

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 2023 This Form is Open to Public Inspection
--	---	---

Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024	
A	This return/report is for: ☒ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☐ a DFE (specify) _____ ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☒
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan 04/01/1963
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND 6150 JOLIET ROAD COUNTRYSIDE, IL 60525-3956
2b	Employer Identification Number (EIN) 36-6140097
2c	Plan Sponsor's telephone number 708-482-7300
2d	Business code (see instructions) 238900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	01/03/2025	JAMES M. SWEENEY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	12/29/2024	DAVID M. SNELTEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ 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 31102
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 12949 6a(2) 13118 6b 10134 6c 5786 6d 29038 6e 2439 6f 31477 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7 1643

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) ☒ 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) ☒ 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) ☒ **R** (Retirement Plan Information)
- (2) ☒ **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
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☒ **A** (Insurance Information) – Number Attached 4
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **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 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024		
A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097	

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

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	030310	31477	04/01/2023	03/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	166995435

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year.....**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b****c** Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits

7c(2)

(3) Interest credited during the year

7c(3)

(4) Transferred from separate account.....

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions.....

7c(6)

0

d Total of balance and additions (add lines **7b** and **7c(6)**)**7d****e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

(2) Administration charge made by carrier

7e(2)

(3) Transferred to separate account.....

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions.....

7e(5)

0

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**)**7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
---	--	--

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024		
A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097	

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

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-1423090	69744	GA-02093	31477	04/01/2023	03/31/2024

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

(a) Total amount of commissions paid 19309	(b) Total amount of fees paid 179619
---	---

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

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
UNION LABOR LIFE INSURANCE COMPANY 8403 COLESVILLE ROAD, 13TH FLOOR
SILVER SPRING, MD 20910

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
19309	179619	ASSET MANAGEMENT FEE	0

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	33543633

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year.....**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b****c** Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits

7c(2)

(3) Interest credited during the year

7c(3)

(4) Transferred from separate account.....

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions.....

7c(6)

0

d Total of balance and additions (add lines **7b** and **7c(6)**)**7d****e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

(2) Administration charge made by carrier

7e(2)

(3) Transferred to separate account.....

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions.....

7e(5)

0

f Balance at the end of the current year (subtract line **7e(5)** from line **7d**)**7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024		
A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097	

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

1 Coverage Information:

(a) Name of insurance carrier
RELIASTAR LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
41-0451140	67105	72295-2	6842	08/01/2022	07/31/2023

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

(a) Total amount of commissions paid 160126	(b) Total amount of fees paid 0
--	------------------------------------

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

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
KOCHER INSURANCE GROUP, INC 1165 N CLARK ST STE 7
CHICAGO, IL 60610-2982

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
160126			3

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

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

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	6405045
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
---	--	--

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024		
A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097	

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

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
47-0322111	69868	39G-10674	18	04/01/2023	03/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 331626**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☒ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 579427**c** Additions: (1) Contributions deposited during the year **7c(1)** 50851
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)** 19460
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 70311**d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d** 649738**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 317487(2) Administration charge made by carrier **7e(2)** 625(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)** 318112**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 331626

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount	10b	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE MB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2023 This Form is Open to Public Inspection
---	---	--

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024

- ▶ Round off amounts to nearest dollar.
- ▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097

E Type of plan: (1) ☒ Multiemployer Defined Benefit (2) ☐ Money Purchase (see instructions)

1a Enter the valuation date: Month 04 Day 01 Year 2023	
b Assets	
(1) Current value of assets	1b(1) 5171292367
(2) Actuarial value of assets for funding standard account.....	1b(2) 5699285224
c (1) Accrued liability for plan using immediate gain methods	1c(1) 6216754542
(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) 6216754542
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) 11514001317
(b) Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b) 373030507
(c) Expected release from "RPA '94" current liability for the plan year	1d(2)(c) 422142775
(3) Expected plan disbursements for the plan year	1d(3) 429942775

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

SIGN HERE	10/30/2024
Signature of actuary WILLIAM GITTERMAN, FSA, MAAA	Date 23-08743
Type or print name of actuary SEGAL	Most recent enrollment number 312-984-8500
Firm name 101 N. WACKER DR., SUITE 500, CHICAGO, IL 60606-1724	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	5171292367
b "RPA '94" current liability/participant count breakdown:	(1) Number of participants	(2) Current liability
(1) For retired participants and beneficiaries receiving payment	11566	5673012183
(2) For terminated vested participants	5786	847745953
(3) For active participants:		
(a) Non-vested benefits		248861429
(b) Vested benefits		4744381752
(c) Total active	12949	4993243181
(4) Total	30301	11514001317
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage	2c	44.91 %

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

(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
10/01/2023	333965824				
Totals ▶			3(b)	333965824	3(c) 0
(d) Total withdrawal liability amounts included in line 3(b) total					3(d) 762239

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	4a	91.7 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	4b	N
c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan?		☐ Yes ☐ No
d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (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:	4f	
• 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."		

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

- a** ☐ Attained age normal
b ☐ Entry age normal
c ☒ Accrued benefit (unit credit)
d ☐ Aggregate
e ☐ Frozen initial liability
f ☐ Individual level premium
g ☐ Individual aggregate
h ☐ Shortfall
i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	5j	
k Has a change been made in funding method for this plan year?		☐ Yes ☒ No
l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval?		☐ Yes ☐ No
m If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method	5m	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	6a		2.70 %
	Pre-retirement		Post-retirement
b Rates specified in insurance or annuity contracts	☐ Yes ☒ No ☐ N/A		☐ Yes ☒ No ☐ N/A
c Mortality table code for valuation purposes:			
(1) Males	6c(1)	A	A
(2) Females	6c(2)	A	A
d Valuation liability interest rate	6d	7.00 %	7.00 %
e 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)	7.00 %	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	6g	4.7 %	
h Estimated investment return on current value of assets for year ending on the valuation date	6h	-5.7 %	
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)	7520741	
(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	178918449	18359144
3	36276978	3722446

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	0
b Employer's normal cost for plan year as of valuation date	9b	148080162

c Amortization charges as of valuation date:**(1)** All bases except funding waivers and certain bases for which the amortization period has been extended**(2)** Funding waivers**(3)** Certain bases for which the amortization period has been extended

	Outstanding balance	
9c(1)	2570195457	350280158
9c(2)		
9c(3)		

d Interest as applicable on lines 9a, 9b, and 9c**9d** 34885222**e** Total charges. Add lines 9a through 9d**9e** 533245542**Credits to funding standard account:****f** Prior year credit balance, if any**9f** 897351995**g** Employer contributions. Total from column (b) of line 3**9g** 333965824**h** Amortization credits as of valuation date**i** Interest as applicable to end of plan year on lines 9f, 9g, and 9h**9i** 86469151**j** Full funding limitation (FFL) and credits:**(1)** ERISA FFL (accrued liability FFL)**(2)** "RPA '94" override (90% current liability FFL)**(3)** FFL credit

	Outstanding balance	
9h	1155374144	170938675
9j(1)	2237256935	
9j(2)	4949659588	
9j(3)		0

k (1) Waived funding deficiency**(2)** Other credits**9k(1)****9k(2)****l** Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)**9l** 1488725645**m** Credit balance: If line 9l is greater than line 9e, enter the difference**9m** 955480103**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 current plan year**9o(1)****(2)** Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:**(a)** Reconciliation outstanding balance as of valuation date**9o(2)(a)****(b)** Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))**9o(2)(b)** 0**(3)** Total as of valuation date**9o(3)** 0**10** Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)**10****11** Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions☒ Yes ☐ No

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider 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
		2023
		This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024		
A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097	

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

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
FRANKLIN TEMPLETON INSTITUTIONAL
94-3411725

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
DELAWARE MANAGEMENT COMPANY
23-2859589

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
PACIFIC ASSET MANAGEMENT	700 NEWPORT CENTRE DRIVE NEWPORT BEACH, CA 92660

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
MESIROW FINANCIAL	353 NORTH CLARK STREET CHICAGO, IL 60654

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

ENTRUSTPERMAL PARTNERS OFFSHORE LP

90-0644478

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

PARAMETRIC PORTFOLIO ASSOCIATES LLC

20-0292745

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

PORTFOLIO ADVISORS, LLC

06-1487853

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

ULLICO INVESTMENT ADVISORS INC.

52-6435649

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

SEI TRUST COMPANY

06-1271230

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

BLACKSTONE INFRASTRUCTURE ADVISORS

345 PARK AVENUE
NEW YORK, NY 10154

(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)

PRUDENTIAL INSURANCE CO

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 68	NONE	1641925	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

JP MORGAN CHASE BANK

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
24 27 28 50 51	NONE	1468769	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AMERICAN REALTY ADVISORS

33-0123114

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1247347	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)

AMALGAMATED BANK OF CHICAGO

36-0721895

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 28 51 62	NONE	1208056	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

SIERRA INVESTMENT PARTNERS

68-0370668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1148078	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LSV ASSET MANAGEMENT

23-2772200

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1063257	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)

MOEITS

6150 JOLIET ROAD
COUNTRYSIDE, IL 60525

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	RELATED ORGANIZATION	1039671	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEWTOWER TRUST COMPANY

30-0872552

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	837397	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ROBERT W. BAIRD & CO

227 W. MONROE SREET
CHICAGO, IL 60606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	632653	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)

LOOMIS SAYLES TRUST COMPANY

20-8080381

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	578346	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEGAL

13-1975125

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16	NONE	454626	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST CORPORATION

36-2723087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 28 51 72	NONE	441454	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

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

BRIDGEWAY BENEFIT TECHNOLOGIES, LLC

52-1796473

(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	NONE	349041	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK INSTITUTIONAL TRUST CO

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51 68	NONE	261290	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

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

NATIONAL INV. SERV. OF AMERICA LLC

84-3937993

(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	250883	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)

MARQUETTE ASSOCIATES

36-3485298

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

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

MICHAEL WALSH

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	194410	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DANIEL DERMODY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	187015	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)

ANN MARIE WILLIAMS

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	180252	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGACY PROFESSIONALS LLP

32-0043599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 15 50	NONE	172568	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INSTITUTE FOR WORKERS WELFARE

6141 JOLIET ROAD
COUNTRYSIDE, IL 60525

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	150143	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)

MCGANN KETTERMAN AND RIOUX

111 E WACKER DR., SUITE 2300
CHICAGO, IL 60601

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	148812	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THOMAS M BERNSTEIN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	138771	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KIMBERLY GAMBONEY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	137552	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ADRIANNE HAMER

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	136620	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRIDGETTE GORDON

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	133413	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MARIA BARRIOS

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	123448	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)

PATRICIA RAMIREZ

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	117075	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEBASTIEN CHERNEY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	114085	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERAINA GREEN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	112408	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)

MARISSA MASSUCI

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	111869	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JAMES CAGLE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	111827	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERASMO MORENO

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	111314	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)

RENEE BUIS

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	110442	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AMY NALEPA

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	107352	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAROLYN BRONSON

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	104113	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)

MICHAEL APRILE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	97290	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PATRICIA ORTIZ

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	97176	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MARTIN TUREK

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	91476	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)

LEIGH FOX

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 56	EMPLOYEE	70819	Yes ☒ No ☐	Yes ☐ No ☒	1419	Yes ☐ No ☒

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

KERI L. BJELKE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 56	EMPLOYEE	65997	Yes ☒ No ☐	Yes ☐ No ☒	257	Yes ☐ No ☒

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

ANGELA MCMILLIN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 56	EMPLOYEE	62076	Yes ☒ No ☐	Yes ☐ No ☒	248	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)

JENIE BROWN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	61117	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KELLY HAYES

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 56	EMPLOYEE	54938	Yes ☒ No ☐	Yes ☐ No ☒	257	Yes ☐ No ☒

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

NANCY AMABILE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	54006	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)

PAMELA KOWALSKI

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	53910	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TRUDY MARES

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 56	EMPLOYEE	53569	Yes ☒ No ☐	Yes ☐ No ☒	60	Yes ☐ No ☒

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

TONGELA M. RICE-MCAROY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	51342	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)

MICHELLE SPENCER

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30 56	EMPLOYEE	48379	Yes ☒ No ☐	Yes ☐ No ☒	248	Yes ☐ No ☒

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

DEBRA MCLAUGHLIN

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	48359	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KEVIN BUDINGER

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	45339	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)

JAMIE SCUMACI

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	42426	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JOY RAY

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	41272	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EDITH BURNETT

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	40897	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)

JESSICA MEZERA

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	40110	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AMANDA LINDAU

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	39955	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EMILY CERVANTES

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	37653	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)

PAIGE MUILENBURG

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	37520	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CRYSTAL MOORE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	36837	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HALLE SCHAAFSMA

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	36630	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)

MATTHEW MOSQUEDA

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	34944	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MMUSA ACQUISITION II CORP

12186 COLLECTIONS CENTER DRIVE
CHICAGO, IL 60693

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36	NONE	33742	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DESTINY RICHARDSON

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	32453	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)

LUCIA URQUIZO

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	31350	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SHERI CISCO-MOORE

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	30524	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LUZ CASTILLO

36-6140097

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
30	EMPLOYEE	25430	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)

UCS HOLDINGS INC.

DEPT. 374, P.O. BOX 1000
MEMPHIS, TN 38148

(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	22467	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SECURITY COUNSEL, LLC

444 LAKE COOK ROAD, SUITE 15
DEERFIELD, IL 60015

(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	15000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BOND BROTHERS

7826 47TH STREET
LYONS, IL 60534

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36	NONE	14629	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)

THOMPSON COBURN LLP

PO BOX 18379 M
ST LOUIS, MO 63195

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	12107	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FIRST STRING ENTERPRISES

18650 GRAPHICS COURT
TINLEY PARK, IL 60477

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36	NONE	11442	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PROVEN BUSINESS SYSTEMS

18450 CROSSING DR, STE A
TINLEY PARK, IL 60487

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	NONE	10330	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 2023 This Form is Open to Public Inspection.
For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024		
A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND		B Three-digit plan number (PN) ▶ 001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND		D Employer Identification Number (EIN) 36-6140097
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: NEWTOWER MULTI-EMPLOYER PROP TRUST		
b Name of sponsor of entity listed in (a): NEWTOWER TRUST COMPANY		
c EIN-PN 52-6218800-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 161607589
a Name of MTIA, CCT, PSA, or 103-12 IE: JPM STRATEGIC PROPERTY FUND		
b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK, N.A.		
c EIN-PN 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) 147460086
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INVESTMENT		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC		
c EIN-PN 45-6138589-084	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 114924027
a Name of MTIA, CCT, PSA, or 103-12 IE: PRISA ACCOUNT		
b Name of sponsor of entity listed in (a): THE PRUDENTIAL INSURANCE COMPANY OF AMERICA		
c EIN-PN 22-1211670-038	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 166995435
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE U.S. MARKET CAP INDEX		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC		
c EIN-PN 45-6138589-053	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 804027493
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS INDEX NON-LENDABLE		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 20-5780391-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 82423895
a Name of MTIA, CCT, PSA, or 103-12 IE: ULLICO SEPARATE ACCOUNT J		
b Name of sponsor of entity listed in (a): THE UNION LABOR LIFE INSURANCE COMPANY		
c EIN-PN 13-1423090-203	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 33543633
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2023 v. 230707		

a Name of MTIA, CCT, PSA, or 103-12 IE: ULLICO INFRASTRUCTURE TAX EXEMPT		
b Name of sponsor of entity listed in (a): ULLICO INVESTMENT ADVISORS INC		
c EIN-PN 90-0622302-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 111735727
a Name of MTIA, CCT, PSA, or 103-12 IE: NHIT HIGH YIELD FULL DISCRETION		
b Name of sponsor of entity listed in (a): LOOMIS SAYLES TRUST COMPANY, LLC		
c EIN-PN 20-8080381-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 130576279
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI ACWI EX-US INDEX		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 26-4150063-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 143208649
a Name of MTIA, CCT, PSA, or 103-12 IE: US EQUITY MARKET FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 94-3071854-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 920296923
a Name of MTIA, CCT, PSA, or 103-12 IE: PACIFIC ASSET MANAGEMENT BANK LOAN		
b Name of sponsor of entity listed in (a): PAM BANK LOAN GP LLC		
c EIN-PN 46-5076716-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 137570907
a Name of MTIA, CCT, PSA, or 103-12 IE: NIS CORE FIXED INCOME QP FUND, LLC		
b Name of sponsor of entity listed in (a): NATIONAL INVESTMENT SERVICES OF AMERICA, LLC		
c EIN-PN 82-4028492-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 402339850
a Name of MTIA, CCT, PSA, or 103-12 IE: NIS HIGH YIELD QP FUND, LLC		
b Name of sponsor of entity listed in (a): NATIONAL INVESTMENT SERVICES OF AMERICA, LLC		
c EIN-PN 82-4051841-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 28030855
a Name of MTIA, CCT, PSA, or 103-12 IE: NUVEEN/SEI TRUST COMPANY INVESTMENT		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 27-3441498-043	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 432746114
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**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
		2023
		This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024		
A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND		
		D Employer Identification Number (EIN) 36-6140097

Part I	Asset and Liability Statement
---------------	--------------------------------------

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	29008634	8618053
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	22061416	25401459
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	32776061	33657057
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	10610	
(2) U.S. Government securities	1c(2)	328228299	330087728
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	4184256	3682253
(B) All other	1c(3)(B)	471771382	452041487
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2598353	1789931
(B) Common	1c(4)(B)	501989434	278940086
(5) Partnership/joint venture interests	1c(5)	626167663	668738079
(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)	2700796201	3367641760
(10) Value of interest in pooled separate accounts	1c(10)	243472579	200539068
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	224929472	249306634
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	579427	331626
(15) Other	1c(15)	200931259	183986287

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e	653135	1421048
f Total assets (add all amounts in lines 1a through 1e)	1f	5390158181	5806182556
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	1818661	1649664
i Acquisition indebtedness	1i		
j Other liabilities	1j	217047153	196423202
k Total liabilities (add all amounts in lines 1g through 1j)	1k	218865814	198072866
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	5171292367	5608109690

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)	332741218	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		332741218
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	9714	
(B) U.S. Government securities	2b(1)(B)	11425913	
(C) Corporate debt instruments	2b(1)(C)	26618807	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	7128064	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		45182498
(2) Dividends: (A) Preferred stock	2b(2)(A)	126585	
(B) Common stock	2b(2)(B)	8176550	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		8303135
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1163942855	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1292915570	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-128972715
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	134655355	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		475492679
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		-22142095
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		27542631
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		3691547
d Total income. Add all income amounts in column (b) and enter total	2d		876494253

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	412968201	
(2) To insurance carriers for the provision of benefits.....	2e(2)	6461414	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		419429615
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)		
(3) Recordkeeping fees.....	2i(3)	115068	
(4) IQPA audit fees.....	2i(4)	57500	
(5) Investment advisory and investment management fees	2i(5)	10742620	
(6) Bank or trust company trustee/custodial fees	2i(6)	441454	
(7) Actuarial fees	2i(7)	454626	
(8) Legal fees	2i(8)	309306	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	8126741	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		20247315
j Total expenses. Add all expense amounts in column (b) and enter total	2j		439676930

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		436817323
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

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

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

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

(1) Name: **LEGACY PROFESSIONALS LLP**

(2) EIN: **32-0043599**

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

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

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
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.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
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?		☒	
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?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
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.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
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.			

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 531279.

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 2023 This Form is Open to Public Inspection.
---	--	---

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024

A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ► 001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097

Part I	Distributions
--------	---------------

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): _____ Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	170

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

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

Schedule R (Form 5500) 2023
v. 230707

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 **SUNBELT EQUIPMENT RENTALS INC**

b EIN **54-0415192**

c Dollar amount contributed by employer **7279199**

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 **03** Day **31** Year **2029**

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) **11.50**

(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer **STEVENSON CRANE SERVICE INC**

b EIN **36-3638757**

c Dollar amount contributed by employer **5273070**

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 **NPL GREAT LAKES LLC**

b EIN **87-1554267**

c Dollar amount contributed by employer **4977278**

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 **TMS INTERNATIONAL LLC F/K TUBE**

b EIN **20-0221662**

c Dollar amount contributed by employer **4689450**

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 **LOCAL 150 IUOE**

b EIN **36-1581416**

c Dollar amount contributed by employer **4597645**

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 **WALSH CONSTRUCTION II LLC**

b EIN **27-0887958**

c Dollar amount contributed by employer **3780895**

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):

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 **RSC CHICAGO**

b EIN **86-0933835**

c Dollar amount contributed by employer

3465775

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 **04** Day **30** Year **2029**

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) **12.00**

(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer **MEADE**

b EIN **27-4060761**

c Dollar amount contributed by employer

3384896

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 **D CONSTRUCTION**

b EIN **36-3170008**

c Dollar amount contributed by employer

3318341

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 **BULK TRANSPORT**

b EIN **35-0897377**

c Dollar amount contributed by employer

2832505

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

e Contribution rate information (If more than one rate applies, check this box ☒ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:		
a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☒ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	14a	0
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14b	0
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14c	0
15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	
16 Information with respect to any employers who withdrew from the plan during the preceding plan year:		
a Enter the number of employers who withdrew during the preceding plan year	16a	2
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	440838
17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐		

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

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

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

a Enter the percentage of plan assets held as:

Public Equity: 40.0 % Private Equity: 2.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 27.0 %

High-Yield Debt: 8.0 % Real Assets: 18.0 % Cash or Cash Equivalents: 2.0 % Other: 3.0 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☒ 5-10 years ☐ 10-15 years ☐ 15 years or more

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation: _____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☐ No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ____/____/____ (MM/DD/YYYY) and the Opinion Letter serial number _____.

**MIDWEST OPERATING ENGINEERS
PENSION TRUST FUND**

CONSOLIDATED FINANCIAL STATEMENTS

MARCH 31, 2024

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

CONSOLIDATED FINANCIAL STATEMENTS WITH SUPPLEMENTARY INFORMATION

MARCH 31, 2024 AND 2023

CONTENTS

	PAGE
Report of Independent Auditors	1
Consolidated Statements of Net Assets Available for Benefits	3
Consolidated Statements of Changes in Net Assets Available for Benefits	4
Notes to Financial Statements	5
	SCHEDULE
Supplementary Information	
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)	1
Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)	1
Schedule H, Line 4j - Schedule of Reportable Transactions	2

REPORT OF INDEPENDENT AUDITORS

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

Opinion

We have audited the consolidated financial statements of Midwest Operating Engineers Pension Trust Fund and its affiliate, Midwest Operating Engineers Pension Fund Building Not-For-Profit Corporation (collectively, the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the consolidated statements of net assets available for benefits as of March 31, 2024 and 2023, and the related consolidated statements of changes in net assets available for benefits for the years then ended, and the related notes to the consolidated financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the consolidated net assets available for benefits of Midwest Operating Engineers Pension Trust Fund and its affiliate as of March 31, 2024 and 2023, and the changes in their consolidated net assets available for benefits for the years then ended, and the accumulated plan benefits as of March 31, 2023, and the changes in accumulated plan benefits for the year then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

Responsibilities of Management for the Financial Statements (continued)

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

Auditors' Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

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

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

Legacy Professionals LLP

Westchester, Illinois

September 12, 2024

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND
CONSOLIDATED STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

MARCH 31, 2024 AND 2023

	<u>2024</u>	<u>2023</u>
ASSETS		
INVESTMENTS - at fair value		
Commingled investment funds	\$ 4,494,655,947	\$ 3,795,365,916
Corporate stocks	274,631,024	467,263,813
Corporate stocks on loan	7,841,300	42,235,035
Corporate bonds and notes	398,168,557	426,287,073
Corporate bonds and notes on loan	56,405,302	48,663,036
U.S. Government and Government Agency obligations	220,945,748	231,746,945
U.S. Government and Government Agency obligations on loan	109,141,980	96,481,354
Cash equivalents	8,250,192	1,562,271
Municipal bonds	3,185,574	3,487,012
Foreign government securities	3,093,018	2,928,596
Insurance company contract	331,626	579,427
	<u>5,576,650,268</u>	<u>5,116,600,478</u>
Collateral held for securities on loan	177,112,920	190,607,769
Total investments	<u>5,753,763,188</u>	<u>5,307,208,247</u>
RECEIVABLES		
Employer contributions	25,401,459	22,061,416
Accrued interest and dividends	10,488,927	9,394,656
Due from broker for pending investment transactions	9,096,652	8,992,787
Due from related organizations	593,146	346,832
Other	75,962	97,306
Total receivables	<u>45,656,146</u>	<u>40,892,997</u>
PROPERTY AND EQUIPMENT - net	<u>6,239,552</u>	<u>4,863,179</u>
PREPAID EXPENSES AND OTHER ASSETS	<u>1,364,684</u>	<u>2,558,483</u>
CASH	<u>362,298</u>	<u>37,165,436</u>
Total assets	<u>5,807,385,868</u>	<u>5,392,688,342</u>
LIABILITIES AND NET ASSETS		
LIABILITIES		
Accounts payable and accrued expenses	1,820,660	1,600,238
Due to broker for pending investment transactions	18,334,057	27,111,514
Due to related organizations	1,032,316	1,170,247
Deferred employer contributions	976,225	906,207
Liability to return collateral held for securities on loan	177,112,920	190,607,769
Total liabilities	<u>199,276,178</u>	<u>221,395,975</u>
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$ 5,608,109,690</u>	<u>\$ 5,171,292,367</u>

See accompanying notes to consolidated financial statements.

