan years. For plan years after the 2025-26 plan year, total member work hours are assumed to decrease 10% per year. Such reduction represents a 3% reduction for expected hours decline and a 7% additional decline due to the assumption that half of departing actives will be replaced by New Inexperienced Miners (NIMs).

No contributions are made for NIMs and no pension benefits are assumed to be earned by them. Unit credit normal cost was assumed to decrease at the same rate as future contributions.

I am a member of the American Academy of Actuaries and meet the Qualification Standards of the American Academy of Actuaries to render the actuarial opinion contained herein. These certifications are intended to be in good faith compliance with the necessary disclosures for certification and represent my best estimate of the Plan's funded position. I am available to answer questions regarding these certifications.

Sincerely,



Paul Bullock, ASA, EA, MAAA
President
Enrollment Number: 20-05770

Date of Signature: September 26, 2022

cc: Secretary of the Treasury
Settlors of the United Mine Workers of America 1974 Pension Plan
Mr. William J. Ruschau, Co-Consultant
Mr. John C. Adams, Director of Investments
Ms. Caroline Kettering, Auditor

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UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 9
STATEMENT BY ENROLLED ACTUARY

Schedule MB, lines 9c and 9h - Schedule of Funding Standard Account Bases

Attached is a schedule of minimum funding amortization bases maintained pursuant to IRC Section 431.

Date Established	Source of Change in Unfunded Liability	Original Amount	Original Period	Remaining Period		7/1/2022 Outstanding Balance	7/1/2022 Amortization Payment
				Years	Months		
Charges							
7/1/1993	1950 Asset Transfer	210,000,000	30	1	0	14,878,491	14,878,491
7/1/1993	1950 Assumption Ch	88,237,000	30	1	0	6,251,195	6,251,195
7/1/1994	1950 Benefit Change	79,702,000	30	2	0	10,970,103	5,599,183
7/1/1994	Benefit Increases	319,252,000	30	2	0	46,830,300	23,902,368
7/1/1995	1950 Assumption Ch	60,136,000	30	3	0	12,028,893	4,177,628
7/1/1995	Assumption Changes	192,373,000	30	3	0	40,900,506	14,204,722
7/1/1997	1950 Benefit Change	173,833,000	30	5	0	54,621,400	11,852,034
7/1/1997	Benefit Increases	155,332,000	30	5	0	51,459,667	11,165,985
7/1/1998	1950 Assumption Ch	35,806,000	30	6	0	13,109,540	2,418,409
7/1/1998	Assumption Changes	118,380,000	30	6	0	45,545,722	8,402,140
7/1/1998	Benefit Increases	560,740,000	30	6	0	215,717,390	39,794,904
7/1/1999	Assumption Changes	4,591,000	30	7	0	1,996,792	322,077
7/1/1999	Benefit Increases	46,904,000	30	7	0	20,379,088	3,287,087
7/1/2000	Benefit Increases	43,056,000	30	8	0	20,688,387	2,978,035
7/1/2002	1950 Assumption Ch	13,728,000	30	10	0	7,481,776	895,876
7/1/2002	1950 Benefit Change	22,225,000	30	10	0	12,110,424	1,450,116
7/1/2002	Bnft Incr/Asmp Chg	520,163,000	30	10	0	292,992,343	35,083,232
7/1/2003	1950 Assumption Ch	47,090,000	30	11	0	27,486,416	3,050,356
7/1/2003	Bnft Incr/Asmp Chg	58,888,000	30	11	0	35,358,952	3,924,026
7/1/2004	Benefit Increases	27,854,000	30	12	0	17,689,241	1,834,310
7/1/2005	1950 Assumption Ch	10,645,000	30	13	0	7,014,827	684,347
7/1/2005	1950 Plan Change	596,000	30	13	0	391,833	38,226
7/1/2005	Benefit Increases	64,941,000	30	13	0	43,322,874	4,226,459
7/1/2006	1950 Plan Change	552,000	30	14	0	384,405	35,486
7/1/2006	Benefit Increases	62,216,000	30	14	0	43,655,077	4,030,004
7/1/2007	1950 Plan Change	70,692,000	30	15	0	51,266,037	4,500,614
7/1/2007	Benefit Increases	502,065,000	30	15	0	364,075,984	31,962,004
7/1/2008	Benefit Increases	40,344,000	15	1	0	4,075,048	4,075,048
7/1/2009	Benefit Increases	37,307,000	15	2	0	7,273,327	3,712,334
7/1/2010	Assumption Changes	13,283,000	15	3	0	3,750,591	1,302,579
7/1/2010	Benefit Increases	15,500,000	15	3	0	4,377,337	1,520,246
7/1/2011	Actuarial Loss	247,154,000	15	4	0	89,884,431	23,892,878
7/1/2011	Benefit Increases	13,818,000	15	4	0	5,025,451	1,335,854
7/1/2012	Actuarial Loss	223,191,000	15	5	0	98,055,290	21,276,544
7/1/2013	Actuarial Loss	39,483,000	15	6	0	20,125,837	3,712,755

Date Established	Source of Change in Unfunded Liability	Original Amount	Original Period	Remaining Period		7/1/2022 Outstanding Balance	7/1/2022 Amortization Payment
				Years	Months		
7/1/2013	Benefit Increases	23,701,000	15	6	0	12,081,437	2,228,748
7/1/2015	Assumption Changes	172,525,502	15	8	0	109,863,199	15,814,497
7/1/2015	Experience Loss	66,743,121	15	8	0	42,501,619	6,117,988
7/1/2016	Assumption Changes	123,086,000	15	9	0	85,445,848	11,149,305
7/1/2016	Experience Loss	209,262,484	15	9	0	145,269,245	18,955,294
7/1/2017	Assumption Changes	553,127,383	15	10	0	413,908,454	49,561,864
7/1/2017	Experience Loss	247,668,816	15	10	0	185,332,023	22,191,865
7/1/2018	Assumption Changes	273,572,630	15	11	0	219,423,377	24,350,919
7/1/2018	Experience Loss	184,487,280	15	11	0	147,971,024	16,421,360
7/1/2019	Experience Loss	49,013,575	15	12	0	41,799,717	4,334,480
7/1/2020	Assumptions	744,896,545	15	13	0	670,953,405	65,456,347
7/1/2021	Assumptions	444,750,839	15	14	0	422,948,964	39,044,399
7/1/2022	Assumptions	75,469,809	15	15	0	75,469,809	6,625,447
					Total Charges:	**4,264,143,096**	**584,030,065**