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

YEARS ENDED MARCH 31, 2024 AND 2023

	<u>2024</u>	<u>2023</u>
ADDITIONS		
Investment income		
Net appreciation (depreciation) in fair value of investments	\$ 450,522,972	\$ (380,829,585)
Interest and dividends	89,879,065	74,276,062
Securities lending - net	395,715	422,070
	<u>540,797,752</u>	<u>(306,131,453)</u>
Less investment fees and expenses	(11,184,074)	(11,857,821)
Investment income (loss) - net	529,613,678	(317,989,274)
Employer contributions	332,741,218	310,924,015
Liquidated damages and interest	462,367	498,919
Net rental income (loss)	(26,763)	119,829
Withdrawal liability and other income	792,082	472,057
	<u>863,582,582</u>	<u>(5,974,454)</u>
DEDUCTIONS		
Benefits paid to or for participants		
Benefits paid to participants	412,968,201	398,301,847
Life insurance premiums	6,461,414	6,370,157
Total benefits paid to or for participants	419,429,615	404,672,004
Administrative expenses - net	7,335,644	7,772,913
Total deductions	<u>426,765,259</u>	<u>412,444,917</u>
NET INCREASE (DECREASE)	436,817,323	(418,419,371)
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	5,171,292,367	5,589,711,738
End of year	<u>\$ 5,608,109,690</u>	<u>\$ 5,171,292,367</u>

See accompanying notes to consolidated financial statements.

MIDWEST OPERATING ENGINEERS PENSION TRUST FUND

NOTES TO CONSOLIDATED FINANCIAL STATEMENTS

MARCH 31, 2024 AND 2023

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

New Accounting Pronouncement - In June 2016, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2016-13, *Financial Instruments - Credit Losses* (Topic 326), which was effective for the Plan for the year ended March 31, 2024. This new standard provides financial statement users with more decision-useful information about the expected credit losses on financial instruments and other commitments to extend credit held by a reporting entity at each reporting date. The standard replaced the incurred loss impairment model with a methodology that reflects expected credit losses and requires consideration of a broader range of reasonable and supportable information to inform credit loss estimates. The standard had no material impact on the Plan's financial statements.

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

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

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

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

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

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Withdrawal Liability Assessments - The Plan complies with the provisions of the Multiemployer Pension Plan Amendments Act of 1980 that require imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. As set forth in the Employee Retirement Income Security Act of 1974 (ERISA), as amended, a portion of the Plan's actuarially determined unfunded vested liability is allocated to a withdrawing employer in proportion to the employer's contributions in the years before withdrawal compared with total employers' contributions during the same period. The Plan recognizes withdrawal liability assessment income when entitlement has been determined, net of amounts deemed uncollectible, if any.

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

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

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

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

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

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

Reciprocal Contributions - The Plan is signatory to reciprocity agreements with various other multiemployer pension plans for its participants who perform work outside the geographic jurisdiction of the local union. Participants who are normally employed within the territory of one local union (home local) may be temporarily employed within the territory of another local union (reciprocating local). When a participant of the home local works in the territory of a reciprocating local, the latter is to make contributions to the former's fringe benefit plans on the participant's behalf. Monies received by the Plan on behalf of persons from outside participating local unions are forwarded to their home local fringe benefit plans. The Plan uses the same recognition and measurement criteria for contributions received on behalf of its participants under the terms of reciprocity agreements, as for all other employer contribution revenue. Amounts paid to other plans under the terms of reciprocity agreements are not reflected in the statements of changes in net assets available for benefits, as the amounts received are not revenue earned by the Plan, and the corresponding payments are not an expense of the Plan. The Plan recognizes a liability upon receiving reciprocal contributions on behalf of non-participants working within the jurisdiction of the local union, and recognizes a decrease in that liability upon remitting those contributions to the appropriate plan. Employer contributions included reciprocal contributions of \$1,980,476 and \$1,796,414 for the years ended March 31, 2024 and 2023, respectively, from various other pension plans under the terms of reciprocity agreements. The Plan remitted a total of \$4,127,404 and \$3,004,274 in reciprocal contributions to various other pension plans under the terms of reciprocity agreements for the years ended March 31, 2024 and 2023, respectively. No reciprocity payments were owed by the Plan at either March 31, 2024 or 2023.

Rental Income - The Building Corporation leases office space to various organizations, as described in Note 10. Under generally accepted accounting principles (GAAP), rental revenue is recorded on a straight-line basis over the applicable lease term. The Plan recognizes rental revenue on the accrual basis of accounting and believes that the difference between this method and a straight-line basis is immaterial.

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

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

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

Subsequent Events - Subsequent events have been evaluated through September 12, 2024, which is the date the financial statements were available to be issued.

NOTE 2. DESCRIPTION OF THE ORGANIZATIONS

Plan

The Plan was established during 1963 to provide retirement and disability benefits for eligible participants. The Plan is primarily funded by employer contributions as specified in the collective bargaining agreements. The Plan is a multiemployer defined benefit pension plan and is subject to the provisions of ERISA.

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

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

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

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

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

Effective January 1, 2023 the Plan was amended. The amendments included but were not limited to the establishment of the Worker Retention Program, re-defining the early retirement date and the adjustment of the pension benefit required beginning date.

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

Building Corporation

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

NOTE 3. PRIORITIES UPON TERMINATION

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

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

NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated December 18, 2015, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes under the provisions of Section 501(a). The Plan has been amended since receiving the determination letter. The Plan's administrator and the Plan's legal counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code, and therefore believe that the Plan was qualified and the related trust was tax-exempt as of the financial statement date. The Plan is subject to tax, however, on any unrelated business income. The Plan receives a flowthrough of partnership income through investments structured as limited partnerships. No unrelated business income taxes were paid during the years ended March 31, 2024 and 2023.

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

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

NOTE 5. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. Hourly contribution rates ranged from \$0.50 to \$19.00 for the years ended March 31, 2024 and 2023.

The Plan's actuary has advised that the minimum funding requirements of ERISA are being met as of April 1, 2023.

NOTE 6. ACTUARIAL INFORMATION

An actuarial valuation of the Plan was made by Segal as of March 31, 2023. Information shown in the report included the following:

Actuarial present value of accumulated plan benefits:	
Vested benefits:	
Participants currently receiving payments	\$ 3,638,579,613
Other vested benefits	<u>2,479,311,799</u>
Total vested benefits	6,117,891,412
Nonvested benefits	<u>98,863,130</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 6,216,754,542</u>

As reported by the actuary, the changes in the present value of accumulated plan benefits during the year ended March 31, 2023 were as follows:

Actuarial present value of accumulated plan benefits at beginning of year	<u>\$ 5,940,645,161</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated, net experience gain or loss, changes in data	194,330,889
Interest	403,750,929
Benefits paid	(404,672,004)
Plan amendments	<u>82,699,567</u>
Net increase	<u>276,109,381</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 6,216,754,542</u>

Effective January 1, 2023, the Plan was amended. The Workers Retention Program was established to allow eligible participants to earn additional accrued benefits if they continue to work in covered employment past normal retirement age. This program will end on December 31, 2025 unless extended via plan amendment.

NOTE 6. ACTUARIAL INFORMATION (CONTINUED)

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

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

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

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

Since information on the accumulated plan benefits at March 31, 2024 and the changes therein for the year then ended are not included, these financial statements do not purport to present a complete presentation of the financial status of the Plan as of March 31, 2024 and the changes in its financial status for the year then ended, but a presentation of the net assets available for benefits and the changes therein as of and for the year ended March 31, 2024. The complete financial status is presented as of March 31, 2023.

As of April 1, 2024, the Plan was certified by its actuary to be in neither critical nor endangered status (“green zone”), within the meaning of the Pension Protection Act of 2006, as amended.

NOTE 7. FAIR VALUE MEASUREMENTS

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

Basis of Fair Value Measurement

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

The methods used to measure fair value may produce an amount that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

The following tables set forth, by level within the fair value hierarchy, the Plan's investment assets at fair value as of March 31, 2024 and 2023. As required, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. In accordance with generally accepted accounting principles, certain investments that are measured at fair value using the net asset value per share (or its equivalent) practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in the following tables are intended to permit reconciliation of the fair value hierarchy to the amounts presented in the consolidated statements of net assets available for benefits.

		Fair Value Measurements at 3/31/24 Using		
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
	Total			
Commingled investment funds - mutual fund	\$ 8,430,407	\$ 8,430,407	\$ -	\$ -
Corporate stocks	282,472,324	282,472,324	-	-
Corporate bonds and notes	454,573,859	-	454,573,859	-
U.S. Government and Government Agency obligations	330,087,728	172,709,031	157,378,697	-
Cash equivalents	8,250,192	8,250,192	-	-
Municipal bonds	3,185,574	-	3,185,574	-
Foreign government securities	3,093,018	-	3,093,018	-
Insurance company contract	331,626	-	331,626	-
Collateral held for securities on loan	177,112,920	177,112,920	-	-
	<u>1,267,537,648</u>	<u>\$ 648,974,874</u>	<u>\$ 618,562,774</u>	<u>\$ -</u>
Investments measured at net asset value:				
Commingled investment funds:				
Common and collective trusts	3,237,065,481			
Pooled separate accounts	200,539,068			
Limited partnerships and limited liability companies	1,048,620,991			
Total	<u>\$ 5,753,763,188</u>			

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

		Fair Value Measurements at 3/31/23 Using		
		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
	Total			
Corporate stocks	\$ 509,498,848	\$ 509,498,848	\$ -	\$ -
Corporate bonds and notes	474,950,109	-	474,950,109	-
U.S. Government and Government Agency obligations	328,228,299	162,645,500	165,582,799	-
Cash equivalents	1,562,271	1,562,271	-	-
Municipal bonds	3,487,012	-	3,487,012	-
Foreign government securities	2,928,596	-	2,928,596	-
Insurance company contract	579,427	-	579,427	-
Collateral held for securities on loan	190,607,769	190,607,769	-	-
	1,511,842,331	<u>\$ 864,314,388</u>	<u>\$ 647,527,943</u>	<u>\$ -</u>
Investments measured at net asset value:				
Commingled investment funds:				
Common and collective trusts	2,581,903,835			
Pooled separate accounts	243,472,579			
Limited partnerships and limited liability companies	969,989,502			
Total	<u>\$ 5,307,208,247</u>			

Level 1 Measurements

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

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

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

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

Level 2 Measurements

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

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

Measurements Using Net Asset Value as a Practical Expedient

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

The common and collective trusts and two limited partnerships, with total fair values equal to \$3,479,377,487 and \$2,802,871,300 at March 31, 2024 and 2023, respectively, as well as the pooled separate accounts, are direct filing entities (DFEs) and file a Form 5500 annual report with the U.S. Department of Labor. The Plan is not required to disclose the significant investment strategies of DFE investments. The common and collective trusts and the two limited partnerships are not subject to significant withdrawal restrictions. Units held in the pooled separate accounts are generally able to be withdrawn on a quarterly basis upon written notice.

NOTE 7. FAIR VALUE MEASUREMENTS (CONTINUED)

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

The following table presents information regarding the remaining limited partnerships and the limited liability companies at March 31, 2024 and 2023:

Underlying Asset	Fair Value		Redemption	Scheduled Termination Date
	<u>2024</u>	<u>2023</u>		
Venture capital	\$ -	\$ 15,307	Self-liquidating	Liquidated
Infrastructure	9,653,725	8,537,465	None	N/A
Infrastructure	103,574,750	-	None	N/A
Real estate	133,020,819	160,506,601	Quarterly, as available with 10 days notice	N/A
Real estate	3,814,117	4,871,637	Self-liquidating	Currently liquidating
Real estate	52,206,610	54,364,676	Self-liquidating	12/2026
Real estate	60,886,194	32,449,146	Self-liquidating	12/2029
Bank loans	137,570,907	122,854,373	Monthly with 10 days notice	N/A
Hedge	137,534,076	182,037,103	Monthly upon written notice	N/A
Hedge	27,609,690	26,881,073	Quarterly with 95 days notice	N/A
Hedge	11,215,668	11,491,079	Quarterly with 95 days notice	N/A
Private equity	31,074,794	39,537,672	Self-liquidating	One year after all portfolio investments have been liquidated
Private equity	8,250,166	9,967,844	Self-liquidating	One year after all portfolio investments have been liquidated
Private equity	<u>89,897,469</u>	<u>95,508,061</u>	Self-liquidating	One year after all portfolio investments have been liquidated
Total	<u>\$ 806,308,985</u>	<u>\$ 749,022,037</u>		

NOTE 8. PROPERTY AND EQUIPMENT

Property and equipment at March 31, 2024 and 2023 consisted of the following:

	<u>2024</u>	<u>2023</u>
Land	\$ 1,255,000	\$ 1,255,000
Building and improvements	7,027,160	6,019,586
Office furniture and equipment	1,716,967	1,662,261
Data processing equipment and software	1,610,159	1,545,530
Website	5,703,531	4,749,616
Automobiles	94,551	94,551
Construction in progress	-	6,229
	<u>17,407,368</u>	<u>15,332,773</u>
Less accumulated depreciation	<u>(11,167,816)</u>	<u>(10,469,594)</u>
Net property and equipment	<u>\$ 6,239,552</u>	<u>\$ 4,863,179</u>

Depreciation expense was \$698,221 for the year ended March 31, 2024 and \$910,358 for 2023.

NOTE 9. RELATED ORGANIZATIONS

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

Shared Expenses

Common operating expenses, primarily salaries and related expenses, are initially paid by the Welfare Plan and allocated on a quarterly basis to the respective organizations based on estimates of time spent and costs incurred. Total common operating expenses allocated to the Plan for the years ended March 31, 2024 and 2023 were \$3,720,372 and \$3,809,020 respectively, which included the Plan's allocated portion of benefit plan contributions on behalf of shared employees.

Total pension contributions to two multiemployer defined benefit plans, a multiemployer defined contribution retirement plan and a single employer defined contribution retirement plan included in the allocation of shared administrative expenses were \$828,059 and \$879,728 for the years ended March 31, 2024 and 2023, respectively.

Expenses related specifically to collections are initially paid by the Apprenticeship Fund and allocated on a monthly basis to the respective organizations based on estimates of time spent and costs incurred. Total shared collection expenses allocated to the Plan for the years ended March 31, 2024 and 2023 were \$203,415 and \$201,902 respectively, which included the Plan's share of benefit plan contributions on behalf of employees.

NOTE 9. RELATED ORGANIZATIONS (CONTINUED)

Shared Expenses (continued)

Expenses for computer-related costs are initially paid by the Plan and are allocated on a quarterly basis to the respective organizations based on estimates of costs incurred. Netted with administrative expenses are shared computer expenses reimbursed to the Plan for the years ended March 31, 2024 and 2023 totaling \$1,727,597 and \$1,686,369 respectively.

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

Equipment and Informational Technology Services

The Plan, along with the Midwest Operating Engineers Fringe Benefit Funds, the Local and the Credit Union, established Midwest Operating Engineers Not-for Profit IT Services, LLC (the LLC). The LLC was created to purchase telephone and data processing equipment at group discounted prices and to share in the furnishing of technical services. The Plan paid \$275,077 and \$323,793 under service agreements with the LLC during the years ended March 31, 2024 and 2023, respectively. The Plan's financial interest in the LLC at March 31, 2024 and 2023 is estimated to be \$166,462 and \$127,678 respectively, based on the Plan's ownership percentage reported on the LLC's Form K-1, *Partner's Share of Income, Deductions, Credits*, and is included in prepaid expenses and other assets in the accompanying financial statements.

Rental Income

The Plan received rental income of approximately \$1,600,000 from related organizations for the year ended March 31, 2024 and \$1,500,000 for 2023.

Lockbox

Contributions received on behalf of the Plan and other related organizations are deposited into a lockbox account not owned or maintained by the Plan. On a regular basis, contributions due to the Plan are transferred from the lockbox into the Plan's cash account. The Plan continually monitors lockbox posting activity and makes adjustments as necessary. Employers and participants are given proper credit based on reports submitted. No amounts were due to the Plan related to lockbox deposits at either March 31, 2024 or 2023.

NOTE 10. OFFICE LEASES (AS LESSOR)

The Building Corporation leases office space to certain related organizations as described in Note 9, as well as to various unrelated tenants. The leases contain annual escalation clauses and are set to expire between 2025 and 2027. Gross rental income for office space for the years ended March 31, 2024 and 2023 was \$1,782,689 and \$1,810,829 respectively. Future minimum rental income, subject to annual increases based upon the Consumer Price Index, to be received under non-cancelable lease agreements is as follows:

Year ending March 31,	
2025	\$ 1,782,502
2026	323,977
2027	323,977
2028	26,998
Total	<u>\$ 2,457,454</u>

Rental income is reported net of occupancy expenses and related depreciation totaling \$1,809,452 and \$1,691,000 for the years ended March 31, 2024 and 2023, respectively.

NOTE 11. SECURITIES LENDING

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

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

The Plan and the bank each receive a percentage of the revenue derived from securities lending activities. Net securities lending income was \$395,715 and \$422,070 for the years ended March 31, 2024 and 2023, respectively.

NOTE 11. SECURITIES LENDING (CONTINUED)

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

At March 31, 2024, the fair value of securities loaned was \$173,388,582 while the cash collateral held was \$173,145,111 and noncash collateral was \$3,967,809. At March 31, 2023, the fair value of securities loaned was \$187,379,425 while the cash collateral held was \$185,338,174 and noncash collateral was \$5,269,595. The value of the collateral held and a corresponding liability to return the collateral have been reported in the accompanying financial statements.

NOTE 12. RISKS AND UNCERTAINTIES

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

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

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

NOTE 12. RISKS AND UNCERTAINTIES (CONTINUED)

The actuarial present value of accumulated plan benefits is reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

NOTE 13. COMMITMENTS

The Plan has entered into various investment arrangements. As of March 31, 2024, the Plan has approximately \$120,000,000 in outstanding capital commitments to certain investment funds.

REPORT OF INDEPENDENT AUDITORS ON SUPPLEMENTAL SCHEDULES

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

We have audited the financial statements of Midwest Operating Engineers Pension Trust Fund (the Plan) as of and for the years ended March 31, 2024 and 2023, and our report thereon dated September 12, 2024, which expressed an unmodified opinion on those financial statements, appears on pages 1 and 2. Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. Supplemental Schedules 1 and 2 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

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

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

Legacy Professionals LLP

Westchester, Illinois

September 12, 2024

SCHEDULE C	OTHER SERVICE PROVIDER SERVICE CODES	STATEMENT	1
------------	--------------------------------------	-----------	---

NAME	SERVICE CODES
BLACKROCK INSTITUTIONAL TRUST CO	21
BLACKROCK INSTITUTIONAL TRUST CO	24
BLACKROCK INSTITUTIONAL TRUST CO	28
BLACKROCK INSTITUTIONAL TRUST CO	50
BLACKROCK INSTITUTIONAL TRUST CO	51
BLACKROCK INSTITUTIONAL TRUST CO	68
AMALGAMATED BANK OF CHICAGO	19
AMALGAMATED BANK OF CHICAGO	28
AMALGAMATED BANK OF CHICAGO	51
AMALGAMATED BANK OF CHICAGO	62
JP MORGAN CHASE BANK	24
JP MORGAN CHASE BANK	27
JP MORGAN CHASE BANK	28
JP MORGAN CHASE BANK	50
JP MORGAN CHASE BANK	51
NORTHERN TRUST CORPORATION	19
NORTHERN TRUST CORPORATION	28
NORTHERN TRUST CORPORATION	51
NORTHERN TRUST CORPORATION	72

CODES TO SCHEDULE C, LINE 2(B)

SCHEDULE H	OTHER RECEIVABLES	STATEMENT	2
------------	-------------------	-----------	---

DESCRIPTION	BEGINNING	ENDING
ACCRUED INTEREST AND DIVIDENDS	9,394,656.	10,452,140.
DUE FROM BROKER	8,992,787.	9,096,652.
OTHER RECEIVABLES	1,500.	1,500.
PREPAID EXPENSES	2,245,290.	1,332,566.
MOE BUILDING NOT-FOR-PROFIT CORPORAT	12,141,828.	12,774,199.
TOTAL TO SCHEDULE H, LINE 1B(3)	32,776,061.	33,657,057.

SCHEDULE H	OTHER GENERAL INVESTMENTS	STATEMENT	3
------------	---------------------------	-----------	---

DESCRIPTION	BEGINNING	ENDING
MUNICIPAL OBLIGATIONS AND OTHER INVE	10,323,490.	6,873,367.
COLLATERAL HELD FOR SECURITIES ON LO	190,607,769.	177,112,920.
TOTAL TO SCHEDULE H, LINE 1C(15)	200,931,259.	183,986,287.

SCHEDULE H	OTHER PLAN LIABILITIES	STATEMENT	4
DESCRIPTION	BEGINNING	ENDING	
DUE TO BROKER	25,533,177.	18,334,057.	
DEFERRED EMPLOYER CONTRIBUTIONS	906,207.	976,225.	
LIABILITY TO RETURN COLLATERAL FOR S	190,607,769.	177,112,920.	
TOTAL TO SCHEDULE H, LINE 1J	217,047,153.	196,423,202.	

SCHEDULE H	OTHER INCOME	STATEMENT	5
DESCRIPTION	AMOUNT		
SECURITIES LENDING	395,715.		
LIQUIDATED DAMAGES	462,367.		
OCCUPANCY INCOME - NET	318,954.		
MISCELLANEOUS INCOME	786,914.		
REIMBURSED SHARED ADMINISTRATIVE EXPENSES	1,727,597.		
TOTAL TO SCHEDULE H, LINE 2C	3,691,547.		

SCHEDULE H	OTHER ADMINISTRATIVE EXPENSES	STATEMENT	6
DESCRIPTION	AMOUNT		
COMPUTER	1,829,308.		
DEPRECIATION	305,335.		
EQUIPMENT RENTAL AND MAINTENANCE	200,581.		
INSURANCE	247,465.		
IT SERVICE FEES	275,077.		
MEETINGS AND CONFERENCE	5,093.		
OFFICE	64,045.		
PLAN TERMINATION INSURANCE	1,088,570.		
PRINTING AND POSTAGE	109,095.		
SHARED ADMINISTRATIVE EXPENSES	3,923,787.		
TELEPHONE	15,384.		
OTHER PROFESSIONAL FEES	63,001.		
TOTAL TO SCHEDULE H, LINE 2I(11)	8,126,741.		

Schedule R, line 13d - Collective Bargaining Agreement Expiration Date

Midwest Operating Engineers Pension Trust Fund
EIN: 36-6140097 PLAN: 001
Year Ended March 31, 2024

<u>Name of Employer</u>	<u>Expiration Date</u>
<u>STEVENSON CRANE SERVICE INC</u>	
Rate Table: 301	5/31/2025
Rate Table: 302	5/31/2025
Rate Table: 1500	5/31/2027
Rate Table: 1501	5/31/2027
Rate Table: 2800	5/31/2027
Rate Table: 8004	5/31/2027
<u>NPL Great Lakes LLC</u>	
Rate Table: 100	5/31/2027
Rate Table: 1900	5/31/2026
Rate Table: 2000	5/31/2026
Rate Table: 2700	5/31/2026
<u>TMS INTERNATIONAL LLC f/k TUBE</u>	
Rate Table: 8221	12/31/2025
Rate Table: 8251	12/31/2025
Rate Table: 8253	12/31/2025
Rate Table: 8262	12/31/2026
Rate Table: 8265	8/31/2024
Rate Table: 9221	7/31/2025
Rate Table: 9230	7/31/2025
Rate Table: 9231	7/31/2025
Rate Table: 9238	8/31/2026
Rate Table: 9514	10/31/2026
<u>LOCAL 150 IUOE</u>	
Rate Table: 8054	5/31/2025
Rate Table: 8322	5/31/2025
Rate Table: 8328	5/31/2025
Rate Table: 9233	5/31/2025
Rate Table: 9234	5/31/2025
Rate Table: 9243	5/31/2025
<u>WALSH CONSTRUCTION II LLC</u>	
Rate Table: 132	5/31/2024
Rate Table: 133	5/31/2027
Rate Table: 134	5/31/2027
Rate Table: 1513	5/31/2027
Rate Table: 2800	5/31/2027
Rate Table: 50083	5/31/2024
<u>MEADE</u>	
Rate Table: 100	5/31/2027
Rate Table: 1500	5/31/2027
Rate Table: 1900	5/31/2026
Rate Table: 2700	5/31/2026
Rate Table: 3100	5/31/2027
Rate Table: 7051	5/31/2027
Rate Table: 7052	5/31/2027
<u>D CONSTRUCTION</u>	
Rate Table: 100	5/31/2027
Rate Table: 1700	5/31/2027
Rate Table: 3000	5/31/2027
Rate Table: 4701	5/31/2027
<u>Bulk Transport</u>	
Rate Table: 9253	4/30/2027
Rate Table: 9254	4/30/2027
Rate Table: 9257	10/31/2025
Rate Table: 9263	11/30/2024
Rate Table: 9269	7/31/2026
Rate Table: 9272	8/31/2026

Schedule R, line 13e - Information on Contribution Rates and Base Units

Midwest Operating Engineers Pension Trust Fund
EIN: 36-6140097 PLAN: 001
Year Ended March 31, 2024

<u>Name of Employer</u>	<u>Contribution Rates</u>
<u>STEVENSON CRANE SERVICE INC</u>	
NWIIBG (STEVENSON)	- \$13.60 per hour
NWIIBG (STEVENSON) 1-2 YR APP	- \$11.00 per hour
ILL BLDG. DIST. 1-2-3	- \$16.00 per hour
NMA ILL BLDG DIST 123 - NO CRF	- \$16.00 per hour
IL BLDG APPRENTICE DIST 1-2-3	- \$14.25 per hour
DRIVERS AGREEMENT	- \$14.25 per hour
<u>NPL Great Lakes LLC</u>	
MARBA-IL HH DISTRICTS 1 2 3	- \$16.00 per hour
INTL PIPELINE L/150 IL ZONE 1	- \$12.19 per hour
INTL PIPELINE - IN ZONE 1 - L/150 MEMBERS	- \$11.50 per hour
MARBA-IL HH DIST 1-2-3 / 1ST - 2ND YR APP	- \$14.45 per hour
<u>TMS INTERNATIONAL LLC f/k TUBE</u>	
TMS INT/TUBE CITY-CLEVELAND CLIFFS BURNS HARB	- \$8.30 per hour
TMS INT/TUBE CITY-CLEVELAND CLIFFS BURNS HARB	- \$6.10 per hour
TMS INT/CLV CLIFFS IND HARB E & W MEC/WELD -	- \$8.00 per hour
FLEET SERVICES - JOURNEYMAN	- \$12.25 per hour
TMS - CLEVELAND CLIFFS IN HARBOR EAST - JOURN	- \$9.70 per hour
TUBE CTY USS/GARY WORKS - JOURNEYMAN	- \$9.50 per hour
TUBE CTY USS/GARY WORKS - 1-2 YR APP	- \$5.80 per hour
TUBE CTY USS/GARY WORKS - 3-4 YR APP	- \$7.30 per hour
TUBE CITY PORT IN/NLMK/A FINKL - JOURNEYMAN	- \$6.15 per hour
TMS INTERNATIONAL GARY,IN(USX/SCF)- TUBE CITY	- \$7.75 per hour
<u>LOCAL 150 IUOE</u>	
UNION HALL PEN/VAC/REF	- \$15.25 per hour
LOCAL 150 ORG MARBA SALT	- \$16.00 per hour
L/150 ORG QUAD CITY SALT	- \$12.10 per hour
CREDIT UNION - PEN/RMSP	- \$11.20 per hour
UNION HALL AND CRF PEN/RMSP/REF	- \$16.00 per hour
TROY GROVE STONE SUPPLEMENT RATES	- \$11.09 per hour
<u>WALSH CONSTRUCTION II LLC</u>	
WALSH CONST L/150 & L/513	- \$16.00 per hour
WALSH CONST II H&H - JRNYMN 3RD & 4TH YR	- \$16.00 per hour
WALSH CONST II H&H - 1ST & 2ND YR APP	- \$14.45 per hour
WALSH CONST II BLDG - JRNYMN 3RD & 4TH YR APP	- \$16.00 per hour
IL BLDG APPRENTICE DIST 1-2-3	- \$14.45 per hour
KEYMAN L/150 A/C 100 RATES	\$16.00 per hour
<u>MEADE</u>	
MARBA-IL HH DISTRICTS 1 2 3	- \$16.00 per hour
ILL BLDG. DIST. 1-2-3	- \$16.00 per hour
INTL PIPELINE L/150 IL ZONE 1	- \$12.19 per hour
MARBA-IL HH DIST 1-2-3 / 1ST - 2ND YR APP	- \$14.45 per hour
NATIONAL PIPELINE-IN ZONE 4 GROUP 1 & 2	- \$11.30 per hour
MEADE - SIDE LETTER L/103-L150	- \$4.95 per hour
MEADE - SIDE LETTER L/139-L150	- \$2.45 per hour
<u>D CONSTRUCTION</u>	
MARBA-IL HH DISTRICTS 1 2 3	- \$16.00 per hour
ILLINOIS VALLEY H & H AND BUILDING	- \$16.00 per hour
ILL VALLEY H H & BLDG 1ST & 2ND YR APP	- \$14.45 per hour
WAIVED WAIVERS OWNERS H H	- \$16.00 per hour
<u>Bulk Transport</u>	
JOURNEYMAN RENTAL SHOP AGREEMENT	- \$13.35 per hour
APPRRENTICES 0-4000 HR -RENTAL SHOP AGRMNT	- \$8.85 per hour
BULK/INTERMODAL PEN/REF WAGES	- \$12.70 per hour
BULK - HOSTLER TRUCK SHOPS	- \$8.10 per hour
BULK(TEAROUT DIV)-ALL FUNDS	- \$12.30 per hour
BULK (AIR COMPRESSOR DIV)	- \$8.25 per hour

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 2023 This Form is Open to Public Inspection
---	---	--

For calendar plan year 2023 or fiscal plan year beginning 04/01/2023 and ending 03/31/2024

▶ Round off amounts to nearest dollar.
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	D Employer Identification Number (EIN) 36-6140097

E Type of plan: (1) ☒ Multiemployer Defined Benefit (2) ☐ Money Purchase (see instructions)

1a Enter the valuation date: Month 04 Day 01 Year 2023	
b Assets	
(1) Current value of assets	1b(1) 5,171,292,367
(2) Actuarial value of assets for funding standard account.....	1b(2) 5,699,285,224
c (1) Accrued liability for plan using immediate gain methods	1c(1) 6,216,754,542
(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) 6,216,754,542
d Information on current liabilities of the plan:	
(1) Amount excluded from current liability attributable to pre-participation service (see instructions).....	1d(1)
(2) "RPA '94" information:	
(a) Current liability	1d(2)(a) 11,514,001,317
(b) Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b) 373,030,507
(c) Expected release from "RPA '94" current liability for the plan year	1d(2)(c) 422,142,775
(3) Expected plan disbursements for the plan year	1d(3) 429,942,775

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

SIGN HERE William Gitterman WJG Signature of actuary William Gitterman, FSA, MAAA Type or print name of actuary SEGal Firm name 101 N. WACKER DR., SUITE 500 CHICAGO IL 60606-1724 Address of the firm	10/30/2024 Date 2308743 Most recent enrollment number 312-984-8500 Telephone number (including area code)
---	---

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)	2a	5,171,292,367
b "RPA '94" current liability/participant count breakdown:	(1) Number of participants	(2) Current liability
(1) For retired participants and beneficiaries receiving payment	11,566	5,673,012,183
(2) For terminated vested participants	5,786	847,745,953
(3) For active participants:		
(a) Non-vested benefits		248,861,429
(b) Vested benefits		4,744,381,752
(c) Total active	12,949	4,993,243,181
(4) Total	30,301	11,514,001,317
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage	2c	44.91 %

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

(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM/DD/YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
10/01/2023	333,965,824				
Totals ▶			3(b)	333,965,824	3(c) 0
(d) Total withdrawal liability amounts included in line 3(b) total					3(d) 762,239

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	4a	91.7 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	4b	N
c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan?		☐ Yes ☐ No
d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (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:	4f	
• 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."		

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

a ☐ Attained age normal	b ☐ Entry age normal	c ☒ Accrued benefit (unit credit)	d ☐ Aggregate
e ☐ Frozen initial liability	f ☐ Individual level premium	g ☐ Individual aggregate	h ☐ Shortfall
i ☐ Other (specify):			
j If box h is checked, enter period of use of shortfall method			5j

- k** Has a change been made in funding method for this plan year? ☐ Yes ☒ No
- l** If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ☐ Yes ☐ No
- m** If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method 5m

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	6a	2.70 %
	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
(2) Females	6c(2)	A
d Valuation liability interest rate	6d	7.00 %
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)	7.00 %
g Estimated investment return on actuarial value of assets for year ending on the valuation date	6g	4.7 %
h Estimated investment return on current value of assets for year ending on the valuation date	6h	-5.7 %
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)	7,520,741
(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	178,918,449	18,359,144
3	36,276,978	3,722,446

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

0

b Employer's normal cost for plan year as of valuation date

9b

148,080,162

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)

2,570,195,457

350,280,158

(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

34,885,222

e Total charges. Add lines 9a through 9d

9e

533,245,542

Credits to funding standard account:

f Prior year credit balance, if any

9f

897,351,995

g Employer contributions. Total from column (b) of line 3

9g

333,965,824

Outstanding balance

h Amortization credits as of valuation date

9h

1,155,374,144

170,938,675

i Interest as applicable to end of plan year on lines 9f, 9g, and 9h

9i

86,469,151

j Full funding limitation (FFL) and credits:

(1) ERISA FFL (accrued liability FFL)

9j(1)

2,237,256,935

(2) "RPA '94" override (90% current liability FFL)

9j(2)

4,949,659,588

(3) FFL credit

9j(3)

0

k (1) Waived funding deficiency

9k(1)

(2) Other credits

9k(2)

l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)

9l

1,488,725,645

m Credit balance: If line 9l is greater than line 9e, enter the difference

9m

955,480,103

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 current plan year

9o(1)

(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:

(a) Reconciliation outstanding balance as of valuation date

9o(2)(a)

(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))

9o(2)(b)

0

(3) Total as of valuation date

9o(3)

0

10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)

10

11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions

☒ Yes ☐ No

Schedule MB, line 8b(2) - Schedule of Active Participant Data

The participant data is for the year ended March 31, 2023

Age	Total	Years of Vesting Service								
		Less than 5	5 - 9	10 -14	15 - 19	20 - 24	25 - 29	30 - 34	35 - 39	40 & over
Under 20	40	40	-	-	-	-	-	-	-	-
	\$142	\$142	-	-	-	-	-	-	-	-
20 - 24	612	553	59	-	-	-	-	-	-	-
	\$329	\$285	\$739	-	-	-	-	-	-	-
25 - 29	1,089	642	420	27	-	-	-	-	-	-
	\$584	\$353	\$894	\$1,281	-	-	-	-	-	-
30 - 34	1,323	542	597	161	23	-	-	-	-	-
	\$815	\$374	\$998	\$1,386	\$2,461	-	-	-	-	-
35 - 39	1,422	409	497	210	280	26	-	-	-	-
	\$1,263	\$365	\$959	\$1,414	\$2,755	\$3,948	-	-	-	-
40 - 44	1,830	308	452	210	404	404	52	-	-	-
	\$2,139	\$381	\$979	\$1,438	\$2,681	\$4,190	\$5,330	-	-	-
45 - 49	1,955	198	328	172	400	486	349	22	-	-
	\$2,931	\$342	\$977	\$1,511	\$2,581	\$4,130	\$5,461	\$6,256	-	-
50 - 54	2,104	147	241	170	374	482	475	185	30	-
	\$3,582	\$361	\$916	\$1,547	\$2,678	\$4,146	\$5,394	\$6,579	\$7,356	-
55 - 59	1,597	74	155	117	271	348	310	201	119	2
	\$3,866	\$365	\$957	\$1,411	\$2,560	\$3,997	\$5,227	\$6,226	\$7,226	-
60 - 64	754	33	86	68	153	157	127	80	37	13
	\$3,474	\$356	\$901	\$1,389	\$2,463	\$3,857	\$4,781	\$5,787	\$7,173	-
65 - 69	184	10	17	17	56	32	19	14	5	14
	\$3,238	-	-	-	\$2,406	\$3,397	-	-	-	-
70 & over	30	6	6	2	3	4	1	3	1	4
	\$2,625	-	-	-	-	-	-	-	-	-
Unknown	9	7	2	-	-	-	-	-	-	-
	\$215	-	-	-	-	-	-	-	-	-
Total	12,949	2,969	2,860	1,154	1,964	1,939	1,333	505	192	33
	\$2,345	\$345	\$952	\$1,439	\$2,625	\$4,084	\$5,297	\$6,254	\$7,216	\$8,596

Statement of Actuarial Assumptions, Methods and Models

(Schedule MB, Line 6)

Mortality Rates

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

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

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

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

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

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

Annuitant Mortality Rates

Age	Rate (%) ¹					
	Healthy Pensioners		Beneficiaries		Disabled Pensioners	
	Male	Female	Male	Female	Male	Female
55	0.85	0.65	1.79	1.09	2.56	1.87
60	1.28	0.91	2.30	1.45	2.95	2.28
65	1.61	1.21	2.89	1.81	3.55	2.64
70	2.36	1.66	3.59	2.29	4.52	3.20
75	3.69	2.63	4.77	3.23	6.27	4.39
80	6.20	4.56	6.88	4.97	9.33	6.58
85	10.43	7.99	10.47	8.06	14.23	10.36
90	17.53	13.77	16.92	13.77	21.28	17.01

¹ Mortality rates shown for current year.

Termination Rates

Age	Rate (%)				
	Mortality ¹		Disability ²	Withdrawal ³	
	Male	Female		Less Than Three Years of Service	Three or More Years of Service
20	0.09	0.03	0.05	10.00	6.88
25	0.09	0.05	0.05	10.00	4.90
30	0.11	0.06	0.05	10.00	3.76
35	0.14	0.07	0.06	10.00	2.90
40	0.15	0.09	0.09	10.00	2.18
45	0.17	0.11	0.18	10.00	1.48
50	0.22	0.15	0.40	10.00	0.73
55	0.34	0.25	0.85	10.00	0.00
60	0.55	0.40	0.00	10.00	0.00

¹ Mortality rates shown for current year.

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

³ Withdrawal rates cut out at early retirement age.

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

Retirement Rates for Active Participants	Age	Annual Retirement Rates for Participants Not Eligible for WRP Benefits*	Annual Retirement Rates for Participants Eligible for WRP Benefits*
	55	12.5%	12.5%
	56 – 57	10%	10%
	58 – 59	10%	5%
	60	30%	10%
	61	20%	15%
	62	40%	60%
	63 – 66	30%	40%
	67	100%	100%
* Applicable only to participants eligible to retire at that age, minimum 20% at earliest retirement age The retirement rates were based on historical and current demographic data, adjusted to reflect change in plan design, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of retirements by age and the projected number based on the prior years' assumption over the most recent five years			
Description of Weighted Average Retirement Age	Age 61, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in the April 1, 2023 actuarial valuation.		
Retirement Age for Inactive Vested Participants	60, or earliest retirement age, if later The retirement age for inactive vested participants was based on historical and current demographic data, adjusted to reflect change in plan design, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual average age at retirement and the assumed age under prior years' assumption over the most recent five years.		
Future Benefit Accruals	1,775 hours per year per active employee included in the valuation The future benefit accruals were based on historical and current demographic data, adjusted to reflect estimated future experience and professional judgment. As part of the analysis, a comparison was made between the assumed and the actual benefit accruals over the most recent five years		
Unknown Data for Participants	Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.		
Definition of Active Participants	Employees with at least 500 hours in the most recent plan year, excluding those who have retired as of the valuation date.		
Percent Married	80%		

Age of Spouse	For current pensioners, age and sex of current spouse if known. For other pensioners and non-retired participants, spouses are assumed to be 4 years younger than male participants and 4 years older than female participants and have the opposite sex of the participant.
Benefit Election	Married participants are assumed to elect the 50% joint and survivor form of payment and non-married participants are assumed to elect the single life annuity with 60 months guaranteed form of payment. The benefit elections were based on historical and current demographic data, adjusted to reflect the plan design, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the assumed and the actual option election patterns over the most recent five years.
Delayed Retirement Factors	Active participants assumed to work enough hours each month to not qualify for delayed retirement adjustment. Inactive vested participants who are assumed to commence receipt of benefits after attaining normal retirement age qualify for delayed retirement increases.
Net Investment Return	7.00% The net investment return assumption is a long-term estimate derived from historical data, current and recent market expectations, and professional judgment. As part of the analysis, a building block approach was used that reflects inflation expectations and anticipated risk premiums for each of the portfolio's asset classes as provided by Segal Marco Advisors, as well as the Plan's target asset allocation.
Annual Administrative Expenses	\$7,800,000 for the year beginning April 1, 2023 (equivalent to \$7,520,741 payable at the beginning of the year) or 5.4% of Normal Cost. The annual administrative expenses were based on historical and current data, adjusted to reflect estimated future experience and professional judgment.
Actuarial Value of Assets	The market value of assets less unrecognized returns in each of the last five years. Unrecognized return is equal to the difference between the actual market return and the expected return on the market value, and is recognized over a five-year period. The actuarial value is further adjusted, if necessary, to be within 20% of the market value. The actuarial value of assets was reset to market value, effective April 1, 2021.
Actuarial Cost Method	Unit Credit Actuarial Cost Method. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis.
Benefits Valued	Unless otherwise indicated, includes all benefits summarized in Exhibit K.
Current Liability Assumptions	<i>Interest:</i> 2.70%, within the permissible range prescribed under IRC Section 431(c)(6)(E) <i>Mortality:</i> Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(2): RP-2006 employee and annuitant mortality tables, projected generationally using scale MP-2021

Actuarial Models

Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2023	\$23,455,234	\$8,194,330	\$392,304,349	\$423,953,913
2024	48,539,811	10,446,804	383,017,398	442,004,013
2025	73,020,794	12,292,513	373,497,595	458,810,902
2026	97,127,027	14,534,913	363,053,406	474,715,346
2027	114,024,753	17,009,780	351,536,231	482,570,764
2028	126,693,955	19,535,401	340,014,740	486,244,096
2029	138,363,137	22,481,429	328,152,431	488,996,997
2030	149,627,751	25,092,845	316,133,291	490,853,887
2031	161,308,142	27,435,781	303,528,769	492,272,692
2032	173,172,701	30,253,962	290,294,308	493,720,971
2033	184,347,153	32,272,625	277,316,191	493,935,969
2034	194,561,135	33,891,678	264,302,409	492,755,222
2035	203,742,802	35,584,377	251,941,309	491,268,488
2036	211,917,073	37,086,819	239,762,984	488,766,876
2037	219,170,616	38,478,521	227,453,757	485,102,894
2038	225,560,405	39,490,558	215,040,925	480,091,888
2039	230,735,888	40,789,365	202,595,445	474,120,698
2040	234,622,459	41,679,448	190,136,224	466,438,131

This assumes the following:

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

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2041	\$237,730,025	\$42,318,659	\$177,729,369	\$457,778,053
2042	239,464,213	42,712,280	165,416,587	447,593,080
2043	240,434,748	42,749,892	153,256,000	436,440,640
2044	240,045,112	42,646,896	141,303,020	423,995,028
2045	239,013,845	42,497,099	129,607,074	411,118,018
2046	237,013,045	42,113,028	118,225,445	397,351,518
2047	234,334,763	41,391,338	107,213,302	382,939,403
2048	230,932,094	40,633,617	96,625,165	368,190,876
2049	226,852,663	39,596,860	86,514,141	352,963,664
2050	222,259,607	38,563,706	76,929,565	337,752,878
2051	217,156,819	37,397,119	67,915,451	322,469,389
2052	211,558,812	36,126,881	59,508,403	307,194,096
2053	205,520,763	34,794,466	51,736,291	292,051,520
2054	199,036,670	33,397,911	44,617,180	277,051,761
2055	192,163,732	31,974,314	38,159,121	262,297,167
2056	184,840,896	30,473,547	32,358,845	247,673,288
2057	177,220,538	28,933,083	27,202,288	233,355,909
2058	169,286,409	27,387,277	22,666,453	219,340,139

This assumes the following:

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

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2059	\$161,143,430	\$25,823,093	\$18,719,846	\$205,686,369
2060	152,832,132	24,240,671	15,324,172	192,396,975
2061	144,401,629	22,669,642	12,435,110	179,506,381
2062	135,957,597	21,105,912	10,004,621	167,068,130
2063	127,506,369	19,565,081	7,982,699	155,054,149
2064	119,120,836	18,052,902	6,319,428	143,493,166
2065	110,871,652	16,580,005	4,966,816	132,418,473
2066	102,814,092	15,154,731	3,879,237	121,848,060
2067	95,004,041	13,781,658	3,014,434	111,800,133
2068	87,467,932	12,469,833	2,333,962	102,271,727
2069	80,242,069	11,224,491	1,803,713	93,270,273
2070	73,360,464	10,049,950	1,394,000	84,804,414
2071	66,844,383	8,948,264	1,079,686	76,872,333
2072	60,707,081	7,922,601	839,783	69,469,465

This assumes the following:

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

Schedule MB, Line 8b(3) - Schedule of Projection of Employer Contributions and Withdrawal Liability Payments

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total
2023	\$288,774,936	-	\$288,774,936
2024	\$288,774,936	-	\$288,774,936
2025	\$288,774,936	-	\$288,774,936
2026	\$288,774,936	-	\$288,774,936
2027	\$288,774,936	-	\$288,774,936
2028	\$288,774,936	-	\$288,774,936
2029	\$288,774,936	-	\$288,774,936
2030	\$288,774,936	-	\$288,774,936
2031	\$288,774,936	-	\$288,774,936
2032	\$288,774,936	-	\$288,774,936

Projected employer contributions and withdrawal liability payments shown above are based on the assumptions used for the April 1, 2023 Actuarial Certification of Plan Status under IRC Section 432, dated May 18, 2023.