Date Established	Source of Change in Unfunded Liability	Original Amount	Original Period	Remaining Period		7/1/2022 Outstanding Balance	7/1/2022 Amortization Payment
				Years	Months		
Credits							
7/1/1993	1950 Term. Of Covg	86,219,000	30	1	0	6,109,053	6,109,053
7/1/1993	Term. Of Coverage	18,492,000	30	1	0	1,404,332	1,404,332
7/1/1994	1950 Assumption Ch	94,625,000	30	2	0	13,024,106	6,647,554
7/1/1996	1950 Assumption Ch	12,942,000	30	4	0	3,350,301	890,569
7/1/1999	1950 Assumption Ch	31,363,000	30	7	0	13,034,976	2,102,504
7/1/2000	1950 Assumption Ch	22,441,000	30	8	0	10,358,446	1,491,069
7/1/2000	Assumption Changes	67,650,000	30	8	0	32,498,483	4,678,065
7/1/2001	Assumption Changes	4,326,000	30	9	0	2,260,967	295,020
7/1/2004	1950 Assumtion Chg	16,250,000	30	12	0	10,122,101	1,049,625
7/1/2004	Assumption Changes	126,541,000	30	12	0	80,351,050	8,332,114
7/1/2006	1950 Assumption Ch	22,227,000	30	14	0	15,429,498	1,424,369
7/1/2008	Assumption Changes	180,156,000	15	1	0	18,196,705	18,196,705
7/1/2010	Actuarial Gain	239,507,000	15	3	0	67,627,361	23,486,943
7/1/2013	Assumption Changes	74,715,000	15	6	0	38,084,731	7,025,758
7/1/2014	Assumption Changes	72,299,704	15	7	0	41,590,611	6,708,445
7/1/2014	Experience Gain	11,423,168	15	7	0	6,571,211	1,059,917
7/1/2015	Amendment	59,437,160	15	8	0	37,849,225	5,448,289
7/1/2019	Assumptions	13,628,731	15	12	0	11,622,843	1,205,247
7/1/2020	Experience Gain*	1,537,874,033	15	13	0	1,385,214,935	135,137,714
7/1/2021	Experience Gain*	348,809,514	15	14	0	331,710,723	30,621,770
7/1/2022	Experience Gain*	377,302,858	15	15	0	377,302,858	33,123,183
					Total Credits:	**2,503,714,516**	**296,438,245**
					Net Charges:	**1,760,428,580**	**287,591,820**
					Less Credit Balance:	-1,946,978,976	
					Less Reconciliation Balance:	0	
					Unfunded Actuarial Liability:	**3,707,407,556**	

* Amounts transferred into the plan in accordance with the Surface Mining Control and Reclamation Act are deemed to be actuarial gains.

UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 4C
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 4c - Documentation Regarding Progress Under Funding Improvement or Rehabilitation Plan

As of July 1, 2023, the Plan has made the scheduled progress as outlined in the 2015 rehabilitation plan, which was updated on April 28, 2023. This is based on the data, plan provisions, assumptions and methods as described in the attached certification dated September 26, 2023. Projections indicate that the Plan is not projected to emerge from Critical at the end of the rehabilitation plan period. This rehabilitation plan, however, includes the use of the "exhaustion of all reasonable measures" clause of IRC 432(e)(3)(A)(ii). Therefore, we interpret scheduled progress for this Plan to mean continued use of all reasonable measures to forestall insolvency. Due to competitive pressures, the trustees do not believe any further contribution rate increase or benefit changes could be supported at this time without having a net negative impact on the Fund. The trustees continue to monitor this situation annually.

UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

EIN 52-1050282
Plan No. 002
Plan Year Ended June 30, 2023

Form 5500, Schedule H, Part IV, Line 4j
Schedule of Reportable Transactions

See attachment to the Audit Report attached at Accountant's Opinion titled Schedule of Reportable Transactions.

ACTUARIAL ASSUMPTIONS

The following assumptions are used throughout this report except as specifically noted herein.

Valuation date	July 1, 2022
Interest rates	
ERISA rate of return used to value liabilities	4.25% per year net of investment expenses
Unfunded vested benefits and ASC 960 accounting	2.40% for 20 years, then 2.12% thereafter
Current liability	1.94% (in accordance with Section 431(c)(6) of the Internal Revenue Code)
Administrative expenses	
Funding and ASC 960	A 6.00% load was applied to the accrued liabilities for 2022 (5.10% for 2021).
Loading for non-reported vested terminated participants (1950 Plan)	Terminated vested liabilities increased by 0.6%
Mortality	
Assumed plan mortality	110% of the RP-2006 Blue Collar Mortality Tables for employees and healthy annuitants projected forward using the MP-2021 projection scale.
Post-disablement mortality	110% of the RP-2006 Generational Blue Collar Mortality Tables for disabled annuitants projected forward using the MP-2021 projection scale.
Current liability	Separate annuitant and non-annuitant rates based on the RP-2000 Mortality Tables Report developed for males and females as prescribed by Section 431(c)(6) of the Internal Revenue Code.

ACTUARIAL ASSUMPTIONS (CONT.)

Withdrawal

125% of the Vaughn Table ultimate rates plus 4%

Age	Withdrawal Rate
20	.273
30	.166
40	.121
50	.096
55	.000

Participants terminating before age 55 with at least 20 years of signatory service are assumed to be permanently laid off.

No withdrawal assumed after participant reaches early retirement age.