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

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan Amendment	04/01/1994	\$5,624,946	1	\$5,624,946
Plan Amendment	04/01/1995	13,965,068	2	7,218,658
Plan Amendment	04/01/1996	7,541,479	3	2,685,695
Plan Amendment	04/01/1997	52,826,960	4	14,575,705
Plan Amendment	04/01/1998	15,776,416	5	3,596,001
Plan Amendment	04/01/1999	11,253,940	6	2,206,569
Plan Amendment	04/01/2000	113,264,564	7	19,641,686
Plan Amendment	04/01/2001	23,098,137	8	3,615,134
Plan Amendment	04/01/2002	60,091,446	9	8,619,835
Plan Amendment	04/01/2003	13,371,399	10	1,779,240
Plan Amendment	04/01/2004	5,329,366	11	664,213
Change in Assumptions	04/01/2004	45,588,618	11	5,681,829
Plan Amendment	04/01/2005	31,189	12	3,670
Plan Amendment	04/01/2006	18,755	13	2,097
Plan Amendment	04/01/2007	32,898	14	3,516
Change in Assumptions	04/01/2007	38,367,650	14	4,100,137
Change in Assumptions	04/01/2009	11,238	1	11,238
Experience Loss	04/01/2009	10,348,802	1	10,348,802
Base due to Mar. 31, 2009 Investment Loss	04/01/2009	535,990,077	15	54,998,906
Base due to Mar. 31, 2009 Investment Loss	04/01/2011	196,755,960	15	20,189,483
Base due to Mar. 31, 2009 Investment Loss	04/01/2012	11,932,873	15	1,224,454
Experience Loss	04/01/2012	38,297,768	4	10,566,895
Change in Assumptions	04/01/2012	54,890,968	4	15,145,194
Base due to Mar. 31, 2009 Investment Loss	04/01/2013	68,616,232	15	7,040,835

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Base due to Mar. 31, 2009 Investment Loss	04/01/2014	135,526,165	15	13,906,584
Change in Assumptions	04/01/2015	19,056,823	7	3,304,724
Experience Loss	04/01/2015	71,850,620	7	12,459,920
Experience Loss	04/01/2016	102,426,301	8	16,030,938
Experience Loss	04/01/2017	89,590,245	9	12,851,299
Experience Loss	04/01/2018	61,520,113	10	8,186,056
Experience Loss	04/01/2019	5,956,615	11	742,389
Experience Loss	04/01/2020	103,497,591	12	12,178,086
Change in Assumptions	04/01/2021	258,885,385	13	28,949,398
Plan Amendment	06/01/2021	78,851,478	13.17	8,747,851
Plan Amendment	08/01/2021	45,814,570	13.33	5,043,359
Experience Loss	04/01/2022	13,164,015	14	1,406,765
Plan Amendment	07/01/2022	45,833,360	14.25	4,846,461
Plan Amendment	04/01/2023	36,276,978	15	3,722,446
Experience Loss	04/01/2023	178,918,449	15	18,359,144
Total		\$2,570,195,457		\$350,280,158

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

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Change in Asset Method	04/01/2009	\$168,637,678	16	\$16,683,727
Experience Gain	04/01/2010	18,736,364	2	9,684,980
Base due to Mar. 31, 2009 Investment Loss	04/01/2010	160,850,192	15	16,505,128
Experience Gain	04/01/2011	42,403,182	3	15,100,751
Experience Gain	04/01/2013	8,888,621	5	2,026,030
Experience Gain	04/01/2014	65,132,450	6	12,770,574
Change in Assumptions	04/01/2020	127,654,536	12	15,020,523
Experience Gain	04/01/2021	111,446,156	13	12,462,268
Change in Asset Method	04/01/2021	451,624,965	8	70,684,694
Total		\$1,155,374,144		\$170,938,675

**Justification for
Change in Actuarial
Assumptions
(Schedule MB, line 11)**

For purposes of determining current liability, the current liability interest rate was changed from 2.20% to 2.70% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.

Based on past experience and future expectations, the following actuarial assumptions were changed:

Retirement rates for active participants, previously the rates for participants not eligible for WRP benefits applied to all participants. As this change is the result of the plan changes, the change in the unfunded actuarial liability from this change is included in the plan amendment base for FSA purposes.
Annual administrative expenses, previously \$6,600,000. As this change did not affect the unfunded actuarial liability, no amortization base was established.

**FSA Contribution
Timing (Schedule MB,
line 3a)**

Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to an October 1 contribution date.

Summary of Plan Provisions

(Schedule MB, Line 6)

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

Plan Year	April 1 through March 31														
Pension Credit Year	April 1 through March 31														
Plan Status	Ongoing plan														
Normal Pension	• <i>Age and Service Requirement:</i> – Age 65 and the fifth anniversary of Plan participation, or – 10 years of vesting service and a minimum age based on date enter covering employment, determined according to the following table: <table><tr><th>Date Enter Covering Employment</th><th>Age Requirement for Normal Pension</th></tr><tr><td>On or Before March 31, 2014</td><td>60</td></tr><tr><td>Between April 1, 2014 and March 31, 2015</td><td>61</td></tr><tr><td>Between April 1, 2015 and March 31, 2016</td><td>62</td></tr><tr><td>Between April 1, 2016 and March 31, 2017</td><td>63</td></tr><tr><td>Between April 1, 2017 and March 31, 2018</td><td>64</td></tr><tr><td>On or After April 1, 2018</td><td>65</td></tr></table>	Date Enter Covering Employment	Age Requirement for Normal Pension	On or Before March 31, 2014	60	Between April 1, 2014 and March 31, 2015	61	Between April 1, 2015 and March 31, 2016	62	Between April 1, 2016 and March 31, 2017	63	Between April 1, 2017 and March 31, 2018	64	On or After April 1, 2018	65
Date Enter Covering Employment	Age Requirement for Normal Pension														
On or Before March 31, 2014	60														
Between April 1, 2014 and March 31, 2015	61														
Between April 1, 2015 and March 31, 2016	62														
Between April 1, 2016 and March 31, 2017	63														
Between April 1, 2017 and March 31, 2018	64														
On or After April 1, 2018	65														

**Normal Pension
(continued)**

- *Amount:*

For Service on or Before September 30, 2009

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

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

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

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

For Service Between October 1, 2013 and May 30, 2021

- 1.0% of non-supplemental employer contributions made on a participant's behalf for service between October 1, 2013 and May 30, 2021.

Under the Preferred Schedule of the Funding Improvement Plan, the following table shows the hourly contribution rate that is deemed supplemental (i.e., not subject to benefit accruals):

**Normal Pension
(continued)**

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

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

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

For Service on or after June 1, 2021

- 1.0% of all employer contributions made on a participant's behalf for service on or after June 1, 2021.
- **Delayed Retirement Amount:** Regular pension accrued at Normal Retirement Age (NRA), adjusted by 1% per month for the first 60 months after NRA, 1.5% per month for the next 60 months after NRA, and 2.5% per month thereafter (the actuarial equivalent of payments missed between NRA and actual retirement date, if greater for participants reaching NRA before January 1, 2020 and retiring after that date).

Early Retirement

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

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

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

Disability Benefits

All Work Total Disability

- *Age Requirement:* None
- *Service Requirement:* 5 years of vesting service and unable to work in any occupation
- *Other Requirement:* Awarded a Social Security Disability benefit
- *Amount:* 70% of the accrued benefit (reduced by any W-2 earnings the participant earns) payable as a temporary life annuity until the participant's earliest retirement age
- Upon attaining earliest retirement age, the participant shall be eligible for a Normal or Early pension, as applicable. If the participant dies before the earliest retirement age, the surviving spouse or beneficiary is eligible for the pre-retirement death benefits.

Operating Engineer Total Disability

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

Vesting

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

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

If the participant has at least 10 years of vesting service, the benefit may be payable after the earliest retirement age subject to the above early retirement reduction.

- *Normal Retirement Age:* The age meeting the eligibility requirement for Normal Pension

Worker Retention Program (WRP)

- *Age Requirement:* Normal retirement age
- *Service Requirement:* 3 years of vesting service
- *Other Requirements:*
 - Delay retirement for at least 12 months beyond the later of January 1, 2023, and Normal Retirement Age (NRA)
 - Minimum of 800 hours worked after the later of January 1, 2023 and NRA, additional 800 hours required for each additional Plan Year (April 1 – March 31) that retirement is delayed or remain eligible under the Retiree Welfare Plan
 - Retire before their Social Security Normal Retirement Age (SSNRA)
- *Amount:*

WRP Benefit Earned	Each month worked beyond the later of January 1, 2023 and NRA would accumulate WRP Benefits equal to the Member's accrued benefit at Normal Retirement Age
Monthly WRP Payment	Equal to Member's Social Security benefit payable at SSNRA, except for final payment (if WRP Benefit paid in full)
Payment Form	Payable in monthly installments upon retirement in addition to normal pension benefit
WRP Payout Period	Earlier of the accumulated WRP Benefit is fully paid or until the member reaches SSNRA
Program Expiration Date	Program will end on December 31, 2025 unless extended by plan amendment

Spouse's Pre-Retirement Death Benefit	• <i>Age Requirement:</i> None • <i>Service Requirement:</i> 3 years of vesting service • <i>Amount:</i> Either: – 100% of the benefit the participant would have received had he or she retired the day before he or she died and elected the 100% joint and survivor option, with reduction for early commencement and form of payment. If the participant died prior to eligibility for an early retirement pension, the spouse's benefit is deferred to the date participant would have been eligible for an immediate pension. – A lump sum payable immediately equal to the greater of: • The present value of the 100% joint and survivor benefit above; or • The amount of employer contributions made of behalf of the participant If the surviving spouse dies before receiving payments equal to the employer's contributions, the designated beneficiary will receive a lump sum payment equal to the difference between the total payments made to the participant and surviving spouse and the amount of employer contributions made of behalf of the participant. • <i>Charge for Coverage:</i> None
Non-Spouse's Pre-Retirement Death Benefit (if Spouse's Benefit is not payable)	• <i>Age Requirement:</i> None • <i>Service Requirement:</i> Eligible for a vested benefit • <i>Amount:</i> A lump sum payable immediately equal to the greater of: – The present value of a 10-year Certain benefit with reduction for early commencement and form of payment; or – The amount of employer contributions made of behalf of the participant. • <i>Charge for Coverage:</i> None
Post-Retirement Death Benefit	<i>Lump – sum Benefit:</i> \$20,000 payable to the designated beneficiary of a participant who retires from active service and is 100% vested <i>Survivor Benefit:</i> If married, pension benefits are paid in the form of a joint and survivor annuity unless this form is rejected by the participant and spouse. If not rejected, the benefit amount otherwise payable is reduced to reflect the joint and survivor coverage (unreduced for benefit accrued on or before March 31, 1985). If not rejected and both the member and spouse die before receiving payments equal to the employer's contribution, benefits will continue to be paid to the designated beneficiary until total payments equal the employer's contribution. If rejected, or if not married, benefits are payable for the life of the employee with 60 monthly payments guaranteed, or in any other available optional form elected by the employee in an actuarially equivalent amount.
Optional Forms of Benefits	• Life benefit with 60 or 120 monthly payments guaranteed • 50%, 75%, or 100% Joint and Survivor annuity, with or without pop-up feature • Level income options in combination with any of the above options
Participation	All employees participate in the Plan immediately upon entering into covered employment

Vesting Credit	One year of vesting service for each pension credit year during the contribution period in which the employee works 500 hours.
Contribution Rate	Varies from \$1.00 to \$18.41 per hour as of the valuation date. The average contribution rate as of April 1, 2023 is \$12.50.
Changes in Plan Provisions	The following plan changes are reflected in this valuation: • Effective January 1, 2023, the Trustees established the Worker Retention Program (WRP) to allow eligible Participants to earn additional accrued benefits if they continue to work in Covered Employment past Normal Retirement Age. This program will end on December 31, 2025 unless extended via plan amendment.

Schedule MB, Line 3(d) - Withdrawal Liability Amounts

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts
7/6/2023	\$269,608.00	\$0.00	\$269,608.00
9/28/2023	\$269,608.00	\$0.00	\$269,608.00
12/11/2023	\$0.00	\$9,686.00	\$9,686.00
12/28/2023	\$178,331.00	\$0.00	\$178,331.00
1/25/2024	\$0.00	\$35,006.00	\$35,006.00

5500 Supplemental Schedules

1 APR 23 - 31 MAR 24

Page 123 of 352

◆ 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 NIS CORE FIXED INCOME QP FUND, LLC CUSIP: 7AE999R75	36,821.570	1 Nov 23	10,102.7740			0.00	372,000,000.00	372,000,000.00	0.00
CF NUVEEN TIAA CORE PLUS BOND FUND CUSIP: 8A7999G17	41,450,777.200	1 Nov 23	9.6500			0.00	400,000,000.00	400,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-832,580,964.540	1 Nov 23		1.0000		0.00	832,580,964.54	832,580,964.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 5,107,876,408.53

5500 Supplemental Schedules

1 APR 23 - 31 MAR 24

Page 124 of 352

◆ 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 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 5,107,876,408.53

5500 Supplemental Schedules

1 APR 23 - 31 MAR 24

Page 125 of 352

◆ 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 Disposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
CF NIS CORE FIXED INCOME QP FUND, LLC CUSIP: 7AE999R75	Total acquisitions	2	374,400,000.00			0.00	374,400,000.00	374,400,000.00
MFB NT COLLECTIVE US MARKETCAP EQUITY IN DEX FUND - LENDING CUSIP: 003999877	Total dispositions	10		370,000,000.00		0.00	40,603,971.73	370,000,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	810	2,025,278,472.56			0.00	2,025,278,472.56	2,025,278,472.56
	Total dispositions	442		1,987,660,761.44		0.00	1,987,660,761.44	1,987,660,761.44

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 5,107,876,408.53

5500 Supplemental Schedules

1 APR 23 - 31 MAR 24

Page 126 of 352

◆ 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 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 5,107,876,408.53

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 127 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C81180WBH3	#REORG/ SEAGATE HDD CAYMAN EXCAHNGE SEAGATE HDD CAYMAN 4L19ACX 05-30-2024	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		145,250.00
C81180WBJ9	#REORG/ SEAGATE HDD CAYMAN EXCHANGE SEAGATE HDD CAYMAN 4L1GAPX 05-30-2024	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		518,750.00
SBPGL5N9	AAR ESCROW ISSUER LLC SR NT 144A 6.75% 03-15-2029	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		141,575.00
S2AZ1M9U	ABACUS PPTY GROUP REIT AUD RIGHTS 27/07/2023.	Dispositions	-40,553.00		0.00
		Free Receipt	40,553.00		
SBF0P355	ACTIVISION 4.5% DUE 06-15-2047	Acquisitions	286,000.00	-251,536.85	
		Dispositions	-286,000.00		286.00
C00687MAC5	ADIENT US LLC TERM B-1 LOAN DUE 04-10-2028 BEO	Acquisitions	0.00	0.00	
		Dispositions	4,249.69		-4,249.69
		Free Delivery	-1,079,420.21		
SB908F01	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)	Acquisitions	500.00	-356,525.50	
		Dispositions	-500.00		432,117.79
CC0102MAP0	AIR CANADA TERM LOAN B DUE 08-11-2028 BEO	Acquisitions	673,291.15	-676,685.15	
		Dispositions	-673,291.15		673,291.15
SBQHN2N0	ALABAMA PWR CO 5.85% 11-15-2033	Acquisitions	136,000.00	-135,896.64	
		Dispositions	-136,000.00		139,208.24
SBJT1GR5	ALCON INC	Acquisitions	22,000.00	-1,660,425.58	
		Dispositions	-97,000.00		7,488,941.28
C02005NBT6	ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029	Acquisitions	836,000.00	-836,382.33	
		Dispositions	-425,000.00		436,003.25
SB3MSM28	AMADEUS IT GROUP EUR0.01	Acquisitions	33,000.00	-2,048,501.92	
		Dispositions	-133,000.00		8,413,623.60
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052				

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 128 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C02376CBK0	AMERICAN AIRLINES, INC SEVENTH AMENDMENT EXTENDED TB SENIOR SECURED TB 2-15-2028	Acquisitions	407,000.00	-325,868.62	
		Dispositions	-407,000.00		330,728.81
SBJY77K8	AMERICAN ELEC PWR CO INC 2.031% DUE 03-15-2024 REG	Acquisitions	530,000.00	-519,419.00	
		Dispositions	-530,000.00		518,718.50
SBMW9VK5	AMERICAN ELEC PWR CO INC 5.2% 01-15-2029	Acquisitions	193,000.00	-190,935.93	
		Dispositions	-193,000.00		193,000.00
SBS2K9F1	AMERICAN EXPRESS CO 5.282% 07-27-2029	Acquisitions	299,000.00	-298,524.59	
		Dispositions	-299,000.00		299,418.60
SBLPP653	AMERICAN EXPRESS CO 5.625% 07-28-2034	Acquisitions	418,000.00	-418,000.00	
		Dispositions	-129,000.00		127,937.04
SBMHLTD5	AMERICAN EXPRESS CO 5.625% 07-28-2034	Acquisitions	211,000.00	-211,127.40	
		Dispositions	-211,000.00		210,893.73
SBRJVG6	AMERICAN EXPRESS CO 6.489% DUE 10-30-2031	Acquisitions	145,000.00	-145,000.00	
		Dispositions	-145,000.00		144,759.30
SBN12KD8	AMERICAN TOWER CORP 5.55% 07-15-2033	Acquisitions	155,000.00	-154,457.50	
		Dispositions	-155,000.00		155,196.85
SBRJQTT9	AMERIPRISE FINL INC 5.7% 12-15-2028	Acquisitions	86,000.00	-85,856.38	
		Dispositions	-86,000.00		88,627.30
SB1WVF68	AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	Acquisitions	212,000.00	-212,000.00	
		Dispositions	-212,000.00		207,711.24
SB58CQJ3	ANDRITZ AG NPV (BR)	Acquisitions	3,100.00	-158,329.27	
		Dispositions	-8,900.00		469,180.26
SBQB7DX5	APACHE CORP 5.1% DUE 09-01-2040	Acquisitions	232,000.00	-193,251.36	
		Dispositions	-232,000.00		190,963.84
	APPLE INC 4.85% 05-10-2053	Acquisitions	335,000.00	-333,321.65	
		Dispositions	-335,000.00		324,099.80

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 129 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C04287KAB7	ARCONIC CORPORATION COV LITE TERM LOAN SENIOR SECURED TERM LOAN 07-26-2030	Acquisitions	650,000.00	-648,038.00	
		Dispositions	-1,625.00		1,625.00
		Free Delivery	-648,375.00		
SBNXJH25	ARES CAP CORP 7.0% 01-15-2027	Acquisitions	307,000.00	-304,718.99	
		Dispositions	-307,000.00		307,826.41
C04287KAE1	ARSENAL AIC PARENT LLC SR SECD TL 08-18-2030	Dispositions	-1,620.94		1,620.94
		Free Receipt	648,375.00	646,417.90	
S6985383	ASTELLAS PHARMA NPV	Acquisitions	200,000.00	-2,894,055.63	
		Dispositions	-200,000.00		2,284,391.25
CLX2109457	ASURION LLC B11 TL B SENIOR SECURED 08-19-2028	Dispositions	801,714.91		-801,714.91
		Free Receipt	-824,520.92	-802,013.48	
C00206RMM1	AT&T INC 2.55% DUE 12-01-2033	Acquisitions	149,000.00	-115,956.27	
		Dispositions	-668,000.00		513,938.05
CLX2108376	ATLAS AIR INC. TERM LOAN SENIOR SECURED TERM LOAN DUE 02-08-2030 BEO	Acquisitions	0.00	0.00	
		Dispositions	-10,000.00		10,000.00
C05400KAJ9	AVOLON TLB BORROWER 1 US LLC TERM LOAN B6 SR SECD TERM LN 06-08-2028	Acquisitions	500,000.00	-495,019.00	
		Dispositions	-2,496.88		2,496.88
C067316AE9	BACARDI LTD 4.45% DUE 05-15-2025	Acquisitions	150,000.00	-146,571.00	
		Dispositions	-150,000.00		147,543.00
SBNNJDQ1	BANK AMER CORP 5.819% 09-15-2029	Acquisitions	794,000.00	-794,000.00	
		Dispositions	-794,000.00		794,060.66
C06211EAA9	BANK5 2023-5YR3 6.255% DUE 09-15-2056	Acquisitions	1,125,000.00	-1,136,205.00	
		Dispositions	-349,939.97		362,553.77
SBRJ5K60	BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	Acquisitions	720,000.00	-720,000.00	
		Dispositions	-415,000.00		414,288.75
SBRJ50G0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053				

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 130 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CC0787FAF9	BAUSCH + LOMB CORPORATION INCREMENTAL TERM LN SR SECD TERM LN 09-14-2028	Acquisitions	221,000.00	-221,000.00	
		Dispositions	-221,000.00		221,844.22
SBNDVSB7	BETSSON AB SER'B'NPV	Acquisitions	750,000.00	-742,519.00	
		Dispositions	-3,750.00		3,750.00
SBRJRLC9	BHP BILLITON FIN USA LTD 5.25% 09-08-2033	Acquisitions	2,720.00	-30,425.64	
		Free Delivery	-2,720.00		
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053	Acquisitions	242,000.00	-239,959.94	
		Dispositions	-242,000.00		237,678.31
SBRJVGC6	BLACKROCK INC 4.75% 05-25-2033	Acquisitions	114,000.00	-111,946.86	
		Dispositions	-114,000.00		115,149.12
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	160,000.00	-158,520.00	
		Dispositions	-160,000.00		156,758.40
SBPYTZ57	BOLIDEN AB NPV	Acquisitions	243,000.00	-226,704.67	
		Dispositions	-243,000.00		237,163.89
SBMCJWJ1	BP CAP MKTS AMER INC 4.893% 09-11-2033	Dispositions	-46,100.00		1,210,831.45
		Free Receipt	46,100.00	479,684.41	
SB07ZBW6	BUCHER INDUSTRIES CHF0.20 (REGD)	Acquisitions	265,000.00	-264,994.70	
		Dispositions	-265,000.00		248,983.40
C11823LAL9	BUCKEYE PARTNERS L P TERM LOAN B SR SECDTL 10-30-2030	Acquisitions	1,100.00	-477,856.61	
		Dispositions	-400.00		160,855.20
SBVVN4P7	BUCKEYE PARTNERS L 4.35% DUE 10-15-2024	Dispositions	-839.15		839.15
		Free Receipt	335,662.11	333,594.99	
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	Acquisitions	260,000.00	-250,576.65	
		Dispositions	-125,000.00		123,470.65
		Acquisitions	420,000.00	-419,773.20	
		Dispositions	-420,000.00		402,927.00