Disability

1.5% per year for ages 20 through 64

Retirement

According to the following schedule:

	Active Participants		
Age	Service <30 Years	Service ≥30 Years	Vested Terminations
50-53	.00	.13	.00
54	.00	.20	.00
55	.10	.38	.45
56	.07	.34	.19
57	.07	.30	.12
58	.08	.30	.09
59	.09	.30	.06
60	.10	.30	.06
61	.14	.35	.06
62	.40	.70	1.00
63	.30	.45	1.00
64	.60	.30	1.00
65	1.00	1.00	1.00

Resulting in an average expected retirement age of 61.9.

Timing of decrements

Middle of year

ACTUARIAL ASSUMPTIONS (CONT.)

Future service

Participant Category	Future Service
Active participants who earned a full year of service every calendar year since entry, during the period starting in 1997	1.00 year
All other active participants	0.90 year

Active Electing Miner and NIMs will earn one Year of Supplemental Pension Contributions for each future calendar year until they enter terminated or retired status.

Entry Age

Participants with credible past service data: Actual entry age. Category includes participants whose first service credit occurred in 1979 or later at age 45 or younger.

Participants without complete past service data: Assumed to enter at age 24 or present age, if younger.

Past service

Participants with credible past service data: Actual service earned to end of calendar year preceding valuation date plus ½ of the assumed future service for the six-month period ending on the valuation date.

Participants without complete past service data: The sum of (a) plus (b) plus (c).

(a) ½ of the assumed future service for the six-month period ending on the valuation date.
(b) Actual signatory service credits for calendar years 1977 and later.
(c) For periods of assumed service prior to 1977, according to the following chart:

Participant Category	Service
Active participants who earned a full year of service every calendar year since entry, during the period starting in 1977	1.00 year
All other active and terminated participants	0.85 year

Past service is not imputed for New Inexperienced Miners

ACTUARIAL ASSUMPTIONS (CONT.)

Rehire	Retired, disabled and terminated participants are assumed to be permanently retired or terminated and not assumed to be rehired.
Future contribution hours	63,570 hours for the plan year ending in 2023
Attained age	All participants are assumed to be at least 18 years old. All active participants are assumed to be less than 80 years old. Adjustments were made to the data if participants were reported outside those ranges. (If an active participant is reported younger than 18 years old they are adjusted so that their entry age was 18.)
Age of participants with unrecorded birth dates	Based on average age of the other participants in the same status category
Gender	All participants, other than surviving spouses, are assumed to be male
Marriage	75% assumed married with the male spouse 3 years older than his female spouse.
Optional form assumption	Married active participants, based on the assumption noted above, are assumed to receive a single life form of benefit, with a survivor benefit of 75%, at retirement. Married active participants who terminate and are eligible for a deferred vested pension based on less than 20 years of service are assumed to elect the Joint and 50% form of benefit at retirement. Unmarried active participants are assumed to be eligible for the single life annuity at retirement. For inactive vested participants, 53.2% are assumed to receive a single life form of benefit, with a survivor benefit of 75%, at retirement and 46.8% are assumed to be eligible for the single life form of benefit at retirement.
Inactive vested lives over age 70	Continuing inactive vested participants over age 70 are assumed deceased and are not valued. Continuing inactive vested participants previously over age 65 as of July 1, 2015 will continue to be assumed deceased.

ACTUARIAL ASSUMPTIONS (CONT.)

Section 415 limit assumptions	
Dollar limit	$245,000 per year
Assumed form of payment for those limited by Section 415	Qualified joint and 50% survivor annuity
Benefits not valued	Pre-retirement death benefits following withdrawal and disability for active participants. These benefits do not have a material impact on the valuation.
Benefits Vested	No death benefits are vested. Disability benefits are considered vested. Early retirement subsidies are considered vested when participant reaches age 55 and has 10 years of vesting service.
Treatment of legislative transfers	Asset transfers under the Surface Mining Control and Reclamation Act are reflected in the plan if they are received or receivable by the end of the prior plan year. The transfers are treated as actuarial gains for this purpose.

RATIONALE FOR SELECTION OF ACTUARIAL ASSUMPTIONS

The non-prescribed actuarial assumptions were selected to provide a reasonable long term estimate of developing experience. The assumptions are reviewed annually, including a comparison to actual experience. The following describes our rationale for the selection of each non-prescribed assumption that has a significant effect on the valuation results.

Rate of return	Future rates of return for ERISA purposes were modeled based on the Plan's recent investment policy asset allocation and composite, long-term capital market assumptions taken from Horizon Actuarial's 2022 survey of investment consultants. Based on this analysis, we selected a final assumed rate of 4.25%, which we determined is reasonable. This rate may not be appropriate for other purposes such as settlement of liabilities. For withdrawal liability the interest rates reflect the current PBGC rates, which are our best estimate for settling an employers' obligations for withdrawal liability purposes.
Mortality	The RP-2006 Blue Collar Mortality Tables for employees and healthy annuitants projected forward using the MP-2021 projection scale was chosen as the base table for this population. The blue collar table was chosen based on the industry of plan participants. Finally, a 110% multiplier was applied in order to more closely match projected deaths to actual post-retirement death experience. The period of actual data studied to develop this multiplier was from July 1, 2013 to June 30, 2018.
Retirement	Actual rates of retirement by age were last studied for this plan by the prior actuary, using experience from July 1, 2006 through June 30, 2010 for actives and from July 1, 2005 through June 30, 2010 for vested terminations. The assumed future rates of retirement were selected based on the results of this study. Recent plan experience has likely been distorted from large employer bankruptcies.

RATIONALE FOR SELECTION OF ACTUARIAL ASSUMPTIONS (CONT.)

Disability	Actual disability rates by age were last studied for this plan by the prior actuary, using experience from July 1, 2004 through June 30, 2010. The assumed future disability rates were selected based on the results of this study. Recent plan experience suggests that these disability rates are reasonable.
Withdrawal	Actual rates of withdrawal by age were last studied for this plan by the prior actuary, using experience from July 1, 2005 through June 30, 2010. The assumed future rates of withdrawal were selected based on the results of this study. Recent plan experience has likely been distorted from large employer bankruptcies. We will perform a new study once we have sufficient termination experience past these bankruptcies.
Future contribution hours	Based on review of recent plan experience adjusted for anticipated future changes in workforce.
Assumption Changes This Year	• The mortality projection scale was updated from MP-2020 to MP-2021. This change was made in order to reflect the latest mortality improvement data available. • The expense load was changed from a 5.1% load on plan liabilities to 6.0%. This change reflects our best estimate of future expenses based on recent plan experience. • The interest rates used to value unfunded vested benefits for withdrawal liability purposes and for ASC 960 reporting were updated to the rates specified by the PBGC in effect on June 30, 2022. • The current liability interest rate was changed from 1.99% to 1.94%. The new rate is within established statutory guidelines.

ACTUARIAL METHODS

Funding method	
ERISA funding	Traditional unit credit cost method, effective July 1, 2009.
Population valued	
Actives	Eligible employees not in pay status as of the valuation date with a full or partial year of credited service (participants with 250 hours or more) during the preceding calendar year.
Inactive vested	Vested participants not in pay status as of the valuation date with less than 250 hours worked during the preceding calendar year.
Retirees	Participants and beneficiaries in pay status as of the valuation date.
Asset valuation method	
Actuarial value	Smoothed market value with phase-in effective July 1, 2007. Each year's gain (or loss) is spread over a period of 5 years. The actuarial value is limited to not less than 80% and not more than 120% of the actual market value of assets in any plan year. Legislative transfers are not considered an investment return for this purpose.
Unfunded vested benefits	For the rolling 5 method, market value (less federal transfers and their earnings) is used
Pension Relief Act of 2010	• 10-year smoothing was elected with respect to the loss incurred during the plan year ended in 2009. • The 130% cap on actuarial value of assets was elected for the plan year beginning in 2010.
Actuarial Methods Changes This Year	None

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

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

A Name of plan
UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
UMWA 1974 PENSION TRUST
BOARD OF TRUSTEES

D Employer Identification Number (EIN)
52-1050282

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

1a Enter the valuation date: Month 7 Day 1 Year 2022

b	Assets		
(1)	Current value of assets	**1b(1)**	2,762,772,221
(2)	Actuarial value of assets for funding standard account	**1b(2)**	3,063,478,999
c (1)	Accrued liability for plan using immediate gain methods	**1c(1)**	6,770,886,555
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	6,770,886,555
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	9,002,238,624
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	646,638
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	544,411,696
(3)	Expected plan disbursements for the plan year	**1d(3)**	549,692,489

Statement by Enrolled Actuary

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

SIGN HERE

Paul Bullock — 4/11/2024

Signature of actuary — Date

Paul Bullock, ASA, EA, MAAA — 23-05770

Type or print name of actuary — Most recent enrollment number

United Actuarial Services, Inc. — (317)580-8652

Firm name — Telephone number (including area code)

11590 N. Meridian Street, Suite 610
Carmel IN 46032-4529

Address of the firm

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	2,762,772,221
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		72,818	8,141,318,033
(2) For terminated vested participants		6,727	851,005,898
(3) For active participants:			
(a) Non-vested benefits			753,607
(b) Vested benefits			9,161,086
(c) Total active		69	9,914,693
(4) Total		79,614	9,002,238,624
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	30.69 %

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
07/15/2022	401,354		12/15/2022	281,992	
08/15/2022	450,103		01/15/2023	437,103	
09/15/2022	429,606		02/15/2023	439,606	
10/15/2022	589,724		03/15/2023	440,606	
11/15/2022	432,606		04/15/2023	459,606	
			Totals ► **3(b)**	5,325,931	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total **3(d)** 4,819,519

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	45.2 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	C

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here [ ] • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	2039

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

a [ ] Attained age normal **b** [ ] Entry age normal **c** [X] Accrued benefit (unit credit) **d** [ ] Aggregate

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

i [ ] Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	1.94 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	4.25 %	4.25%
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☐ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	1.6%	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	-9.5%	
i Expense load included in normal cost reported in line 9b	**6i**	☒ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**		
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-377,302,858	-33,123,183
4	75,469,809	6,625,447

8 Miscellaneous information:

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	1,946,978,976
b Employer's normal cost for plan year as of valuation date	**9b**	368,216

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	4,264,143,096		584,030,065
(2) Funding waivers	**9c(2)**	0		0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0		0
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	107,583,529
e Total charges. Add lines 9a through 9d			**9e**	2,638,960,786
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	0
g Employer contributions. Total from column (b) of line 3			**9g**	5,325,931
		Outstanding balance		
h Amortization credits as of valuation date	**9h**	2,503,714,516		296,438,245
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	12,710,354
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	3,709,101,266		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	4,662,551,433		
(3) FFL credit			**9j(3)**	0
k (1) Waived funding deficiency			**9k(1)**	0
(2) Other credits			**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	314,474,530
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	2,324,486,256
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year			**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	0
(3) Total as of valuation date			**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	2,324,486,256
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

Attachment to 2022 Form 5500
Schedule MB, line 3 - Contributions Made to the Plan for the Plan Year

Plan Name UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN **EIN:** 52-1050282
Plan Sponsor's Name UMWA 1974 PENSION TRUST BOARD OF TRUSTEES **PN:** 002

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees
05/15/2023	503,606				
06/15/2023	410,946				
07/15/2023	49,073				

UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 6
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 6 - Summary of Plan Provisions

Attached is a summary of the plan provisions valued. The plan provisions are the same as those valued in the preceding year.

Schedule MB, line 6 - Statement of Actuarial Assumptions/Methods

Attached is a summary of the actuarial assumptions and methods used to perform the most recent valuation.

SUMMARY OF PLAN PROVISIONS 1974 PENSION PLAN

Participation

Completion of at least 1,000 hours of credited service (or 800 hours of credited service for weekend/holiday crew of a signatory Employer) within a 12-month period after the effective date.