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 131 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBFY0GZ7	CALLON PETROLEUM CO 6.375% 07-01-2026	Acquisitions	280,000.00	-280,350.00	
		Dispositions	-210,000.00		200,025.00
S2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	Acquisitions	2,900.00	-302,247.91	
		Dispositions	-3,200.00		366,681.45
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	Acquisitions	415,000.00	-415,000.00	
		Dispositions	-415,000.00		422,694.10
SBPNZ6Q4	CAPITAL ONE FINL CORP 7.624% 10-30-2031	Acquisitions	333,000.00	-333,000.00	
		Dispositions	-333,000.00		333,780.04
SB09M9L0	CARGOTEC OYJ SER'B'NPV	Acquisitions	11,900.00	-645,834.65	
		Dispositions	-5,100.00		215,574.25
CLX2145931	CARNIVAL CORPORATION TERM LOAN B TERM LOAN SENIOR SECURED 08-02-2027	Acquisitions	940,000.00	-935,319.00	
		Dispositions	-7,050.00		7,050.00
SBY7R5M8	CBS CORP 4% DUE 01-15-2026	Acquisitions	135,000.00	-128,073.15	
		Dispositions	-135,000.00		130,029.30
SBRBDWD3	CELANESE US HLDGS LLC 6.7% 11-15-2033	Acquisitions	358,000.00	-357,971.36	
		Dispositions	-358,000.00		383,579.10
SBQWNKP3	CENGAGE LEARNING ACQUISITIONS, INC. (FKATL ACQUISITIONS, INC.) DUE 07-14-2026	Acquisitions	0.00	0.00	
		Dispositions	-1,183,110.90		1,183,110.90
SBMVQRX2	CENTENE CORP DEL FIXED 4.625% 12-15-2029	Acquisitions	565,000.00	-526,012.75	
		Dispositions	-460,000.00		437,998.20
SBP4YBS7	CHARLES SCHWAB CORP 5.853% 05-19-2034	Acquisitions	155,000.00	-155,000.00	
		Dispositions	-155,000.00		141,989.30
C16117LCB3	CHARTER COMMUNICATIONS OPERATING, LLC TERM B-4 LOAN SENIOR SECURED 12-07-2030	Acquisitions	2,805,000.00	-2,790,990.71	
		Dispositions	-979,575.00		964,931.00
CLX2145535	CHEMOURS COMPANY THE TERM LOAN (USD) SENIOR SECURED TERM LOAN 08-10-2028	Acquisitions	898,375.00	-893,038.00	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 132 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB3KT0S5	CI FINANCIAL CORP COMSTK	Dispositions	-2,875.00		2,875.00
		Acquisitions	9,500.00	-99,330.04	
CLX2127145	CINEMARK USA INC TERM BANK LOAN DUE 05-21-2030 BEO	Dispositions	-9,198.00		117,398.77
		Acquisitions	1,660,000.00	-1,635,119.00	
SBR55Z58	CITIGROUP INC FIXED 7.625% 12-31-2049	Dispositions	-1,660,000.00		1,643,381.00
		Acquisitions	1,075,000.00	-1,075,000.00	
SBMJ0DB6	CITIGROUP INC 6.174% DUE 05-25-2034	Dispositions	-225,000.00		214,591.50
		Acquisitions	130,000.00	-130,000.00	
C18452RAD7	CLEAR CHANNEL OUTDOOR HOLDINGS, INC. SEN SEC TERM LOAN 08-21-2026	Dispositions	-130,000.00		129,317.50
		Acquisitions	1,000,000.00	-981,269.00	
SBPK4GD1	CNH INDL CAP LLC 4.55% 04-10-2028	Dispositions	-700,000.00		700,000.00
		Free Delivery	-300,000.00		
C20030NEE7	COMCAST CORP 4.8% 05-15-2033	Acquisitions	224,000.00	-221,439.68	
		Dispositions	-224,000.00		221,426.24
SBNTDWP9	CONCENTRIX CORP 6.6% 08-02-2028	Acquisitions	480,000.00	-481,072.80	
		Dispositions	-480,000.00		476,107.20
SBNTYHZ7	CONCENTRIX CORP 6.85% 08-02-2033	Acquisitions	219,000.00	-218,954.01	
		Dispositions	-219,000.00		215,745.66
SBNTZTN2	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2034	Acquisitions	151,000.00	-150,752.36	
		Dispositions	-151,000.00		144,032.86
SBQYLSJ5	CONSTELLATION BRANDS INC 4.9% 05-01-2033	Acquisitions	214,000.00	-212,722.42	
		Dispositions	-214,000.00		220,167.48
C22282GAE7	COVANTA HOLDING CORPORATION TERM BANK LOAN DUE 11-30-2028	Acquisitions	201,000.00	-199,605.06	
		Dispositions	-201,000.00		197,460.39
		Acquisitions	465,116.28	-460,484.12	
		Dispositions	-465,116.28		463,353.09

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 133 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C22282GAF4	COVANTA HOLDING CORPORATION TERM LOAN C SENIOR SECD TERM LN 11-30-2028	Acquisitions	34,883.72	-34,534.88	
		Dispositions	-34,883.72		34,752.91
CLX2212939	CQP HOLDCO LP LIEN1 TL 12-05-2030	Dispositions	-3,375.10		3,375.10
SBDSHKJ2	CRESTWOOD MIDSTREAM PARTNERS/FINANC BNDS 5.75% DUE 04-01-2025	Free Receipt	1,350,041.66	1,351,200.89	
		Acquisitions	810,000.00	-805,950.00	
		Dispositions	-500,000.00		499,435.00
SBN0WR16	CROWN CASTLE INC 5.1% DUE 05-01-2033	Acquisitions	72,000.00	-71,938.08	
		Dispositions	-72,000.00		69,009.04
SBYZ5N19	CSC HLDGS LLC 5.25% DUE 06-01-2024	Acquisitions	715,000.00	-670,312.50	
		Dispositions	-940,000.00		936,084.00
S6185495	CSL LTD NPV	Acquisitions	10,000.00	-1,793,388.27	
		Dispositions	-29,000.00		4,759,700.77
S5881857	CTS EVENTIM AG & C NPV	Acquisitions	20,000.00	-1,284,863.86	
		Dispositions	-105,000.00		6,383,174.16
C23340DAR3	CUSHMAN & WAKEFIELD U.S. BORROWER, LLC TERM LOAN SENIOR SECURED TL 01-31-2030	Acquisitions	975,000.00	-955,909.71	
		Dispositions	-2,437.50		2,437.50
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	75,000.00	-72,103.50	
		Dispositions	-75,000.00		71,625.00
SBQT3XY6	CYBER-ARK SOFTWARE LTD COM ILS0.01	Acquisitions	35,000.00	-4,541,183.50	
		Dispositions	-73,000.00		11,734,851.67
SB0J7D91	DAIICHI SANKYO COM NPV	Acquisitions	237,100.00	-7,108,096.55	
		Dispositions	-50,000.00		1,441,900.33
SB6293R4	DAITO PHARM NPV	Dispositions	-4,043.00		65,425.33
		Free Receipt	2,013.00		
SBJMZDW8	DALATA HOTEL GROUP ORD EUR0.01	Acquisitions	123,800.00	-582,746.43	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 134 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJLV5K9	DEERE JOHN CAP CORP MEDIUM TERM 3.45% 03-07-2029	Dispositions	-56,600.00		250,498.85
		Acquisitions	453,000.00	-425,511.96	
SBZ2YGN9	DELEK LOGISTICS PARTNERS LP/DELEK 6.75% 05-15-2025 BEO	Dispositions	-453,000.00		416,230.65
		Acquisitions	355,000.00	-353,225.00	
CL2324EAF8	DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027	Dispositions	-1,040,000.00		1,040,832.00
		Acquisitions	250,000.00	-250,019.00	
S4457088	DERICHEBOURG EUR0.25	Dispositions	-250,000.00		250,918.50
		Acquisitions	33,700.00	-179,830.74	
C251526CT4	DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034	Dispositions	-43,900.00		223,065.33
		Acquisitions	200,000.00	-186,580.00	
C25160PAN7	DEUTSCHE BK AG N Y BRH 7.146% 07-13-2027	Dispositions	-250,000.00		251,532.50
		Acquisitions	275,000.00	-275,000.00	
S7021963	DEUTSCHE BOERSE AG NPV(REGD)	Dispositions	-275,000.00		279,796.00
		Acquisitions	10,000.00	-1,931,013.37	
CN2611UAF2	DIAMOND (BC) B.V. TERM LOAN B DUE 09-17-2028 BEO	Dispositions	-55,000.00		9,735,581.79
		Acquisitions	1,241,856.06	-1,240,318.81	
C25460HAD4	DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029	Dispositions	-1,241,856.06		1,241,856.06
		Acquisitions	325,000.00	-320,956.50	
S6270948	DISCO CORPORATION NPV	Dispositions	-7,312.50		7,312.50
		Acquisitions	28,000.00	-5,483,938.88	
SBRBKHP1	DOLLAR GENERAL CORP 5.45% 07-05-2033	Dispositions	-13,000.00		3,298,870.24
		Acquisitions	250,000.00	-230,525.00	
SBYX9GP8	DOOSAN BOBCAT INC KRW500	Dispositions	-250,000.00		228,428.14
		Acquisitions	1,460.00	-54,330.90	
SBPCPSD6	DSM FIRMENICH AG EUR0.01	Dispositions	-23,300.00		972,906.26

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 135 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1WT5G2	DSV A S DKK1	Acquisitions	25,000.00	-2,816,339.73	
		Dispositions	-35,000.00		2,829,523.58
		Free Receipt	60,000.00	4,325,182.60	
C26483NAT7	DUN & BRADSTREET CORPORATION, THE TERM LOAN B SENIOR SECURED TL 02-06-2026	Acquisitions	8,000.00	-1,249,177.56	
		Dispositions	-27,000.00		5,276,937.96
		Dispositions	-5,860.96		5,860.96
C26812CAJ5	DYNASTY ACQUISITION CO INC REFINANCING TERM B-2 LOAN SR SECD TL 08-16-2028	Free Delivery	-1,105,750.66		
		Free Receipt	1,111,611.62	1,100,095.86	
		Acquisitions	375,000.00	-371,831.50	
C26812CAH9	DYNASTY ACQUISITION CO INC TERM LOAN SENIOR SECURED TERM LOAN 04-06-2028	Dispositions	-1,875.00		1,875.00
		Free Delivery	-373,125.00		
		Acquisitions	875,000.00	-867,600.50	
SB0LF188	EFG INTERNATIONAL AG CHF0.50 (REGD)	Dispositions	-4,375.00		4,375.00
		Free Delivery	-870,625.00		
		Acquisitions	6,588.00	-74,354.07	
C28228PAC5	EG GLOBAL FIN PLC 12% DUE 11-30-2028	Dispositions	-15,488.00		180,346.30
		Acquisitions	695,000.00	-695,000.00	
		Dispositions	-320,000.00		324,800.00
CN2820EAF5	EG GROUP LTD ADDITIONAL TERM FAC (TRANCHE C) (USD) SR SECD TERM LN 07/02/2025	Acquisitions	1,125,204.32	-1,109,542.32	
		Dispositions	-2,820.26		2,820.26
SBMCJYQ2	EIDP INC 4.8% 05-15-2033	Acquisitions	525,000.00	-523,104.75	
		Dispositions	-525,000.00		517,644.75
S6406237	ELEMATEC CORP NPV	Acquisitions	29,300.00	-366,993.11	
		Dispositions	-22,300.00		290,892.03
SBQMRY08	ELI LILLY AND CO 4.875% DUE 02-27-2053	Acquisitions	260,000.00	-255,712.60	
		Dispositions	-260,000.00		241,789.60
SBR3TGZ9	ENERGY TRANSFER L P 6.55% 12-01-2033	Acquisitions	383,000.00	-382,563.38	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 136 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Dispositions	-383,000.00		386,355.08
		Acquisitions	153,000.00	-123,922.35	
SBQV0JS1	ENTERGY TEXAS INC 5.8% 09-01-2053	Dispositions	-153,000.00		115,729.20
		Acquisitions	173,000.00	-172,404.88	
SBR17WY6	EQM MIDSTREAM 4% DUE 08-01-2024	Dispositions	-173,000.00		173,944.58
		Acquisitions	250,000.00	-244,190.00	
SBFXXB41	EQT MIDSTREAM PARTNERS L P 6.5%UE 07-15-2048	Dispositions	-250,000.00		247,738.50
		Acquisitions	300,000.00	-303,000.00	
C30015FAG1	EVERGREEN ACQCO 1 LP INITIAL TERM LOAN SENIOR SECURED TL 04-21-2028	Dispositions	-355,000.00		312,400.00
		Acquisitions	995,381.15	-999,150.15	
S5811917	EVOTEC SE NPV	Dispositions	-9,237.70		9,237.70
		Acquisitions	80,000.00	-1,509,305.95	
C316773DK3	FIFTH THIRD BANCORP 6.339% 07-27-2029	Dispositions	-230,000.00		4,388,261.18
		Acquisitions	195,000.00	-198,315.00	
SBS0FL41	FISERV INC 5.375% 08-21-2028	Dispositions	-195,000.00		201,622.20
		Acquisitions	219,000.00	-218,430.60	
SBNDKPK2	FMC CORP 5.15% 05-18-2026	Dispositions	-219,000.00		217,968.51
		Acquisitions	245,000.00	-244,906.90	
SBNDT800	FMC CORP 5.65% 05-18-2033	Dispositions	-245,000.00		244,328.70
		Acquisitions	1,020,000.00	-1,019,847.00	
SBLFGTG8	FORD CREDIT AUTO OWNER TRUST SER 22-C CL B 5.03% DUE 02-15-2028 BEO	Dispositions	-1,020,000.00		980,806.64
		Acquisitions	650,000.00	-656,169.92	
SBQHPH53	FORD MOTOR CREDIT CO LLC 7.122% 11-07-2033	Dispositions	-650,000.00		647,130.86
		Acquisitions	240,000.00	-240,000.00	
SBPLHQR3	FORD MTR CO DEL 3.25% 02-12-2032	Dispositions	-240,000.00		240,441.60
		Acquisitions			

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 137 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C34965PAD8	FORTREA HOLDINGS INC INITIAL TERM B LOANSENIOR SECURED 07-01-2030	Acquisitions	715,000.00	-534,462.50	
		Dispositions	-1,250,000.00		1,003,810.55
SBRBS4F4	GATX CORP 6.9% 05-01-2034	Acquisitions	1,000,000.00	-985,019.00	
		Dispositions	-7,500.00		7,500.00
SBLC8KC0	GENERAL MLS INC 5.5% 10-17-2028	Acquisitions	220,000.00	-219,628.20	
		Dispositions	-220,000.00		225,537.40
SBNQN9K6	GENERAL MOTORS FINANCIAL CO INC 5.85% DUE 04-06-2030	Acquisitions	144,000.00	-143,231.04	
		Dispositions	-144,000.00		143,619.84
SBRXDJL8	GENESIS ENERGY L P 8.25% DUE 01-15-2029	Acquisitions	168,000.00	-167,667.36	
		Dispositions	-168,000.00		167,882.40
SB23G0X1	GENESIS MINERALS NPV	Acquisitions	355,000.00	-352,781.25	
		Dispositions	-180,000.00		182,187.00
SBQPF7S8	GEORGIA PWR CO 4.95% 05-17-2033	Dispositions	-101,220.00		100,522.11
		Free Receipt	101,220.00	477,672.36	
CC7052BAK0	GFL ENVIRONMENTAL INC TL SENIOR SECURED TERM LOAN 05-31-2027	Acquisitions	85,000.00	-82,900.50	
		Dispositions	-85,000.00		83,006.75
C999499OV3	GIC UNITED OF OMAHA CONTRACT NO. 39G-10674	Acquisitions	615,000.00	-617,325.25	
		Dispositions	-1,746.54		1,746.54
SBQBBGR2	GILEAD SCIENCES INC 5.55% 10-15-2053	Free Receipt	698,614.50	694,497.42	
		Acquisitions	72,405.48	-72,405.48	
SBKPX6T4	GLOBAL PARTNERS LP FIXED 7% 08-01-2027	Dispositions	-320,206.39		320,206.39
		Acquisitions	187,000.00	-186,579.25	
C361841AL3	GLP CAP L P / GLP FING II INC 5.3% 01-15-2029	Dispositions	-187,000.00		187,826.54
		Acquisitions	245,000.00	-239,561.00	
		Dispositions	-245,000.00		246,340.15
		Acquisitions	650,000.00	-624,279.50	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 138 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C36267KAD9	GM FINANCIAL SECURITIZED TERM SER 23-3 CL A3 5.45% DUE 06-16-2028	Dispositions	-650,000.00		639,600.00
		Acquisitions	430,000.00	-429,983.40	
C379930AD2	GM FINANCIAL SECURITIZED TERM SR 23-4 CLA3 5.78% 08-16-2028	Dispositions	-430,000.00		432,821.88
		Acquisitions	560,000.00	-559,884.98	
CLX2247794	GO DADDY OPERATING COMPANY LLC TRM LN B 5 SENIOR SECURED TRM LN 11-09-2029	Dispositions	-560,000.00		568,225.00
		Free Receipt	-4,950.13		4,950.13
C382550BH3	GOODYEAR TIRE & 9.5% DUE 05-31-2025	Acquisitions	1,980,050.00	1,962,762.19	
		Dispositions	27,000.00	-27,506.25	
C92943EAB2	GTCR W MERGER SUB LLC TLB 09-20-2030	Dispositions	-110,000.00		111,100.00
		Acquisitions	525,000.00	-522,394.00	
SBP0SW57	HALEON US CAPITAL LLC 3.625% 03-24-2032	Dispositions	-525,000.00		521,043.50
		Acquisitions	130,000.00	-116,624.30	
SBQPF7Y4	HCA INC 5.9% 06-01-2053	Dispositions	-85,000.00		74,972.55
		Acquisitions	165,000.00	-159,584.70	
SBD9NRZ4	HEALTHSOUTH CORP 5.75% DUE 09-15-2025	Dispositions	-165,000.00		152,554.05
		Acquisitions	465,000.00	-463,270.20	
SBNTYJ06	HEICO CORP NEW 5.25% 08-01-2028	Dispositions	-1,281,000.00		1,274,595.00
		Acquisitions	123,000.00	-122,827.80	
SBNXJG40	HEICO CORP NEW 5.35% 08-01-2033	Dispositions	-123,000.00		121,246.02
		Acquisitions	197,000.00	-196,275.04	
SBP5HL07	HELIA GROUP LTD NPV	Dispositions	-197,000.00		195,703.74
		Acquisitions	69,155.00	-139,874.79	
C14141NAB6	HERITAGE GROCERS GROUP LLC TERM B LN 1STLIEN SR SECD TERM LN 08-01-2029	Dispositions	-55,600.00		130,481.37
		Acquisitions	1,147,102.62	-1,135,578.12	
CLX2246747	HILTON GRAND VACATIONS BORROWER LLC INCREMENTAL TL B SR SECD TL 01-17-2031	Dispositions	-5,535.57		5,535.57

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 139 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQP9CZ2	HONDA AUTO 4.97% DUE 06-21-2029	Acquisitions	250,000.00	-249,394.00	
		Dispositions	-250,000.00		249,668.50
SBMWGT57	HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034	Acquisitions	1,390,000.00	-1,419,646.09	
		Dispositions	-1,390,000.00		1,382,181.25
SBQHN2P2	HSBC HLDGS PLC 7.399% 11-13-2034	Acquisitions	325,000.00	-322,143.25	
		Dispositions	-325,000.00		321,873.50
C44332EAW6	HUB INTERNATIONAL LIMITED 2023 REFINANCING TERM LN SR SECD TERM LN 06-20-2030	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		205,136.00
SBQKRVC1	HUB INTL LTD 7.25% DUE 06-15-2030	Acquisitions	1,000,000.00	-990,019.00	
		Dispositions	-2,500.00		2,500.00
		Free Delivery	-997,500.00		
SBPJP4P3	HUNTINGTON BANCSHARES INC 6.208% 08-21-2029	Acquisitions	145,000.00	-145,000.00	
		Dispositions	-145,000.00		140,287.50
SBP38XT5	HUNTINGTON NATL BK FLTG RT 5.699% DUE 11-18-2025	Acquisitions	418,000.00	-418,000.00	
		Dispositions	-38,000.00		38,012.54
C448979AB0	HYUNDAI AUTO 5.19% DUE 12-15-2025	Acquisitions	250,000.00	-245,072.50	
		Dispositions	-250,000.00		247,665.00
SBNGBZW4	HYUNDAI GREEN FOOD KRW500 (POST-SPLIT)	Acquisitions	640,000.00	-639,963.01	
		Dispositions	-640,000.00		639,050.00
SBLPTF92	ICAHN ENTERPRISES FIXED 4.75% 09-15-2024	Dispositions	-0.84		7.32
		Free Receipt	23,094.84	375,952.37	
SBP5JP56	IDA PWR CO SECD MEDIUM TERM NTS TRANCHE # TR 00033 5.8% 04-01-2054	Acquisitions	710,000.00	-663,237.13	
		Dispositions	-710,000.00		705,724.00
SBNSP5F7	ING GROEP N V 6.114% 09-11-2034	Acquisitions	161,000.00	-159,512.36	
		Dispositions	-161,000.00		160,397.86
		Acquisitions	220,000.00	-220,000.00	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 140 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5206621	INTERROLL HLDG AG CHF20(REGD)	Dispositions	-220,000.00		219,901.00
		Acquisitions	1,761.00	-5,428,962.25	
SBNNJDM7	INTUIT INC 5.5% 09-15-2053	Dispositions	-900.00		2,316,870.75
		Acquisitions	245,000.00	-242,971.40	
SB17BBQ5	INVESTEC ORD GBP0.0002	Dispositions	-245,000.00		224,103.95
		Acquisitions	31,700.00	-207,895.90	
CLX2198823	IQVIA INC. TERM LOAN B4 SR SECD TL 01-02-2031	Dispositions	-120,700.00		689,956.28
		Acquisitions	480,000.00	-480,015.71	
SBQ1P4R0	JACOBS ENGR GROUP INC 6.35% 08-18-2028	Dispositions	-1,200.00		1,200.00
		Acquisitions	183,000.00	-182,906.67	
S6126483	JAPAN ELECTRON MAT NPV	Dispositions	-183,000.00		184,405.44
		Acquisitions	45,000.00	-521,738.93	
SBPK76C9	JEFFERIES FINL GROUP INC 5.875% 07-21-2028	Dispositions	-45,000.00		523,340.32
		Acquisitions	205,000.00	-203,845.85	
C47787CAC7	JOHN DEERE OWNER TRUST SER 23-C CL A3 5.48% DUE 05-15-2028	Dispositions	-205,000.00		203,206.25
		Acquisitions	1,200,000.00	-1,199,917.56	
S5545670	JUNGHEINRICH NON-VTG PRF NPV	Dispositions	-1,200,000.00		1,208,015.62
		Acquisitions	11,100.00	-389,217.85	
S6480758	KAGA ELECTRONICS NPV	Dispositions	-10,400.00		317,078.79
		Acquisitions	4,700.00	-194,875.11	
SBKP87Z2	KEYBANK NATL ASSN VAR RT 5.673227% DUE 06-14-2024	Dispositions	-12,100.00		542,056.07
		Acquisitions	1,611,000.00	-1,578,780.00	
SBBQ3850	KEYWORDS STUDIOS P ORD GBP0.01	Dispositions	-1,000,000.00		992,500.00
		Acquisitions	100,000.00	-2,478,954.09	
SBN85P68	KINAXIS INC COM NPV	Dispositions	-200,000.00		3,394,138.68