Class of Employee Covered

All eligible persons retiring on or after December 31, 1975, or becoming totally disabled due to a mine accident on or after December 6, 1974. New Inexperienced Miners first hired on or after January 1, 2012 (NIMs) will not earn any vesting, signatory, or credited service. Also, miners who are active participants may opt out of the plan on or after January 1, 2012 (Electing Miners). After the opt-out date, Electing Miners will earn service credit for vesting and "any early retirement adjustments based on the type of pension benefit," but not signatory or credited service. NIMs and Electing Miners will be eligible for disability benefits and, if they meet the eligibility requirements, lump sum death benefits.

Year of credited service

For non-weekend and holiday employees (non-signatory and signatory service):

Hours Worked	Service
249 or less	0.00
250-499	0.25
500-749	0.50
750-999	0.75
1,000 +	1.00

For weekend and holiday employees (signatory service):

Hours Worked	Service
200 or less	0.00
200-399	0.25
400-599	0.50
600-799	0.75
800 +	1.00

SUMMARY OF PLAN PROVISIONS 1974 PENSION PLAN (CONT.)

Normal retirement benefit	
Eligibility	Earlier of (1) later of age 65 or the 5th anniversary employed in signatory service, (2) age 62 and 10 years of signatory service, or (3) age 62 and at least 20 years of credited service including the required signatory service
Monthly amount	$34.00 per year of credited non-signatory service, plus $54.50 per year for the 1st 10 years of credited signatory service earned prior to February 1, 1989, plus $55.00 per year for the 2nd 10 years of credited signatory service earned prior to February 1, 1989, plus $55.50 per year for the 3rd 10 years of credited signatory service earned prior to February 1, 1989, plus $56.00 per year for any further years of credited signatory service earned prior to February 1, 1989, plus $62.00 per year of credited signatory service earned from February 1, 1989 through January 31, 1990, plus $66.50 per year of credited signatory service earned from February 1, 1990 through December 15, 1993, plus $69.50 per year of credited signatory service earned on or after December 16, 1993. Payable for life if not married. If married, benefits are payable for life, without reduction, with 75% of the benefit continuing to an eligible spouse after the participant's death.
Age 55 retirement benefit	
Eligibility	Age 55 and 10 years of signatory service or 20 years of credited service including the required amount of signatory service
Monthly amount	Normal reduced by 1/4% for each month prior to age 62. Form of payment same as for Normal Retirement.

SUMMARY OF PLAN PROVISIONS 1974 PENSION PLAN (CONT.)

Disability benefit	
Eligibility	1974 Participants, NIMs and Electing Miners who have at least 10 years of service. Service is credited service plus, for NIMs and Electing Miners, years of Supplemental Pension Contributions.
Monthly amount	Same as normal retirement benefit.
Minimum disability benefit	
Eligibility	1974 Participants, NIMs and Electing Miners who have less than 10 years of service. Service is credited service plus, for NIMs and Electing Miners, years of Supplemental Pension Contributions.
Monthly amount	$250 per month.
Deferred vested benefit - normal	
Eligibility	Termination of employment prior to age 55 plus either 5 years of signatory service (10, for participants who do not have an hour of signatory service on or after July 1, 1999) or 20 years of credited service.
Monthly amount	Normal payable at age 62, or actuarially reduced payable at early retirement between age 55 and 62. With 20 years of credited service, there is a minimum monthly benefit of $200. If unmarried, the benefit is payable for the participant's lifetime. If married with at least 20 years of credited service, benefits are payable for life, without reduction, with 75% of the benefit continuing to an eligible spouse after the participant's death. If married with less than 20 years of credited service, a 50% joint and survivor benefit actuarially equivalent to a life annuity is payable.

SUMMARY OF PLAN PROVISIONS 1974 PENSION PLAN (CONT.)

Deferred vested benefit – enhanced 1996	
Eligibility	20 years of signatory service, termination of employment prior to attaining age 55, benefits were not in pay status on or before August 16, 1996, and either had not refused recall to the mine from which he or she was laid off or had been terminated under Article III, Section (j) of the Wage Agreement (or physically unable to perform work) and was not employed in the coal industry thereafter.
Monthly amount	Amount and form of payment same as Age 55 retirement benefit.
Special permanent layoff benefit	
Eligibility	20 years of signatory service, termination of employment prior to attaining age 55, and participant was permanently laid off.
Monthly amount	Age 55 retirement benefit payable as if age 55. If unmarried, benefit is payable during participant's lifetime. If married, benefits are payable during participant's lifetime (early retirement reduction only) with 75% of the participant's benefit continuing to an eligible spouse after the participant's death.
30 and out benefit	
Eligibility	30 years of credited service and termination is on or after January 1, 2003.
Monthly amount	Amount and form of payment same as Normal retirement benefit.
Pre-retirement surviving spouse benefit	
Eligibility	Death of participant eligible for an immediate pension at time of death, except Deferred Vested participants with less than 20 years of credited service
Monthly amount	75% of the pension that the participant would have received had he elected a pension on the day preceding his death. Payable for life of eligible spouse.

SUMMARY OF PLAN PROVISIONS 1974 PENSION PLAN (CONT.)

Pre-retirement joint and survivor annuity	
Eligibility	Not eligible for a pre-retirement surviving spouse benefit, but qualifies for a pension under the plan or has 5 years of signatory service
Monthly amount	75% of the pension that the participant would have received had he separated from service on the day of his actual death, and survived to retire at age 55 (or current age at death, if later) and died on the next day. Payable for life of eligible spouse, starting at the later of the first of the month following the date of death or the first of the month following the date the participant would have attained age 55.
Lump sum death benefit	
Eligibility	Death of a regular or disabled pensioner (excluding anyone receiving a deferred vested pension based on less than 20 years of credited service or anyone who is an eligible beneficiary of the UMWA Combined Benefit Fund), an eligible inactive NIM, or an eligible inactive Electing Miner. Last service must have been with an employer signatory to an agreement.
Lump sum amount	$5,000, effective October 28, 2014, while the Plan is in Critical or Critical and Declining status.
Special surviving spouse benefit	
Eligibility	January 1, 1998, surviving spouse who 1) was married to a miner who died as a result of a mine accident during the term of the 1978 or 1981 Wage Agreement (with 10 years of credited service) and who was not in Construction Industry Service at time of death, 2) never remarried, and 3) never received a monthly surviving spouse benefit.
Benefit	Lump sum of $10,000, plus monthly benefit of $100 beginning February 1, 1998, and continuing until remarriage or death.