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 141 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S3319521	KINGFISHER ORD GBP0.157142857	Acquisitions	15,000.00	-1,823,892.16	
		Dispositions	-40,000.00		4,237,384.11
SB11WFP1	KONECRANES OYJ NPV	Acquisitions	35,900.00	-100,047.54	
		Dispositions	-246,000.00		657,747.18
C50168EAN2	LABL MULTICOLOR USD LABL MULTICOLOR OCTOBER 2021 TERM LOAN L500 10-22-2028	Acquisitions	17,400.00	-665,608.07	
		Dispositions	-2,300.00		76,353.62
SBKPHQ63	LAS VEGAS SANDS 3.2% DUE 08-08-2024	Acquisitions	997,474.75	-987,493.75	
		Dispositions	-10,101.00		10,101.00
SB7Y4738	LEONTEQ AG CHF1 (REGD)	Acquisitions	905,000.00	-876,925.00	
		Dispositions	-625,000.00		615,926.25
C52729KAP1	LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027	Acquisitions	12,500.00	-617,615.80	
		Dispositions	-26,600.00		1,059,951.51
C50218KAJ7	LIFE TIME INC 2023 REFINANCING TERM LOAN SENIOR SEC D TERM LN 01-15-2026	Acquisitions	890,000.00	-814,369.00	
		Dispositions	-890,000.00		848,818.50
C50221BAC7	LSF11 TRINITY BIDCO INC TERM LOAN SENIOR SECURED TERM LOAN 04-26-2030	Acquisitions	1,205,000.00	-1,205,969.50	
		Free Delivery	-2,452,872.06		
		Free Receipt	1,247,872.06	1,230,395.50	
C50221BAD5	LSF11 TRINITY BIDCO INC TERM LOAN SENIOR SECURED TERM LOAN 06-14-2030	Acquisitions	1,000,000.00	-985,019.00	
		Dispositions	-16,785.71		16,785.71
		Free Delivery	-983,214.29		
SBNXJJF2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	Dispositions	-4,916.08		4,916.08
		Free Receipt	983,214.29	968,484.75	
CLX1947774	MAJORDRIVE HOLDINGS IV LLC TERM LOAN 05-12-2028	Acquisitions	361,000.00	-360,613.73	
		Dispositions	-361,000.00		348,964.26
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Acquisitions	540,000.00	-532,590.71	
		Dispositions	-5,262.16		5,262.16

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 142 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBBL4QM1	MATAS AS DKK2.50	Acquisitions	120,000.00	-120,938.40	
		Dispositions	-120,000.00		120,643.20
C577081AU6	MATTEL INC NT 6.2 DUE 10-01-2040	Acquisitions	175.00	-2,584.87	
		Dispositions	-26,775.00		434,032.10
SB604531	MATTEL INC 5.45 DUE 11-01-2041	Acquisitions	340,000.00	-308,985.20	
		Dispositions	-590,000.00		546,393.70
CLX2107485	MAUSER PACKAGING SOLUTIONS HOLD CMPNY TM LN B SEN SEC TM LN DUE 08-31-2026	Acquisitions	828,000.00	-730,775.76	
		Dispositions	-97,000.00		81,820.47
C57906HAD9	MCAFEE CORP TERM LOAN B (USD) SENIOR SECURED DUE 02-01-2029 BEO	Acquisitions	485,000.00	-481,381.50	
		Dispositions	-401,250.00		399,281.00
SBRF5C57	MCDONALD'S CORP 5.45% 08-14-2053	Acquisitions	0.00	0.00	
		Dispositions	-14,025.12		14,025.12
C58063DAC7	MCGRAW-HILL EDUCATION INC TERM LOAN B DUE 07-21-2028 BEO	Acquisitions	150,000.00	-149,581.50	
		Dispositions	-150,000.00		147,861.00
SB23X1H3	MERCADOLIBRE INC COM STK	Acquisitions	994,936.70	-968,705.70	
		Dispositions	-7,594.95		7,594.95
C58768RAC4	MERCEDES-BENZ AUTO LEASE TRUST SER 23-A CL A3 4.74% DUE 01-15-2027	Acquisitions	2,600.00	-3,597,744.45	
		Dispositions	-6,100.00		7,965,769.64
SBKS7GJ3	MERSEN SA RIGHTS 02/05/2023	Acquisitions	2,325,000.00	-2,324,919.09	
		Dispositions	-2,325,000.00		2,287,218.75
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053	Dispositions	-22,900.00		41,482.28
		Free Receipt	22,900.00	33,680.30	
C59151KAK4	METHANEX CORP FIXED 4.25% DUE 12-01-2024	Acquisitions	315,000.00	-314,127.45	
		Dispositions	-158,000.00		163,315.12
		Acquisitions	360,000.00	-351,818.75	
		Dispositions	-880,000.00		867,944.55

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 143 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMV3KX4	METLIFE INC 5.375% 07-15-2033	Acquisitions	311,000.00	-309,121.56	
		Dispositions	-311,000.00		306,596.67
SBMFBJH1	MGIC INVT CORP WIS 5.25% DUE 08-15-2028 REG	Acquisitions	100,000.00	-95,027.00	
		Dispositions	-580,000.00		558,727.75
C45567YAN5	MH SUB I LLC MICRO HOLDING CORP 2023 MAY INCREMENTAL TL SR SEC TL 04-25-2028	Dispositions	-12,590.77		12,590.77
CLX1937908	MICHAELS STORES INC TERM LOAN 04-08-2028	Free Receipt	1,678,773.34	1,657,270.10	
		Acquisitions	475,000.00	-394,269.00	
		Dispositions	-1,217.95		1,217.95
S6567305	MICRONICS JAPAN CO NPV	Acquisitions	10,200.00	-98,587.06	
		Dispositions	-56,300.00		840,744.63
SBLGZ1K2	MICROSOFT CORP SR NT 144A 4.5% 06-15-2047	Dispositions	-286,000.00		264,115.38
		Free Receipt	286,000.00	251,257.74	
SB64KR62	MIRAIT ONE CORPORATION NPV	Acquisitions	33,900.00	-424,681.71	
		Dispositions	-35,600.00		487,715.13
C60687YCZ0	MIZUHO FINL GROUP INC 5.778% 07-06-2029	Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		347,563.00
SB02QLW4	MIZUHO LEASING CO NPV	Dispositions	-13,400.00		457,724.38
		Free Receipt	34,400.00		
SBMXTM34	MOLINA HEALTHCARE 4.375% DUE 06-15-2028	Acquisitions	230,000.00	-212,957.00	
		Dispositions	-1,150,000.00		1,049,953.00
SB09DHL9	MTU AERO ENGINES A NPV (REGD)	Acquisitions	18,000.00	-3,124,131.07	
		Dispositions	-46,000.00		9,343,466.56
SBLGTT88	NABORS INDS INC NEW SR PRIORITY GTD NT 144A 7.375% 05-15-2027	Acquisitions	430,000.00	-414,950.00	
		Dispositions	-135,000.00		134,325.00
SBRT75N8	NASDAQ INC 6.1% 06-28-2063	Acquisitions	80,000.00	-79,525.60	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 144 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C63938CAJ7	NAVIENT CORP 6.75% 06-15-2026	Dispositions	-80,000.00		73,728.23
		Acquisitions	425,000.00	-407,468.75	
SBQB BGJ4	NORDSON CORP SR NT 5.6% 09-15-2028	Dispositions	-425,000.00		425,531.25
		Acquisitions	200,000.00	-199,956.00	
SBQB BGK5	NORDSON CORP SR NT 5.8% 09-15-2033	Dispositions	-200,000.00		200,310.00
		Acquisitions	212,000.00	-213,066.94	
SBNSNQY7	NRG ENERGY INC SR NT 144A 3.875% 02-15-2032	Dispositions	-212,000.00		212,760.15
		Acquisitions	145,000.00	-122,525.00	
SBN15X83	OCCIDENTAL PETE FIXED 5.875% DUE 09-01-2025	Dispositions	-391,000.00		316,710.00
		Acquisitions	250,000.00	-248,505.00	
SB1Z7L21	OCEANAGOLD CORP COM NPV	Dispositions	-14,000.00		13,894.02
		Acquisitions	310,600.00	-637,330.65	
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053	Dispositions	-46,900.00		97,207.91
		Acquisitions	232,000.00	-224,067.92	
CC6907UAB7	ONTARIO GAMING GTA LIMITED PARTNERSHIP TERM LOAN B SENIOR SECURED TL 07-20-2030	Dispositions	-232,000.00		230,021.04
		Acquisitions	925,000.00	-922,538.00	
SBMWGT35	OWENS-BROCKWAY GLASS CONTAINER INC GTD SR NT 144A DUE 05-15-2031/05-25-2023 BEO	Dispositions	-925,000.00		926,137.25
		Acquisitions	715,000.00	-718,829.50	
SBZ56Z79	OWENS-BROCKWAY 6.375% DUE 08-15-2025	Dispositions	-115,000.00		110,400.00
		Acquisitions	330,000.00	-320,925.00	
SBMV2F47	OWL ROCK CORE INCOME CORP 5.5% DUE 03-21-2025 BEO	Dispositions	-330,000.00		332,046.00
		Acquisitions	832,000.00	-806,939.88	
SBNNMV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Dispositions	-415,000.00		409,758.55
		Acquisitions	410,000.00	-397,367.90	
SBNBXR85	PACIFICORP 5.5% 05-15-2054	Dispositions	-410,000.00		409,516.20
		Acquisitions			

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 145 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB2NGPM5	PARAGON BANKING GR ORD GBP1	Acquisitions	400,000.00	-399,824.00	
		Dispositions	-400,000.00		386,164.00
SB1GN4B8	PARTRON CO LTD KRW500	Acquisitions	9,300.00	-83,836.34	
		Dispositions	-102,500.00		677,494.86
SBQ66T51	PFIZER INVESTMENT ENTER 4.65% 05-19-2030	Acquisitions	73,600.00	-522,444.84	
		Dispositions	-25,500.00		154,036.65
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	1,230,000.00	-1,220,853.30	
		Dispositions	-790,000.00		769,314.10
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Acquisitions	570,000.00	-569,150.70	
		Dispositions	-570,000.00		588,063.30
SBPK28V7	PILGRIMS PRIDE CORP NEW FIXED 6.25% DUE 07-01-2033	Acquisitions	165,000.00	-161,794.05	
		Dispositions	-165,000.00		149,958.60
SBZ5ZHK3	PIRELLI & C SPA NPV	Acquisitions	364,000.00	-361,495.68	
		Dispositions	-364,000.00		358,316.96
C693475BR5	PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029	Acquisitions	129,300.00	-628,477.62	
		Dispositions	-19,400.00		100,594.12
C000613059	PORTFOLIO ADVISORS PE FUND V (OFFSHORE)	Acquisitions	135,000.00	-134,620.65	
		Dispositions	-135,000.00		136,142.10
C992HN3994	PORTFOLIO ADVISORS PRIVATE EQUITY FUND IX (OFFSHORE) LP	Acquisitions	89,262.00	-89,262.00	
		Dispositions	-444,352.59		444,352.59
C991CP2996	PORTFOLIO ADVISORS PRIVATE EQUITY FUND VII (OFFSHORE) LP	Acquisitions	3,877,586.00	-3,877,586.00	
		Dispositions	-3,584,943.82		3,584,943.82
C74274NAJ2	PROAMPAC PG BORROWER LLC SENIOR SECURED TL 11-03-2028	Acquisitions	318,007.00	-318,007.00	
		Dispositions	-4,387,081.92		4,387,081.92
		Acquisitions	925,000.00	-920,569.25	
		Dispositions	-2,312.50		2,312.50

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 146 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDFZ914	PROGRESSIVE CORP OH 5.375% 12-31-2040	Acquisitions	347,000.00	-340,927.50	
		Dispositions	-28,000.00		27,713.56
S5064722	PUMA SE NPV	Acquisitions	45,000.00	-2,227,359.73	
		Dispositions	-65,000.00		4,033,454.91
SBGDS1B0	PVPTL COMMScope FIN LLC SR NT 144A 6.0% 03-01-2026	Acquisitions	435,000.00	-405,037.50	
		Dispositions	-435,000.00		376,275.00
SBM8H716	PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO	Acquisitions	660,000.00	-649,950.00	
		Dispositions	-728,749.99		724,166.67
SBQWSNS2	PVTPL ACRISURE LLC/ACRISURE FIN INC 8.25% 02-01-2029	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-250,000.00		250,625.00
C008911BK4	PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO	Acquisitions	250,000.00	-233,115.00	
		Dispositions	-500,000.00		472,500.00
C00928QAX9	PVTPL AIRCASTLE LTD SR NT 6.5% 07-18-2028	Acquisitions	345,000.00	-344,361.75	
		Dispositions	-345,000.00		341,115.30
SBMJ0L90	PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		150,562.50
SBNM6H61	PVTPL AMWINS GROUP INC 6.375% 02-15-2029	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		250,625.00
SBNXJFZ4	PVTPL ARSENAL AIC PARENT LLC 8.0% 10-01-2030	Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		432,968.75
C07317QAJ4	PVTPL BAYTEX ENERGY CORP 8.5% 04-30-2030	Acquisitions	655,000.00	-657,456.25	
		Dispositions	-655,000.00		650,906.25
SBR1W887	PVTPL BEACON ROOFING SUPPLY INC 6.5% 08-01-2030	Acquisitions	630,000.00	-633,150.00	
		Dispositions	-630,000.00		617,400.00
C097751BZ3	PVTPL BOMBARDIER INC 7.5% 02-01-2029	Acquisitions	450,000.00	-428,625.00	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 147 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTQPB8	PVTPL BORR IHC LIMITED 10.0% 11-15-2028	Dispositions	-450,000.00		435,375.00
		Acquisitions	1,200,000.00	-1,188,000.00	
SBP0VPR9	PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	Dispositions	-250,000.00		259,687.50
		Acquisitions	196,000.00	-195,676.60	
SBP2F579	PVTPL CHS/CMNTY HEALTH SYS INC 10.875% 01-15-2032	Dispositions	-196,000.00		217,122.92
		Acquisitions	340,000.00	-340,000.00	
SBNNTB78	PVTPL CHS/CMNTY HEALTH SYS INC 5.625% DUE 03-15-2027/12-28-2020 BEO	Dispositions	-340,000.00		349,350.00
		Acquisitions	435,000.00	-389,868.75	
SBRT7527	PVTPL CIVITAS RES INC 8.375% 07-01-2028	Dispositions	-250,000.00		228,747.50
		Acquisitions	100,000.00	-100,000.00	
SBRT75V6	PVTPL CIVITAS RESOURCES INC 8.75% 07-01-2031	Dispositions	-100,000.00		100,500.00
		Acquisitions	60,000.00	-60,000.00	
SBYQF2Y4	PVTPL COMMSCOPE TECHNOLOGIES FINANCE BNDS 6.0% DUE 06-15-2025	Dispositions	-60,000.00		60,375.00
		Acquisitions	200,000.00	-178,000.00	
SBNTDWH1	PVTPL COTY INC / HFC PRESTIGE PRODS INC / HFC 6.625% 07-15-2030	Dispositions	-200,000.00		189,000.00
		Acquisitions	220,000.00	-220,000.00	
SBMHVCG9	PVTPL COTY INC 5% DUE 04-15-2026/04-21-2021 BEO	Dispositions	-220,000.00		220,000.00
		Acquisitions	745,000.00	-714,752.25	
SBJV0CV6	PVTPL CRESTWOOD MIDSTREAM PARTNERS 5.625% 05-01-2027	Dispositions	-435,000.00		427,867.35
		Acquisitions	320,000.00	-314,500.00	
C226373AT5	PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 7.375% DUE 02-01-2031	Dispositions	-320,000.00		318,659.20
		Acquisitions	984,000.00	-1,031,970.00	
SBL66VP0	PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 7.375% DUE 02-01-2031	Dispositions	-625,000.00		618,750.00
		Acquisitions	490,000.00	-483,150.00	
SBNK9N31	PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0% 02-01-2029	Dispositions	-490,000.00		492,454.90
		Acquisitions			

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 148 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRJSRR9	PVTPL CSC HOLDINGS LLC 11.25% 05-15-2028	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		490,050.00
SBRBFJT4	PVTPL CUSHMAN & WAKEFIELD U S BORROWER LLC 8.875% 09-01-2031	Acquisitions	200,000.00	-198,586.00	
		Dispositions	-200,000.00		199,250.00
SBNRLYV5	PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026	Acquisitions	30,000.00	-25,350.00	
		Dispositions	-30,000.00		23,644.50
C28228PAA9	PVTPL EG GLOBAL FIN PLC 6.75% DUE 02-07-2025 BEO	Acquisitions	400,000.00	-396,000.00	
		Dispositions	-300,000.00		282,000.00
C335934AU9	PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031	Acquisitions	800,000.00	-799,312.50	
		Dispositions	-800,000.00		815,000.00
C36168QAK0	PVTPL GFL ENVIRONMENTAL INC 3.75% DUE 08-01-2025 BEO	Acquisitions	685,000.00	-648,906.25	
		Dispositions	-915,000.00		888,039.25
SBQRD605	PVTPL GLOBAL PARTNERS LP/GLP FIN CORP 8.25% 01-15-2032	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		409,500.00
SBRT74C0	PVTPL GRAFTECH GLOBAL ENTERPRISES INC SRSECD NT 9.875% 12-15-2028	Acquisitions	915,000.00	-907,424.75	
		Dispositions	-355,000.00		267,137.50
SBM93J39	PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031	Acquisitions	885,000.00	-580,406.25	
		Dispositions	-480,000.00		367,925.00
SBL6CM66	PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031	Acquisitions	275,000.00	-275,000.00	
		Dispositions	-275,000.00		275,343.75
SBNDSMJ4	PVTPL IQVIA INC 6.25% 02-01-2029	Acquisitions	222,000.00	-221,684.76	
		Dispositions	-222,000.00		223,598.40
SBQ3R0C1	PVTPL IQVIA INC 6.5% 05-15-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		505,000.00
SBNDKXQ4	PVTPL IRON MOUNTAIN INFORMATION MANAGEMEN 5% DUE 07-15-2032 BEO	Acquisitions	65,000.00	-52,000.00	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 149 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-340,000.00		290,275.00
C47214BAA6	PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034	Acquisitions	1,150,000.00	-1,148,482.00	
SBNSP5K2	PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034	Acquisitions	862,000.00	-860,862.16	
		Dispositions	-862,000.00		890,678.08
SBS2G1G4	PVTPL KODIAK GAS SVCS LLC 7.25% 02-15-2029	Acquisitions	245,000.00	-245,000.00	
		Dispositions	-245,000.00		247,450.00
SBPLVRB6	PVTPL LIGHT & WONDER INC 7.5% 09-01-2031	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		227,531.25
SBD8NW94	PVTPL LIVE NATION ENTMT INC 4.875% DUE 11-01-2024	Acquisitions	335,000.00	-328,300.00	
		Dispositions	-335,000.00		332,487.50
C55609NAB4	PVTPL MACQUARIE AIRFINANCE HLDGS LTD GTDSR NT 8.125% 03-30-2029	Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		422,343.75
SBMCXZ61	PVTPL MAJORDRIVE HLDGS IV LLC SR NT 6.375% 06-01-2029	Acquisitions	475,000.00	-378,812.50	
		Dispositions	-625,000.00		546,093.75
SBP5WN62	PVTPL MATADOR RES CO 6.875% 04-15-2028	Acquisitions	95,000.00	-94,012.00	
		Dispositions	-95,000.00		95,118.75
SBLDB062	PVTPL MICROSOFT CORP 1.35% 09-15-2030	Dispositions	-550,000.00		449,339.22
		Free Receipt	550,000.00	478,272.39	
SBQ2LP29	PVTPL MINERAL RES LTD 9.25% 10-01-2028	Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		445,187.50
SBS7Y6M4	PVTPL NATIONSTAR MTG HLDGS INC 7.125% 02-01-2032	Acquisitions	250,000.00	-248,127.50	
		Dispositions	-250,000.00		246,875.00
SBPG27W5	PVTPL NGL ENERGY PARTNERS LP 8.375% 02-15-2032	Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		443,300.00
SBNQQSJ7	PVTPL NISSAN MTR ACCEP CO LLC 7.05% 09-15-2028	Acquisitions	850,000.00	-849,150.00	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 150 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPK28M8	PVTPL NOBLE FIN II LLC 8.0% 04-15-2030	Dispositions	-850,000.00		870,322.85
		Acquisitions	235,000.00	-235,000.00	
SBP7MS21	PVTPL ONTARIO GAMING GTA LTD PARTNERSHIP/OTG 8.0% 08-01-2030	Dispositions	-235,000.00		241,756.25
		Acquisitions	425,000.00	-425,000.00	
SBMJ0DH2	PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 6.2% 06-15-2030	Dispositions	-425,000.00		428,718.75
		Acquisitions	850,000.00	-847,696.50	
SBPSQQR3	PVTPL POST HLDGS INC 6.25% 02-15-2032	Dispositions	-850,000.00		859,775.00
		Acquisitions	260,000.00	-260,000.00	
SBRXDCH5	PVTPL RHP HOTEL PTYS LP & RHP FIN CORP 7.25% 07-15-2028	Dispositions	-260,000.00		262,275.00
		Acquisitions	335,000.00	-335,000.00	
SBJLPYT3	PVTPL SCIENTIFIC GAMES INTL INC 7.25% DUE 11-15-2029	Dispositions	-335,000.00		346,306.25
		Acquisitions	425,000.00	-427,299.25	
C81172QAA2	PVTPL SEADRILL FIN LTD 8.375% 08-01-2030	Dispositions	-425,000.00		411,187.50
		Acquisitions	250,000.00	-250,000.00	
SBPX3RJ8	PVTPL SEALED AIR CORP NEW ISSUE 144A 7NC3 APRIL 2029 5.0% 04-15-2029	Dispositions	-250,000.00		251,875.00
		Acquisitions	295,000.00	-278,739.60	
C822538AH7	PVTPL SHELF DRILLING HLDGS LTD 9.625% 04-15-2029	Dispositions	-475,000.00		452,532.50
		Acquisitions	1,200,000.00	-1,166,368.00	
SBS99XZ9	PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054	Dispositions	-1,200,000.00		1,137,000.00
		Acquisitions	161,000.00	-159,985.70	
SBPGN870	PVTPL SOLVENTUM CORP 5.6% 03-23-2034	Dispositions	-161,000.00		155,893.08
		Acquisitions	900,000.00	-899,397.00	
SBM9GMW8	PVTPL STARWOOD PPTY TR INC 5.5% DUE 11-01-2023/11-02-2020 BEO	Dispositions	-226,000.00		225,346.86
		Acquisitions	205,000.00	-204,173.85	
SBYXT818	PVTPL SYMANTEC CORP 5.0% DUE 04-15-2025	Dispositions	-555,000.00		555,000.00

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 151 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C893830BX6	PVTPL TRANSOCEAN INC 8.75% 02-15-2030	Acquisitions	450,000.00	-437,062.50	
		Dispositions	-450,000.00		447,003.00
SBQ98SD5	PVTPL TRIDENT TPI HLDGS INC 12.75% 12-31-2028	Acquisitions	0.00	0.00	
		Dispositions	-475,000.00		481,531.25
SBG87FX2	PVTPL UBER TECHNOLOGIES INC 8% DUE 11-01-2026 BEO	Acquisitions	200,000.00	-197,878.00	
		Dispositions	-200,000.00		207,500.00
SBLBNHR0	PVTPL US FOODS INC 4.75% DUE 02-15-2029 BEO	Acquisitions	610,000.00	-612,287.50	
		Dispositions	-375,000.00		381,562.50
SBN4JPB9	PVTPL US FOODS INC 7.25% DUE 01-15-2032	Acquisitions	850,000.00	-748,000.00	
		Dispositions	-850,000.00		793,687.50
C91889FAC5	PVTPL VALARIS LTD 8.375% 04-30-2030	Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		417,031.25
SBRK41K7	PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028	Acquisitions	535,000.00	-536,012.50	
		Dispositions	-535,000.00		530,975.00
SBRK4301	PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031	Acquisitions	600,000.00	-600,000.00	
		Dispositions	-600,000.00		573,500.00
SBQ80PR5	PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029	Acquisitions	625,000.00	-625,000.00	
		Dispositions	-625,000.00		628,125.00
SBN4JN93	PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029	Acquisitions	725,000.00	-726,850.00	
		Dispositions	-390,000.00		396,825.00
SBMGS3Q8	PVTPL VERALTO CORP SR NT 5.45% 09-18-2033	Acquisitions	400,000.00	-382,721.60	
		Dispositions	-110,000.00		109,406.00
SBPSKCT9	PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2029 BEO	Acquisitions	450,000.00	-401,625.00	
		Dispositions	-450,000.00		418,500.00
	PVTPL VT TOPCO INC 8.5% 08-15-2030	Acquisitions	600,000.00	-602,625.00	
		Dispositions	-325,000.00		336,784.50