SUMMARY OF PLAN PROVISIONS FORMER 1950 PENSION PLAN

Participation	Persons who terminated classified work prior to December 31, 1975 or became disabled between May 29, 1946 and December 6, 1974 as a result of a mine accident.
Normal retirement benefit	
Eligibility	Age 55 with 20 years of credited service including the required signatory service
Monthly amount	$425 payable for life
Disability benefit	
Eligibility	Disabled as the result of a mine accident which occurred after May 29, 1946 while in a classified job and eligible for Social Security disability benefits as a result of such accident.
Monthly amount	$267.50 payable for life
1950 partial pension	
Eligibility	10 years of signatory service including at least 3 years after December 31, 1970
Monthly amount	$250 multiplied by ratio of years of credited signatory service (to the nearest ¼ year) to 20 years. Payable for life.
Widow's benefit	
Eligibility	Widow of pensioner receiving benefits under this plan at time of death, who was married to the pensioner throughout nine-month period ending on date of pensioner's death.
Monthly amount	$175 payable for life, except payment ceases upon remarriage (Note: In limited circumstances, surviving spouses may be entitled to other survivor benefits in lieu of the above. See next section.)

SUMMARY OF PLAN PROVISIONS 1950 PENSION PLAN (CONT.)

Pre-retirement surviving spouse benefit	
Eligibility	One hour of service under the 1950 Pension Plan on or after September 2, 1974 and dies on or after August 15, 2016, but prior to receiving his pension.
Monthly amount	50% of the pension that the participant would have received had he elected a pension on the day preceding his death. Payable for life of eligible spouse.
Joint and survivor benefit	
Eligibility	One hour of service under the 1950 Pension Plan on or after September 2, 1974 and begins receiving his pension on or after August 15, 2016.
Monthly amount	In lieu of the Widow's Benefit, an actuarially reduced benefit of which 50% is payable to the eligible spouse.
Lump sum death benefit	
Eligibility	Death of a regular or disabled pensioner on or after February 1, 1991, excluding anyone receiving a deferred vested pension based on less than 20 years of credited service and anyone who is an eligible beneficiary of the UMWA Combined Benefit Fund. Regular pensioners with less than 20 years of credited service who used non-classified service for vesting purposes are not eligible for lump sum death benefits.
Lump sum amount	$5,000, effective October 28, 2014, while the Plan is in Critical or Critical and Declining status.

UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 3D
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 3(d) – Withdrawal Liability Amounts

The employer contributions shown in line 3 of the Schedule MB were contributed or accrued throughout the plan year for work performed during the plan year with the exception of the below amounts which were owed for withdrawal liability.

Date	*Withdrawal Liability Periodic Amounts*	*Withdrawal Liability Lump Sum Amounts*	*Total Amounts*
07/2022	$ 401,354	-	$ 401,354
08/2022	$ 402,103	-	$ 402,103
09/2022	$ 401,606	-	$ 401,606
10/2022	$ 554,724	-	$ 554,724
11/2022	$ 401,606	-	$ 401,606
12/2022	$ 247,992	-	$ 247,992
01/2023	$ 402,103	-	$ 402,103
02/2023	$ 401,606	-	$ 401,606
03/2023	$ 401,606	-	$ 401,606
04/2023	$ 401,606	-	$ 401,606
05/2023	$ 401,606	-	$ 401,606
06/2023	$ 401,606	-	$ 401,606

UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 4F
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 4f – Assumptions Used to Project Plan Year of Emergence from Critical Status

The assumptions used to project the year of emergence from critical status are the same as those used to measure scheduled progress in the attached September 26, 2023 PPA certification.

UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

EIN 52-1050282
Plan No. 002
Plan Year Ended June 30, 2023

Form 5500, Schedule H, Part IV, Line 4i
Schedule of Assets (Held at End of Year)

See attachment to the Audit Report attached at Accountant's Opinion titled Schedule of Assets (Held at End of Year).

UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

EIN 52-1050282
Plan No. 002
Plan Year Ended June 30, 2023

Form 5500, Schedule H, Part III
Financial Statements used to formulate IQPA's opinion

The entire report has been attached to the Accountant's Opinion

UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

EIN 52-1050282
Plan No. 002
Plan Year Ended June 30, 2023

Form 5500, Schedule H, Part IV, Line 4i
Schedule of Assets (Acquired and Disposed of Within Year)

See attachment to the Audit Report attached at Accountant's Opinion titled Schedule of Assets (Acquired and Disposed of Within Year).

UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 8B
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 8b(1) – Schedule of Projection of Expected Benefit Payments

Attached is the required Schedule of Projection of Expected Benefit Payments from the most recent actuarial valuation.

Schedule MB, line 8b(2) - Schedule of Active Participant Data

Attached is the required Schedule of Active Participant Data from the most recent actuarial valuation. There are two attachments to show regular actives and new inexperienced miners.

Schedule MB, line 8b(3) - Schedule of Projection of Expected Contributions and EWL Payments

Attached are the required projected expected contributions and EWL payments. These projections are based on the assumptions used in the attached July 1, 2022 PPA certification.