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 152 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN4JPL9	PVTPL WILLIAMS SCOTSMAN INC 7.375% 10-01-2031	Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		414,375.00
SBRTZPL0	PVTPL WINDSOR HLDGS III LLC 8.5% 06-15-2030	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-50,000.00		49,750.00
SBP48963	PVTPL XPO INC 6.25% 06-01-2028	Acquisitions	425,000.00	-425,000.00	
		Dispositions	-425,000.00		423,899.25
SBP48974	PVTPL XPO INC 7.125% DUE 06-01-2031	Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		212,513.70
SBNRLZ34	PVTPLDISH DBS CORP SR SECD NT 5.75% 12-01-2028	Acquisitions	160,000.00	-126,448.00	
		Dispositions	-160,000.00		109,600.00
C66977WAQ2	PVTPLNOVA CHEMICALS CORP BNDS 144A 4.875% 06-01-2024	Acquisitions	470,000.00	-463,537.50	
		Dispositions	-470,000.00		469,412.50
SB0WMWD0	QINETIQ GROUP ORD GBP0.01	Acquisitions	131,200.00	-598,083.83	
		Dispositions	-212,900.00		860,639.90
SBN7K9J5	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034	Acquisitions	305,000.00	-304,571.20	
		Dispositions	-560,000.00		547,994.02
SBR53N14	RETAIL OPP INV PARTNERSHIP LP 6.75% 10-15-2028	Acquisitions	148,000.00	-147,276.28	
		Dispositions	-148,000.00		147,196.36
SB1VP0K0	REXEL EUR5	Acquisitions	9,000.00	-191,014.83	
		Dispositions	-30,900.00		746,812.58
SBNVY313	REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031	Acquisitions	230,000.00	-179,671.40	
		Dispositions	-65,000.00		49,503.35
CLX2125198	RHP HOTEL PROPERTIES LP TERM LOAN B SENIOR SECURED TERM LOAN 05-10-2030	Acquisitions	1,818,555.28	-1,810,693.28	
		Dispositions	-743,050.51		743,050.51
S4713490	ROCKWOOL A/S SER'B'DKK10	Acquisitions	1,600.00	-392,072.28	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 153 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053	Dispositions	-300.00		72,132.56
		Acquisitions	69,000.00	-70,234.41	
C78249LAD2	RUSSELL INVESTMENT MANAGEMENT LLC TERM LOAN DUE 06-02-2025 BEO	Dispositions	-367,000.00		358,959.08
		Acquisitions	0.00	0.00	
SBLB3TN0	RYDER SYSTEM INC 5.25% 06-01-2028	Dispositions	-1,468,859.89		1,373,516.29
		Acquisitions	570,000.00	-569,264.70	
C80287DAC1	SANTANDER DR AUTO 5.93% DUE 07-17-2028	Dispositions	-570,000.00		560,862.90
		Acquisitions	1,000,000.00	-999,997.00	
C802927AD5	SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-4 CL A3 5.73% DUE 04-17-2028	Dispositions	-1,000,000.00		1,008,203.13
		Acquisitions	1,100,000.00	-1,099,787.04	
SBQWPDY9	SANTANDER HLDGS USA INC 6.565% 06-12-2029	Dispositions	-1,100,000.00		1,102,449.22
		Acquisitions	395,000.00	-392,925.95	
C806854AL9	SCHLUMBERGER INVT SA 4.85% 05-15-2033	Dispositions	-395,000.00		395,160.91
		Acquisitions	350,000.00	-349,699.00	
SBMDWQR5	SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049	Dispositions	-350,000.00		344,617.00
		Acquisitions	263,000.00	-251,341.97	
C81180WBD2	SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031	Dispositions	-368,000.00		358,747.64
		Acquisitions	1,290,000.00	-1,073,325.00	
CLX2247836	SEAWORLD PARKS & ENTERTAINMENT, INC. TL B SENIOR SECURED TERM LOAN 08-25-2028	Dispositions	-700,000.00		590,325.00
		Dispositions	-2,376.35		2,376.35
S5554041	SECURITAS SER'B'NPV	Free Receipt	950,538.76	945,025.38	
		Acquisitions	11,600.00	-110,731.96	
CLX2139934	SELECT MED CORP TLB1 03-06-2027	Dispositions	-54,199.00		434,215.69
		Acquisitions	500,000.00	-497,519.00	
		Dispositions	-61,639.98		61,639.98
		Free Receipt	946,750.78	944,549.74	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 154 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBRV2JW8	SEMPRA ENERGY 5.5% 08-01-2033	Acquisitions	385,000.00	-383,845.00	
		Dispositions	-385,000.00		360,523.83
SBMD9D08	SERVICE CORP INTL FIXED 3.375% DUE 08-15-2030	Acquisitions	435,000.00	-360,162.60	
		Dispositions	-365,000.00		315,857.55
S6804187	SHIBAURA MECHATRON NPV	Dispositions	-9,800.00		1,678,431.43
		Free Receipt	4,000.00		
SBXDZ9Z0	SHOPIFY INC CL A SHOPIFY INC	Acquisitions	60,000.00	-4,000,673.49	
		Dispositions	-245,000.00		14,246,663.04
SBD5GN60	SIG GROUP AG	Acquisitions	70,000.00	-1,671,783.03	
		Dispositions	-210,000.00		5,344,222.60
SBF2DSG3	SIKA AG CHF0.01 (REG)	Acquisitions	11,000.00	-3,057,313.83	
		Dispositions	-28,000.00		7,527,855.67
SBQH6262	SIXTH STR SPECIALTY LENDING INC 6.95% 08-14-2028	Acquisitions	481,000.00	-478,128.43	
		Dispositions	-214,000.00		212,112.52
SBMTQVG5	SMUCKER J M CO 6.2% 11-15-2033	Acquisitions	136,000.00	-135,911.60	
		Dispositions	-136,000.00		135,575.68
SBMTQVJ8	SMUCKER J M CO 6.5% 11-15-2053	Acquisitions	152,000.00	-150,917.76	
		Dispositions	-152,000.00		154,635.68
S4821672	SOLAR A/S SER'B'DKK100	Acquisitions	529.00	-36,114.21	
		Dispositions	-1,429.00		98,303.96
S5973992	SONAE SGPS SA EUR1	Acquisitions	246,100.00	-275,794.98	
		Dispositions	-143,700.00		145,370.26
SBQ2MZL1	SOUTHERN CALIF EDISON CO 5.65% 10-01-2028	Acquisitions	350,000.00	-349,531.00	
		Dispositions	-81,000.00		81,243.81
SBV9FYC2	SOUTHWESTN ENERGY STEP CPN 5.95% DUE 01-23-2025	Acquisitions	470,000.00	-462,725.00	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 155 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C84857HAY6	SPIRIT AEROSYS INC FKA MID-WSTRN ARCRT SYS INC 22 REFNCG TL SR SECD 01-15-2027	Dispositions	-470,000.00		467,809.95
		Acquisitions	645,000.00	-644,625.50	
		Dispositions	-18,124.12		18,124.12
C84857HAX8	SPIRIT AEROSYSTEMS INC TERM LOAN B DUE 01-15-2025 BEO	Dispositions	0.00		0.00
		Free Receipt	0.00	9.44	
SBR1YST4	SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030	Acquisitions	225,000.00	-225,000.00	
		Dispositions	-225,000.00		227,812.50
C84857HAW0	SPIRIT AEROSYSTEMS, INC. INITIAL TL SENIOR SEC 01-15-25	Acquisitions	-250,000.00	248,750.00	
		Dispositions	0.00		0.00
		Free Delivery	0.00		
C86614DAK4	SUMMIT MATERIALS LLC INCREMENTAL TL B SENR SEC TL 11-30-2028	Acquisitions	500,000.00	-498,769.00	
		Dispositions	-500,000.00		501,856.00
C87166PAK7	SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029	Acquisitions	1,150,000.00	-1,149,855.45	
		Dispositions	-300,000.00		298,335.94
SBMW23T7	T-MOBILE USA INC 3.5% DUE 04-15-2031 REG	Acquisitions	529,000.00	-465,742.18	
		Dispositions	-529,000.00		475,444.04
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054	Acquisitions	168,000.00	-167,714.40	
		Dispositions	-168,000.00		155,628.48
SBNLZNY9	TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023	Acquisitions	236,000.00	-235,811.20	
		Dispositions	-236,000.00		234,291.36
C87422LAV2	TALEN ENERGY SUPPLY, LLC TERM LOAN B SR SECD TERM LOAN 04-26-2030	Acquisitions	640,000.00	-629,588.00	
		Dispositions	-4,800.00		4,800.00
SBKP4QW0	TANGER PPTYS LTD 2.75% DUE 09-01-2031 BEO	Acquisitions	1,190,000.00	-912,278.20	
		Dispositions	-1,325,000.00		1,051,536.70
SBQ759N5	TAPESTRY INC 7.85% 11-27-2033	Acquisitions	367,000.00	-365,073.25	
		Dispositions	-367,000.00		377,105.61

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 156 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN12KT4	TARGA RES PARTNERS FIXED 6.15% DUE 03-01-2029	Acquisitions	202,000.00	-201,553.58	
		Dispositions	-202,000.00		201,967.68
S7110902	TECAN GROUP AG CHF0.10 (REGD)	Acquisitions	16,300.00	-6,078,301.64	
		Dispositions	-3,300.00		976,658.85
SBNTBJ41	TEGNA INC 4.625% DUE 03-15-2028	Acquisitions	75,000.00	-68,531.25	
		Dispositions	-65,000.00		55,493.75
SBMW24K5	TENET HEALTHCARE CORP 6.25% DUE 02-01-2027	Acquisitions	995,000.00	-985,881.25	
		Dispositions	-475,000.00		474,107.00
SBPVDS20	TENET HEALTHCARE FIXED 4.875% DUE 01-01-2026	Acquisitions	255,000.00	-251,175.00	
		Dispositions	-255,000.00		254,566.50
SBD3GT31	TEVA 3.15% DUE 10-01-2026	Acquisitions	180,000.00	-156,375.00	
		Dispositions	-430,000.00		398,238.40
SBMGK7R3	TEXAS INSTRUMENTS INC 4.9% 03-14-2033	Acquisitions	160,000.00	-166,001.60	
		Dispositions	-160,000.00		162,608.00
SBQH6206	THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033	Acquisitions	208,000.00	-208,000.00	
		Dispositions	-208,000.00		199,956.64
C89115A2U5	TORONTO DOMINION BANK 5.523% 07-17-2028	Acquisitions	146,000.00	-146,000.00	
		Dispositions	-146,000.00		147,265.82
C891941AD8	TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-B CL A3 4.71% DUE 02-15-2028	Acquisitions	810,000.00	-809,954.72	
		Dispositions	-810,000.00		801,836.72
SBQ3SR12	TOYOTA MTR CR CORP 4.55% DUE 05-17-2030	Acquisitions	1,155,000.00	-1,153,152.00	
		Dispositions	-729,000.00		707,579.31
C89364MCA0	TRANSDIGM INC TERM LOAN J SR SECD TL 02-14-2031	Acquisitions	325,000.00	-324,206.50	
		Dispositions	-812.50		812.50
CLX2218761	TRAVEL LEISURE CO. TERM B LOAN SR SECD TL 12-14-2029	Acquisitions	285,000.00	-284,303.21	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 157 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,193.75		3,193.75
		Free Receipt	992,500.00	967,706.35	
C00216EAH2	TRIDENT TPI HOLDINGS INC TERM LOAN SENIOR SECURED TERM LOAN 09-15-2028	Acquisitions	1,400,000.00	-1,358,019.00	
		Dispositions	-1,400,000.00		1,397,124.81
SBRBD998	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	Acquisitions	740,000.00	-740,000.00	
		Dispositions	-740,000.00		718,230.30
SBRBD909	TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027	Acquisitions	345,000.00	-345,000.00	
		Dispositions	-345,000.00		345,545.10
SBMX3601	TRUIST FINL CORP 4.95% DUE 12-29-2049	Acquisitions	973,000.00	-910,116.25	
		Dispositions	-236,000.00		223,020.00
SBM9WJ58	U S BANCORP 5.85% 10-21-2033	Acquisitions	281,000.00	-268,336.89	
		Dispositions	-470,000.00		450,874.27
SB28PS95	U-BLOX HOLDING AG CHF10.50 (REGD)	Acquisitions	5,050.00	-442,996.06	
		Dispositions	-2,050.00		206,826.00
C90351JAH7	UBER TECHNOLOGIES INC TERM LOAN B SENIORSECURED TERM LOAN 02-28-2030	Acquisitions	822,400.35	-826,544.35	
		Dispositions	-441,199.38		440,896.71
SB1P70H9	UNITED LABORATORIE HKD0.01	Acquisitions	131,000.00	-116,118.62	
		Dispositions	-1,104,000.00		995,311.90
C90290HAP7	USIC HOLDINGS INC INITIAL TERM LOAN DUE 05-12-2028 BEO	Acquisitions	0.00	0.00	
		Dispositions	-1,224,214.10		1,211,984.03
SBDGL609	VIACOM INC NEW STEP CPN 3.7% DUE 10-04-2026	Acquisitions	135,000.00	-123,585.75	
		Dispositions	-135,000.00		124,488.90
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	Acquisitions	407,000.00	-269,391.82	
		Dispositions	-407,000.00		264,484.13
SBMF6F90	VIACOMCBS INC 4.2% DUE 05-19-2032 REG	Acquisitions	875,000.00	-728,726.25	
		Dispositions	-875,000.00		763,656.25

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 158 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92660FAN4	VIDEOTRON LTD / VIDEOTRON LTEE SR NT 144A 3.625% 06-15-2029	Acquisitions	105,000.00	-91,906.50	
		Dispositions	-795,000.00		685,687.50
SBRBDVV4	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	Acquisitions	526,000.00	-524,116.92	
		Dispositions	-526,000.00		514,222.86
C92828KAJ1	VIRTUSA CORPORATION FLTG RT TBL 12-09-2027	Acquisitions	0.00	0.00	
		Dispositions	0.00		0.00
C88233FAK6	VISTRA OPERATIONS COMPANY LLC DUE 12-31-2025 BEO	Acquisitions	475,000.00	-470,269.00	
		Dispositions	-6,736.10		6,736.10
SBM8BNP4	VMWARE INC SR NT 1.8% 08-15-2028	Acquisitions	187,000.00	-155,099.81	
		Dispositions	-187,000.00		154,672.42
S7123104	VONTOBEL HLDG AG CHF1 (REGD)	Acquisitions	7,800.00	-498,508.43	
		Dispositions	-8,200.00		527,154.01
C91838LAG5	VT TOPCO INC TERM LOAN B SENIOR SECURED TERM LOAN 08-02-2030	Acquisitions	900,000.00	-903,225.50	
		Dispositions	-2,250.00		2,250.00
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	902,000.00	-671,352.14	
		Dispositions	-691,000.00		594,627.71
SBNXJJN0	WASTE MGMT INC DEL 4.875% 02-15-2034	Acquisitions	774,000.00	-762,405.48	
		Dispositions	-548,000.00		538,142.65
SBVFJP14	WELLS FARGO & CO STEP CPN 5.875% DUE 12-29-2049	Acquisitions	249,000.00	-244,020.00	
		Dispositions	-119,000.00		117,331.13
SBNFZXQ7	WELLS FARGO & COMPANY 5.557% 07-25-2034	Acquisitions	949,000.00	-949,000.00	
		Dispositions	-622,000.00		621,170.08
C958102AM7	WESTERN DIG CORP 4.75% DUE 02-15-2026	Acquisitions	350,000.00	-332,937.50	
		Dispositions	-350,000.00		343,175.00
SBLB3KC6	WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033	Acquisitions	458,000.00	-447,501.59	

5500 Supplemental Schedules

01 APR 23 - 31 MAR 24

Page 159 of 352

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C97360BAB1	WINDSOR HOLDINGS III, LLC USD 7 YEARTERMLN SR SECD TERM LN 06-21-2030	Dispositions	-198,000.00		181,144.46
		Acquisitions	525,000.00	-514,519.00	
		Dispositions	-1,312.50		1,312.50
		Free Delivery	-523,687.50		
CLX2280415	WINDSOR HOLDINGS III, LLC 2024 DOLLAR REFINANCING TERM B SR SECD TL 08-01-2030	Dispositions	-1,309.22		1,309.22
		Free Receipt	523,687.50	513,232.70	
SBF08417	WYNDHAM STEP CPN 5.65% DUE 04-01-2024	Acquisitions	660,000.00	-656,370.00	
SBRF3SN1	XCEL ENERGY INC 5.45% 08-15-2033	Dispositions	-465,000.00		464,418.75
		Acquisitions	394,000.00	-390,334.06	
S6985673	YAMAICHI ELECTRONI NPV	Dispositions	-394,000.00		374,596.36
		Acquisitions	5,300.00	-76,688.41	
S6202480	YOUNGPOONG PRECISI KRW500	Dispositions	-9,700.00		115,043.84
		Acquisitions	50,400.00	-512,255.69	
SBWX5Y69	ZEHNDER GROUP CHF0.05 (REGD) 'A'	Dispositions	-23,700.00		253,818.06
		Acquisitions	1,200.00	-65,494.62	
SB0B9GS5	ZON OPTIMUS SGPS SA	Dispositions	-3,000.00		181,162.17
		Acquisitions	170,800.00	-644,661.41	
CC6901LAJ6	1011778 B.C. UNLIMITED LIABILITY COMPANYTERM B-5 LOAN SR SECD TL 09-21-2030	Dispositions	-92,600.00		348,622.78
		Acquisitions	740,000.00	-736,315.71	
		Dispositions	-1,850.00		1,850.00

ACTIVE PARTICIPANT DATA

**THE REQUIRED ATTACHMENT IS
INCLUDED IN THE SIGNED SCHEDULE MB**

JUSTIFICATION FOR CHANGE IN ACTUARIAL
ASSUMPTION

**THE REQUIRED ATTACHMENT IS
INCLUDED IN THE SIGNED SCHEDULE MB**

WITHDRAWAL LIABILITY AMOUNTS

**THE REQUIRED ATTACHMENT IS
INCLUDED IN THE SIGNED SCHEDULE MB**

SUMMARY OF PLAN PROVISIONS

**THE REQUIRED ATTACHMENT IS
INCLUDED IN THE SIGNED SCHEDULE MB**

ACTUARIAL ASSUMPTION METHODS

**THE REQUIRED ATTACHMENT IS
INCLUDED IN THE SIGNED SCHEDULE MB**

Form 5500Department of the Treasury
Internal Revenue ServiceDepartment 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. 1510-0110
1510-0089**2023****This Form is Open to
Public Inspection****Part I Annual Report Identification Information**For calendar plan year 2023 or fiscal plan year beginning **04/01/2023** and ending **03/31/2024**

- A** This return/report is for: ☒ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- B** This return/report is: ☐ a single-employer plan ☐ a DFE (specify) _____
☐ the first return/report ☐ the final return/report
☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here ☒
- D** Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program
☐ special extension (enter description) _____
- E** If this is a retroactively adopted plan permitted by SECURE Act section 201, check here ☐

Part II Basic Plan Information - enter all requested information

1a Name of plan MIDWEST OPERATING ENGINEERS PENSION TRUST FUND	1b Three-digit plan number (PN) ▶ 001
	1c Effective date of plan 04/01/1963
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) TRUSTEES OF THE MIDWEST OPERATING ENGINEERS PENSION 6150 JOLIET ROAD COUNTRYSIDE IL 60525-3956	2b Employer Identification Number (EIN) 36-6140097 2c Plan Sponsor's telephone number 708-482-7300 2d Business code (see instructions) 238900

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

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

SIGN HERE		01/03/25	JAMES M. SWEENEY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE		12/29/24	DAVID M. SNELTEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2023)
v. 230728

3a Plan administrator's name and address ☒ 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	31,102
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)	12,949
a (2) Total number of active participants at the end of the plan year	6a(2)	13,118
b Retired or separated participants receiving benefits	6b	10,134
c Other retired or separated participants entitled to future benefits	6c	5,786
d Subtotal. Add lines 6a(2), 6b, and 6c	6d	29,038
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	6e	2,439
f Total. Add lines 6d and 6e	6f	31,477
g (1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	6g(1)	
(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g(2)	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	1,643

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) ☒ 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) ☒ 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)** ☒ **R** (Retirement Plan Information)
(2) ☒ **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
(4) ☐ **DCG** (Individual Plan Information) - Number Attached _____
(5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1)** ☒ **H** (Financial Information)
(2) ☐ **I** (Financial Information - Small Plan)
(3) ☒ **A** (Insurance Information) - Number Attached 4
(4) ☒ **C** (Service Provider Information)
(5) ☒ **D** (DFE/Participating Plan Information)
(6) ☐ **G** (Financial Transaction Schedules)

Midwest Operating Engineers Pension Trust Fund
Investments Held Summary
EIN # 36-6140097 PLAN: 001
March 31, 2024