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments
United Mine Workers of America 1974 Pension Plan EIN: 52-1050282/PN: 002
July 1, 2022

	Schedule MB, line 8b(1) – Schedule of Projection of Expected Benefit Payments			
Plan Year Beginning	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	$ 27,461	$ 11,998,776	$ 537,666,252	$ 549,692,489
2023	44,424	13,822,389	523,422,297	537,289,110
2024	62,621	15,225,385	508,678,750	523,966,756
2025	85,894	16,697,916	493,463,752	510,247,562
2026	111,068	17,879,559	477,794,125	495,784,752
2027	131,848	19,030,742	461,679,083	480,841,673
2028	149,629	20,088,172	445,123,726	465,361,527
2029	185,654	20,862,272	428,132,651	449,180,577
2030	220,572	21,659,964	410,714,577	432,595,113
2031	245,503	22,429,321	392,883,108	415,557,932
2032	266,323	23,268,140	374,659,368	398,193,831
2033	293,623	24,063,808	356,073,096	380,430,527
2034	301,118	24,741,579	337,163,712	362,206,409
2035	310,609	25,439,021	317,981,242	343,730,872
2036	320,690	26,029,945	298,586,144	324,936,779
2037	339,010	26,590,983	279,049,636	305,979,629
2038	351,071	27,124,264	259,453,478	286,928,813
2039	365,452	27,535,949	239,888,345	267,789,746
2040	373,259	27,831,960	220,457,480	248,662,699
2041	396,135	28,053,548	201,275,927	229,725,610
2042	394,341	28,231,161	182,468,137	211,093,639
2043	390,589	28,224,970	164,165,054	192,780,613
2044	398,648	28,149,393	146,500,477	175,048,518
2045	399,892	27,973,258	129,606,277	157,979,427
2046	400,932	27,711,731	113,607,507	141,720,170
2047	393,164	27,234,311	98,616,882	126,244,357
2048	384,699	26,670,316	84,729,679	111,784,694
2049	375,629	26,016,968	72,019,258	98,411,855
2050	365,817	25,280,734	60,533,269	86,179,820
2051	355,367	24,511,644	50,291,460	75,158,471
2052	344,223	23,665,999	41,284,908	65,295,130
2053	332,936	22,794,930	33,477,186	56,605,052
2054	320,517	21,849,400	26,807,453	48,977,370
2055	307,498	20,874,015	21,194,728	42,376,241
2056	293,941	19,906,712	16,543,117	36,743,770
2057	279,904	18,948,867	12,747,298	31,976,069
2058	265,498	18,004,084	9,697,884	27,967,466
2059	250,839	17,073,637	7,286,396	24,610,872
2060	236,041	16,158,198	5,409,272	21,803,511
2061	221,240	15,258,047	3,970,846	19,450,133
2062	206,547	14,373,372	2,885,428	17,465,347
2063	192,056	13,504,357	2,078,465	15,774,878
2064	177,860	12,651,330	1,486,816	14,316,006
2065	164,038	11,814,848	1,058,466	13,037,352
2066	150,624	10,995,732	751,669	11,898,025
2067	137,668	10,195,127	533,749	10,866,544
2068	125,179	9,414,471	379,825	9,919,475
2069	113,179	8,655,431	271,374	9,039,984
2070	101,691	7,919,891	194,901	8,216,483
2071	90,724	7,209,860	140,782	7,441,366

UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 11
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 11 - Justification for Change in Actuarial Assumptions

The assumptions and methods differ from those used the preceding year in the following respects:

- The mortality projection scale was updated from MP-2020 to MP-2021. This change was made in order to reflect the latest mortality improvement data available.

- The assumed future operational expenses and expense load on ASC 960 liabilities was changed from a 5.1% to a 6.0% load on plan liabilities. This change reflects our best estimate of future expenses based on recent plan experience and future inflation expectations.

- The interest rates used to value unfunded vested benefits for withdrawal liability purposes and for ASC 960 reporting were updated to the rates specified by the PBGC in effect on June 30, 2022.

- The current liability interest rate was changed from 1.99% to 1.94%. The new rate is within established statutory guidelines.

Actuary's Statement of Reliance

In completing this Schedule MB, the enrolled actuary has relied upon the correctness of the financial information presented in the pension fund audit and upon the accuracy and completeness of participant census data provided by the plan administrator.

UNITED MINE WORKERS OF AMERICA
1974 PENSION PLAN
EIN: 52-1050282/PN: 002
ATTACHMENT TO 2022 SCHEDULE MB: LINE 4B
STATEMENT BY ENROLLED ACTUARY

Schedule MB, line 4b - Illustration Supporting Actuarial Certification of Status

The plan was certified in Critical status as of July 1, 2022. Refer to the attached PPA certification. This result is based on a funded ratio of 45.1% and an existing funding deficiency, which is projected to remain at the end of the 2022-23 plan year as shown in the table below:

As of	*Funding Deficiency*
6/30/2022	1,947,345,000
6/30/2023	2,324,852,000

Schedule MB, Line 8b(3) - Schedule of Employer Contributions and Withdrawal Liability Payments
United Mine Workers of America 1974 Pension Plan EIN: 52-1050282/PN: 002
July 1, 2022

	Schedule MB, line 8b(3) – Schedule of Projection of Employer Contributions and Withdrawal Liability Payments		
Plan Year Beginning	**Employer Contributions**	**Withdrawal Liability Payments**	**Total**
2022	$ 317,850	$ 4,819,275	$ 5,137,125
2023	286,065	4,819,275	5,105,340
2024	257,460	4,819,275	5,076,735
2025	231,714	4,819,275	5,050,989
2026	208,542	4,819,275	5,027,817
2027	187,688	4,819,275	5,006,963
2028	168,919	4,819,275	4,988,194
2029	152,027	4,819,275	4,971,302
2030	136,824	4,819,275	4,956,099
2031	123,142	4,819,275	4,942,417

United Mine Workers of America 1974 Pension Plan
UMWA 1974 Pension Trust Board of Trustees
EIN: 52-1050282
PN: 002

Attachment to 2022 Form 5500 Schedule R
Summary of Rehabilitation Plan

On September 28, 2014, the UMWA 1974 Pension Plan's enrolled actuary certified that, for the plan year beginning July 1, 2014, the Plan was in Critical Status, as defined by section 432 of the Internal Revenue Code ("Code"). As a result, the Plan Sponsor parties, which for the purposes of Code section 432 are the Plan's settlors BCOA and UMWA, adopted a Rehabilitation Plan on February 26, 2015. The Plan's enrolled actuary certified the Plan in Critical and Declining status for the plan years beginning each July 1 from 2015-2019 and in Critical status for the plan years beginning July 1, 2020, July 1, 2021, and July 1, 2022. The Rehabilitation Plan was updated by the Plan Sponsor parties each year. The most recent update is dated April 28, 2023.

Pursuant to Code section 432(e)(4), the Rehabilitation Period for the 1974 Plan is the 10-year period beginning July 1, 2017 and ending June 30, 2027. Based on an analysis of economic and financial factors, including the Plan's small and declining contribution base, the high ratio of retirees to active employees, the large number of "orphan" beneficiaries whose last signatory employers are not contributing to the Plan, and the substantial economic and other challenges facing the coal industry and contributing employers, the Plan Sponsor parties have determined that the 1974 Plan is not reasonably expected to emerge from Critical Status by the end of the Rehabilitation Period. Therefore, in accordance with Code section 432(e)(3)(A)(ii), the Plan Sponsor parties adopted a Rehabilitation Plan that consists of reasonable measures designed to forestall the possible insolvency of the Plan.

The Plan Sponsor parties have taken a number of actions to improve the financial condition of the 1974 Plan. Contribution rates steadily increased from 2007 to 2016. Pursuant to the National Bituminous Coal Wage Agreement of 2016 ("2016 NBCWA"), which includes terms consistent with the updated Rehabilitation Plan, the contribution rate to the 1974 Plan beginning August 15, 2016 is $5.00 per hour worked. Effective January 1, 2012, the Plan was frozen for newly hired employees and those active participants who elect to opt out of future participation in the Plan. Effective January 1, 2012, the Plan discontinued the single sum pension bonuses that were paid from the Plan each November, and effective October 28, 2014, the Plan reduced lump sum death benefits to $5,000. Additionally, benefit rates remained frozen at the levels in place since the 2007 NBCWA. In order to help stabilize the Plan's funded status, the Plan elected funding relief provided by Congress in 2008 and 2010, and the Plan Sponsor parties agreed to change the actuarial method used to account for plan administrative expenses, which significantly reduced the Plan's liabilities.

On December 20, 2019, the Bipartisan American Miners Act ("Miners Act") was signed into law. The Miners Act is providing critically needed financial assistance to the Plan and is projected to prevent its insolvency. Pursuant to the Miners Act, the Plan will receive annual transfers from the federal government that will continue until the funded percentage of the Plan is at least 100%. During this period, the Plan will remain in Critical status for purposes of ERISA's minimum funding standards and maintaining a Rehabilitation Plan.

In the 2022 Form 5500 Schedule MB the actuary reports that the Plan is making the scheduled progress under the Rehabilitation Plan

UNITED MINE WORKERS OF AMERICA 1974 PENSION PLAN

EIN 52-1050282

Plan No. 002

Plan Year Ended June 30, 2023

Form 5500, Schedule H, Part IV, Line 4l
Additional Information

The Plan reported 6,339 retired or separated participants entitled to future benefits on Line 6c of Form 5500. It was discovered that 35 of these participants were required to commence benefits under Internal Revenue Code section 401(a)(9) and Article XII.B(18) of the Plan, but minimum distribution payments to these participants had not yet been issued. Minimum distribution payments to these participants have been made and were paid in accordance with the correction principles of the IRS's Employee Plans Compliance Resolution System (EPCRS), as set forth in Rev. Proc. 2021-30.

Form 5500	Annual Return/Report of Employee Benefit Plan	OMB Nos. 1210-0110 1210-0089
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▸ **Complete all entries in accordance with the instructions to the Form 5500.**	**2022** **This Form is Open to Public Inspection**

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
United Mine Workers of America 1974 Pension Plan

1b Three-digit plan number (PN) ▸ 002

1c Effective date of plan 12/06/1974

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)
UMWA 1974 Pension Trust Board of Trustees

2121 K Street N.W. Suite 350

Washington DC 20037-1879

2b Employer Identification Number (EIN) 52-1050282

2c Plan Sponsor's telephone number (800)291-1425

2d Business code (see instructions) 212110

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	Michael Buckner	4/10/24	Micheal Buckner, Trustee
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Michael O. McKown	4/8/24	Michael O. McKown, Trustee
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	79,624
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	61
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	52
b	Retired or separated participants receiving benefits	**6b**	48,005
c	Other retired or separated participants entitled to future benefits	**6c**	6,339
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	54,396
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	22,257
f	Total. Add lines **6d** and **6e**	**6f**	76,653
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	7

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

1B

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning and ending

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

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

A Name of plan	**B** Three-digit plan number (PN) ▶
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF	**D** Employer Identification Number (EIN)

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

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

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary

Date

Type or print name of actuary

Most recent enrollment number

Firm name

Telephone number (including area code)

Address of the firm

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

2 Operational information as of beginning of this plan year:

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

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
			Totals ► **3(b)**		**3(c)**
(d) Total withdrawal liability amounts included in line 3(b) total					**3(d)**

4 Information on plan status:

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

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	%	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☐ N/A	☐ Yes ☐ No ☐ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**		
(2) Females	**6c(2)**		
d Valuation liability interest rate	**6d**	%	%
e Salary scale	**6e**	% ☐ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☐ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	%	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	%	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**		
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit

8 Miscellaneous information:

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any	**9a**	
b Employer's normal cost for plan year as of valuation date	**9b**	

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**			
(2) Funding waivers	**9c(2)**			
(3) Certain bases for which the amortization period has been extended	**9c(3)**			
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	
e Total charges. Add lines 9a through 9d			**9e**	
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	
g Employer contributions. Total from column (b) of line 3			**9g**	
		Outstanding balance		
h Amortization credits as of valuation date	**9h**			
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**			
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**			
(3) FFL credit			**9j(3)**	
k (1) Waived funding deficiency			**9k(1)**	
(2) Other credits			**9k(2)**	
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year			**9o(1)**	
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	
(3) Total as of valuation date			**9o(3)**	
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	

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