SUPPLEMENTAL SCHEDULE 1

	Fair Value	Cost Value
U.S. Government Securities		
Northern Trust Statement Page 174	330,087,728	356,095,707
Corporate Debt Instruments - Preferred		
Northern Trust Statement Page 174	3,682,253	4,168,565
Corporate Debt Instruments - All Other		
Northern Trust Statement Page 210	452,041,487	469,904,927
Corporate Stocks - Preferred		
Northern Trust Statement Page 210	1,789,931	1,357,493
Corporate Stocks - Common		
Northern Trust Statement Page 232	278,940,086	250,587,085
Partnerships		
Northern Trust Statement Page 232 - Portfolio Advisors Private Equity Fund VII LP	31,074,794	16,041,165
Northern Trust Statement Page 233 - Blackstone Infrastructure Partners V Feeder LP	103,574,750	100,000,000
Northern Trust Statement Page 233 - Mesirow Financial Real Estate Value Fund II	3,814,117	128,770
Northern Trust Statement Page 233 - Mesirow Financial Real Estate Value Fund III	52,206,610	37,042,591
Northern Trust Statement Page 233 - Mesirow Financial Real Estate Value Fund IV	60,886,194	57,441,805
Northern Trust Statement Page 233 - Parametric Defense Equity Fund	137,534,076	1
Northern Trust Statement Page 233 - Portfolio Advisors PE Fund V	8,250,166	12,826,235
Northern Trust Statement Page 233 - Portfolio Advisors PE Fund IX	89,897,469	49,471,354
Northern Trust Statement Page 233 - United Bridge Operatng LLC	9,653,725	9,797,759
Northern Trust Statement Page 233 - American Core Realty LLC Fund	133,020,820	111,513,644
Northern Trust Statement Page 236 - Entrust Special Opportunities Fund III LTD	11,215,668	11,007,106
Northern Trust Statement Page 236 - Entrust Special Opportunities Fund IV LTD	27,609,690	26,833,323
	668,738,079	432,103,753
Value of Interest In Common/Collective trusts		
Northern Trust Statement Page 233 - BlackRock Emerging Markets Index Non Lending	82,423,895	56,997,794
Northern Trust Statement Page 233 - BlackRock MCSI ACWI Ex-US	143,208,649	69,109,118
Northern Trust Statement Page 234 - BlackRock US Equity MKT	920,296,923	100,740,775
Northern Trust Statement Page 234 - JPMCB Strategic Property Fund	147,460,086	121,514,458
Northern Trust Statement Page 234 - Loomis Sayles High Yield Full Discretion NHIT	130,576,279	87,947,108
Northern Trust Statement Page 234 - Newtower Multi-Employer Trust	161,607,589	78,735,632
Northern Trust Statement Page 234 - NIS Core Fixed Income QP Fund LLC	402,339,850	374,400,000
Northern Trust Statement Page 234 - NIS High Yield QP Fund LLC	28,030,855	25,635,251
Northern Trust Statement Page 234 - Nuveen TIAA Core Plus Bond Fund	432,746,114	400,000,000
Northern Trust Statement Page 234 - Northern Trust Collective Short Term Investment Fund	114,924,027	114,924,027
Northern Trust Statement Page 234 - Northern Trust Collective US Market Cap Equity Index - Lending	804,027,493	73,338,136
	3,367,641,760	1,503,342,299
Value of Interest In Pooled Separate Accounts		
Northern Trust Statement Page 234 - Prudential PRISA	166,995,435	141,462,321
Northern trust Statement Page 236 - ULLICO Separate Account J	33,543,633	22,701,125
	200,539,068	164,163,446
Value of Interest In 103-12 Investment Entities		
Northern Trust Statement Page 233 - Pacific Asset Management Bank Loan Fund LP	137,570,907	86,500,000
Northern Trust Statement Page 233 - Ullico Infrastructure Tax Exempt Fund LP	111,735,727	100,000,000
	249,306,634	186,500,000
Value of Funds Held in Insurance Company General Account		
Northern Trust Statement Page 235 - United of Omaha 39-G 10674	331,626	331,626
Other		
Northern Trust Statement Page 237	6,873,367	8,986,346
Northern Trust Statement - Collateral Held For Securities on Loan	177,112,920	
	183,986,287	8,986,346
	5,737,084,939	3,377,541,247

5500 Supplemental Schedules

31 MAR 24

Page 160 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
AUD - Australian dollar	101,048.120	101,048.12	101,048.12
CAD - Canadian dollar	7,918.340	7,918.34	7,918.34
CHF - Swiss franc	58,743.330	58,743.33	58,743.33
DKK - Danish krone	120,358.740	120,358.74	120,358.74
EUR - Euro	122,593.180	122,593.18	122,593.18
GBP - British pound sterling	39,814.110	39,814.11	39,814.11
HKD - Hong Kong dollar	3,996.310	3,996.31	3,996.31
ILS - New Israeli shekel	2,494.100	2,494.10	2,494.10
JPY - Japanese yen	95,347.180	95,347.18	95,347.18
NOK - Norwegian krone	13,165.890	13,165.89	13,165.89
NZD - New Zealand dollar	8,234.270	8,234.27	8,234.27
SGD - Singapore dollar	-10.860	-10.86	-10.86
USD - United States dollar	1,314,596.780	1,314,596.78	1,314,596.78
USD - United States dollar	0.000	6,359,542.66	6,359,542.66
Total - all currencies		8,247,842.15	8,247,842.15
Total Non-Interest Bearing Cash - USD		8,247,842.15	8,247,842.15
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	9,095,605.54	9,095,605.54
Total - all currencies		9,095,605.54	9,095,605.54
Other Receivables: United States dollar	0.000	1,046.86	1,046.86
Total - all currencies		1,046.86	1,046.86
Total Receivables - Other - USD		9,096,652.40	9,096,652.40

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

5500 Supplemental Schedules

31 MAR 24

Page 161 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
CMO FEDERAL HOME LN MTG CORP 11-01-2018 VAR RATE 10-25-2033 CUSIP: 3137FJY78	625,000.000	612,991.25	581,212.06
FED NATL MTG ASSOC 3% DUE 01-01-2052 CUSIP: 3140QM6E9	2,233,013.570	1,934,348.01	1,926,372.10
FEDERAL HOME LN MTG CORP #SD-0649 2.5% DUE 06-01-2051 CUSIP: 3132DMWJ0	1,456,739.030	1,494,067.96	1,213,753.69
FEDERAL HOME LN MTG CORP POOL #A93505 4.5% 08-01-2040 BEO CUSIP: 3129413N5	144,349.190	151,849.92	141,871.85
FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO CUSIP: 31292K2X4	253,991.980	265,769.00	249,633.20
FEDERAL HOME LN MTG CORP POOL #C09004 3.5% 07-01-2042 BEO CUSIP: 31292SAD2	342,772.340	344,245.20	316,165.85
FEDERAL HOME LN MTG CORP POOL #C09015 3%10-01-2042 BEO CUSIP: 31292SAQ3	397,597.350	414,867.97	355,844.04
FEDERAL HOME LN MTG CORP POOL #C91871 3%05-01-2036 BEO CUSIP: 3128P8CG4	1,004,262.490	1,064,361.34	926,914.85
FEDERAL HOME LN MTG CORP POOL #C91922 3.5% 03-01-2037 BEO CUSIP: 3128P8D32	1,094,670.320	1,176,086.42	1,032,644.88
FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO CUSIP: 3128M6AX6	57,415.390	60,899.36	58,720.77
FEDERAL HOME LN MTG CORP POOL #G07849 3.5% 05-01-2044 BEO CUSIP: 3128MABS7	432,011.450	451,013.17	397,892.78
FEDERAL HOME LN MTG CORP POOL #G07995 5.5% 01-01-2039 BEO CUSIP: 3128MAGC7	242,820.120	274,690.25	248,324.93
FEDERAL HOME LN MTG CORP POOL #G08192 5.5% 04-01-2037 BEO CUSIP: 3128MJGA2	14,928.590	14,497.08	15,268.51
FEDERAL HOME LN MTG CORP POOL #G08534 3%06-01-2043 BEO CUSIP: 3128MJSY7	495,579.490	477,305.01	443,526.63
FEDERAL HOME LN MTG CORP POOL #G08595 4%07-01-2044 BEO CUSIP: 3128MJUV0	138,805.440	146,624.09	131,809.31
FEDERAL HOME LN MTG CORP POOL #G08628 4%02-01-2045 BEO CUSIP: 3128MJVW7	190,870.030	203,574.78	181,208.67
FEDERAL HOME LN MTG CORP POOL #G08681 3.5% 12-01-2045 BEO CUSIP: 3128MJXK1	269,542.060	270,384.38	246,345.69
FEDERAL HOME LN MTG CORP POOL #G60039 3%04-01-2043 BEO CUSIP: 31335ABG2	220,696.560	230,352.02	197,514.66

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

5500 Supplemental Schedules

31 MAR 24

Page 162 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G60722 3%10-01-2046 BEO CUSIP: 31335AYT9	727,702.710	718,833.84	642,720.39
FEDERAL HOME LN MTG CORP POOL #G60774 3%10-01-2045 BEO CUSIP: 31335A2F4	349,572.860	349,299.77	312,861.89
FEDERAL HOME LN MTG CORP POOL #G60994 3.5% 01-01-2045 BEO CUSIP: 31335BC79	520,362.910	520,952.41	479,696.31
FEDERAL HOME LN MTG CORP POOL #RA5552 3.0% DUE 07-01-2051 REG CUSIP: 3133KMEZ4	1,159,336.510	1,152,284.93	1,008,522.10
FEDERAL HOME LN MTG CORP POOL #RA7779 4.5% 08-01-2052 BEO SEDOL: BPQYKK0	1,293,404.300	1,270,466.59	1,233,309.04
FEDERAL HOME LN MTG CORP POOL #RB5148 2.0% 02-01-2042 CUSIP: 3133KYWH8	1,645,247.140	1,467,868.92	1,381,055.30
FEDERAL HOME LN MTG CORP POOL #RB5175 4.0% 08-01-2042 CUSIP: 3133KYXC8	782,003.140	766,974.03	738,511.66
FEDERAL HOME LN MTG CORP POOL #SC0321 3.5% 10-01-2042 BEO CUSIP: 3132D9LA0	661,355.550	634,281.31	607,115.89
FEDERAL HOME LN MTG CORP POOL #SD3772 4.5% 06-01-2053 BEO CUSIP: 3132E0FM9	1,329,981.550	1,265,144.95	1,274,378.15
FEDERAL HOME LN MTG CORP POOL #SD3860 6.5% 09-01-2053 BEO CUSIP: 3132E0JD5	859,894.470	874,539.56	885,092.05
FEDERAL HOME LN MTG CORP POOL #SD3954 4%11-01-2052 BEO CUSIP: 3132E0MB5	1,007,452.800	927,801.07	935,318.70
FEDERAL HOME LN MTG CORP POOL #ZA4718 3%10-01-2046 BEO CUSIP: 31329NG36	667,269.440	687,078.99	587,974.56
FEDERAL HOME LN MTG CORP POOL SD2184 6.0% DUE 01-01-2053 SEDOL: BPDHLN2	851,801.220	853,132.16	862,673.09
FEDERAL HOME LN MTG CORP POOL# SD2428 5.0% 01-01-2053 CUSIP: 3132DPVV7	875,281.630	872,546.39	856,823.94
FEDERAL HOME LOAN BANKS 2.5% 11-01-2050 CUSIP: 3132DVLK9	1,200,532.920	1,273,877.97	1,010,581.01
FEDERAL HOME LOAN BANKS 2.5% 11-01-2051 CUSIP: 3132DVL52	1,723,083.120	1,744,756.28	1,452,920.49
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD0295 3.0% DUE 02-01-2049 REG CUSIP: 3132DMKG9	1,264,742.150	1,167,119.85	1,122,539.58
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD7553 3.0% DUE 03-01-2052 REG CUSIP: 3132DVMA0	1,473,367.160	1,406,605.24	1,286,584.69

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

5500 Supplemental Schedules

31 MAR 24

Page 163 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 12-01-2040 CUSIP: 3133KYUN7	1,589,757.910	1,331,670.65	1,308,077.58
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 02-01-2051 CUSIP: 3133KLBS5	1,579,460.900	1,693,601.62	1,334,730.45
FEDERAL HOME LOAN MORTGAGE CORP 2% 12-01-2041 CUSIP: 3133KYV71	1,478,547.510	1,325,610.24	1,242,761.65
FEDERAL HOME LOAN MORTGAGE CORP 3% 04-01-2051 CUSIP: 3132DMUD5	1,745,889.990	1,835,366.86	1,516,077.58
FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2042 CUSIP: 3133KYWY1	890,505.340	795,471.73	788,888.07
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 01-01-2043 CUSIP: 3132D9LP7	953,872.150	951,785.56	924,302.08
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 02-01-2051 CUSIP: 3133KK2G3	1,500,871.370	1,603,352.72	1,265,250.04
FEDERAL NATIONAL MORTGAGE ASSOC 2% 06-01-2040 CUSIP: 3140QDTW4	1,570,108.190	1,303,189.80	1,331,494.20
FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 04-01-2052 CUSIP: 3133KN7C1	1,266,379.960	1,226,014.08	1,138,406.86
FEDERAL NATIONAL MORTGAGE ASSOC 3% 01-01-2052 CUSIP: 3140QNB35	586,545.940	505,666.76	506,007.32
FEDERAL NATIONAL MORTGAGE ASSOC 3% 02-01-2051 CUSIP: 3140QG2A4	1,886,810.670	1,611,454.25	1,659,539.51
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 07-01-2052 CUSIP: 3140QPST5	790,133.970	762,849.65	753,827.96
FEDERAL NATL MTG ASSN GTD MTG POOL #AH0621 3.5% 01-01-2041 BEO CUSIP: 3138A1VP3	197,653.180	199,815.00	182,402.41
FEDERAL NATL MTG ASSN GTD MTG POOL #AH1107 4% 12-01-2040 BEO CUSIP: 3138A2GR4	799,279.950	840,118.13	761,864.33
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1407 4% 09-01-2041 BEO CUSIP: 3138ASR53	96,451.800	100,656.48	91,481.11
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6743 4% 03-01-2042 BEO CUSIP: 3138EBP58	497,989.350	524,756.27	472,315.33
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4450 4.5% 12-01-2043 BEO CUSIP: 3138EL5L3	98,988.470	105,175.22	96,677.09
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO CUSIP: 3138EMUX7	253,093.260	276,188.01	247,190.04

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

5500 Supplemental Schedules

31 MAR 24

Page 164 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6441 4% 02-01-2045 BEO CUSIP: 3138EPEP5	263,130.210	280,521.48	249,528.67
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6715 4% 02-01-2045 BEO CUSIP: 3138EPN91	207,136.390	212,314.79	196,447.83
FHLMC GOLD C0-9028 3.5 01-01-2043 CUSIP: 31292SA59	384,356.430	390,842.45	353,913.88
FHLMC GOLD G31004 3.5 08-01-2034 CUSIP: 3132J4KS7	302,866.780	318,294.06	289,461.91
FHLMC GOLD G6-0651 4 06-01-2046 CUSIP: 31335AWL8	312,686.250	328,955.71	296,827.14
FHLMC GOLD G60988 3 05-01-2047 CUSIP: 31335BCZ7	436,199.620	440,902.39	385,290.79
FHLMC GOLD G67700 3.5 08-01-2046 CUSIP: 3132XCRV9	516,462.770	525,070.29	473,834.02
FHLMC GOLD G67702 4 01-01-2047 CUSIP: 3132XCRX5	432,496.910	443,985.12	410,730.70
FHLMC GOLD POOL #Q1-121 3.5 DUE 09-01-2042 CUSIP: 3132HMK75	247,320.700	262,082.66	228,072.09
FHLMC GOLD POOL# Q46279 3.5% 02-01-2047 CUSIP: 3132WK6R4	561,853.620	581,584.32	513,497.63
FHLMC GOLD POOL# 49553 4.0% 07-01-2047 CUSIP: 3132WPTK3	71,295.280	75,238.81	66,967.88
FHLMC GOLD Q08998 3.5 06-01-2042 CUSIP: 3132GUKK9	241,588.610	255,857.46	222,937.48
FHLMC MULTICLASS SER 19-4 CLS MA 3.0% DUE 02-25-2059 REG CUSIP: 35563PML0	457,870.840	467,905.58	416,144.34
FHLMC MULTICLASS TRANCHE 00154 3.511 04-25-2030 CUSIP: 3137BKGK0	1,275,000.000	1,207,514.65	1,195,951.40
FHLMC MULTICLASS 3.854% DUE 06-25-2028 CUSIP: 3137FGR31	850,000.000	978,695.31	824,742.25
FHLMC POOL #QA3869 3.5% DUE 10-01-2049 REG CUSIP: 31339UJN1	694,306.900	716,112.49	631,573.21
FHLMC POOL #Q1-0378 3 DUE 08-01-2042 CUSIP: 3132HLM34	352,869.580	371,698.49	316,909.64
FHLMC POOL #RA6817 2.5% 02-01-2052 CUSIP: 3133KNSE4	1,071,231.390	851,043.12	893,186.57

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

5500 Supplemental Schedules

31 MAR 24

Page 165 of 352

◆ **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			
FHLMC POOL #SD0039 4.0% DUE 02-01-2046 CUSIP: 3132DMBG9	398,303.190	425,530.92	377,777.08
FHLMC POOL# SD2688 5.5% 04-01-2053 CUSIP: 3132DP6Z6	883,364.460	886,401.04	883,575.18
FHLMC POOL#RA8767 5.0% 03-01-2053 CUSIP: 3133KQW44	614,168.810	610,042.38	601,076.88
FHLMC POOL#SD2903 2.0% 03-01-2051 CUSIP: 3132DQGL4	1,444,058.970	1,069,280.54	1,153,147.31
FHLMCSER K121 CL A2 1.547% DUE 10-25-2030 CUSIP: 3137F83Q4	1,150,000.000	929,208.98	952,126.75
FNMA CA8143 2.5% 12-01-2050 CUSIP: 3140QGBM8	833,289.380	879,380.70	696,496.25
FNMA POOL #AB6496 3% 10-01-2042 BEO CUSIP: 31417DGE7	366,904.270	352,113.46	328,523.69
FNMA POOL #AD8522 4% 08-01-2040 BEO CUSIP: 31418WPG9	67,023.140	68,688.27	63,605.98
FNMA POOL #AE0828 3.5% 02-01-2041 BEO CUSIP: 31419A4N4	205,739.200	213,615.13	190,036.55
FNMA POOL #AO2970 3 DUE 05-01-2042 BEO CUSIP: 3138LTJQ2	325,838.660	336,733.91	292,595.40
FNMA POOL #AO4137 3.5 06-01-2042 BEO CUSIP: 3138LUS30	278,825.970	292,680.15	256,944.82
FNMA POOL #AO8044 3.5% 07-01-2042 BEO CUSIP: 3138LY5E3	760,498.250	749,269.00	701,217.78
FNMA POOL #AS0554 4.5% 09-01-2043 BEO CUSIP: 3138W9TL4	149,873.920	163,596.76	147,078.48
FNMA POOL #AS4582 4% 03-01-2045 BEO CUSIP: 3138WECU1	225,376.180	240,377.74	213,706.30
FNMA POOL #AS7150 3% 05-01-2046 BEO CUSIP: 3138WG5L4	409,591.010	422,390.73	362,370.30
FNMA POOL #AS7568 4.5% DUE 07-01-2046 REG CUSIP: 3138WHMS8	92,803.170	101,186.61	90,560.09
FNMA POOL #AS8142 4% 10-01-2046 BEO CUSIP: 3138WJBL1	434,278.870	467,874.76	411,649.43
FNMA POOL #AS8157 4.5% 10-01-2046 BEO CUSIP: 3138WJB31	332,389.490	366,511.37	324,081.43

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

5500 Supplemental Schedules

31 MAR 24

Page 166 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #AT0656 4% 04-01-2043 BEO CUSIP: 3138WMWS6	308,775.670	315,964.36	295,882.70
FNMA POOL #AT1753 4% 04-01-2043 BEO CUSIP: 3138WN5P0	628,664.320	644,921.16	602,413.92
FNMA POOL #AT2721 3% DUE 05-01-2043 REG CUSIP: 3138WQAX0	426,249.110	427,514.54	380,990.09
FNMA POOL #AT2725 3% 05-01-2043 BEO CUSIP: 3138WQA36	487,158.630	491,040.67	435,436.60
FNMA POOL #AX5312 4% 01-01-2042 BEO CUSIP: 3138Y63W2	289,700.684	310,549.45	271,003.59
FNMA POOL #BC5090 4% 10-01-2044 BEO CUSIP: 3140F0UQ5	39,389.340	42,189.68	37,357.86
FNMA POOL #BF0241 3.5% 05-01-2052 BEO CUSIP: 3140FXHT2	612,691.970	653,761.50	559,248.00
FNMA POOL #BF0500 3% 12-01-2054 BEO CUSIP: 3140FXRW4	1,381,289.880	1,250,930.65	1,184,945.86
FNMA POOL #BM1428 3.5% 09-01-2043 BEO CUSIP: 3140J5SS9	309,463.760	319,714.76	284,339.36
FNMA POOL #BM1753 4% 05-01-2037 BEO CUSIP: 3140J55P0	305,477.160	315,834.75	293,749.20
FNMA POOL #BM5460 3.5% 01-01-2035 BEO CUSIP: 3140JAB64	311,533.710	317,545.34	297,403.60
FNMA POOL #BM5476 4% 11-01-2048 BEO CUSIP: 3140JACN6	1,752,831.170	1,920,993.44	1,660,036.08
FNMA POOL #BM5628 4.5% 11-01-2048 BEO CUSIP: 3140JAHE1	223,931.960	233,309.11	217,455.17
FNMA POOL #BM7053 2% 03-01-2052 BEO CUSIP: 3140JBZT6	1,482,779.630	1,273,568.69	1,135,050.96
FNMA POOL #BM7089 3% 02-01-2052 BEO CUSIP: 3140JB2X3	1,518,414.230	1,314,377.31	1,307,915.27
FNMA POOL #BN0340 4.5% DUE 12-01-2048 SEDOL: BJN53N8	117,831.040	122,636.33	113,801.40
FNMA POOL #BQ6854 2% DUE 12-05-2051 REG CUSIP: 3140KSTL1	2,075,773.740	2,077,395.43	1,676,557.14
FNMA POOL #BT8308 4.5% 08-01-2052 CUSIP: 3140LXGS8	860,516.840	831,474.40	820,178.37

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

5500 Supplemental Schedules

31 MAR 24

Page 167 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #CA1218 4.5% 02-01-2048 CUSIP: 3140Q8K87	273,482.520	286,139.26	265,347.07
FNMA POOL #CA8251 2.5% 12-01-2050 BEO CUSIP: 3140QGEZ6	2,169,354.340	1,749,719.87	1,799,674.23
FNMA POOL #FM1090 4% 05-01-2049 BEO CUSIP: 3140X4F84	142,384.080	150,319.39	134,110.10
FNMA POOL #FM1255 3% 01-01-2048 BEO CUSIP: 3140X4MD5	768,244.050	802,574.96	677,738.35
FNMA POOL #FM3003 4% 05-01-2049 BEO CUSIP: 3140X6KR1	1,229,734.090	1,136,927.61	1,174,708.58
FNMA POOL #FM3117 3% 05-01-2050 BEO CUSIP: 3140X6PB1	498,913.100	537,890.69	439,253.81
FNMA POOL #FM4032 2.5% 08-01-2035 BEO CUSIP: 3140X7PS2	1,054,699.150	973,783.94	967,713.03
FNMA POOL #FM5535 2.5% 01-01-2041 BEO CUSIP: 3140X9EH4	1,468,072.030	1,558,679.57	1,281,321.66
FNMA POOL #FM5706 4.5% 05-01-2048 BEO CUSIP: 3140X9KU8	934,748.120	1,027,638.72	908,579.84
FNMA POOL #FM6063 3% 02-01-2051 BEO CUSIP: 3140X9WZ4	1,657,369.950	1,670,771.33	1,439,281.81
FNMA POOL #FM6261 5% 06-01-2050 BEO CUSIP: 3140X95X9	777,602.210	806,640.80	771,523.24
FNMA POOL #FM7381 2.5% 05-01-2051 BEO CUSIP: 3140XBFX3	1,890,670.700	1,969,251.69	1,590,765.52
FNMA POOL #FM8368 2% 08-01-2051 BEO CUSIP: 3140XCJN9	2,289,651.210	2,292,334.39	1,839,887.44
FNMA POOL #FM8804 2.5% 09-01-2051 BEO CUSIP: 3140XCYA0	1,732,982.150	1,808,800.12	1,445,606.28
FNMA POOL #FM9067 2.5% 10-01-2051 BEO CUSIP: 3140XDCE6	1,154,625.320	949,859.73	957,045.51
FNMA POOL #FM9479 2.5% 11-01-2051 BEO CUSIP: 3140XDQ90	1,446,347.390	1,488,099.39	1,206,950.75
FNMA POOL #FM9671 2% 12-01-2051 BEO CUSIP: 3140XDW93	1,578,585.750	1,545,287.45	1,270,792.64
FNMA POOL #FM9781 2.5% 12-01-2051 BEO CUSIP: 3140XD2P0	1,534,611.680	1,544,442.79	1,288,590.09

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

5500 Supplemental Schedules

31 MAR 24

Page 168 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FM9876 2.5% 12-01-2051 BEO CUSIP: 3140XD6N1	1,627,126.000	1,441,531.95	1,370,855.61
FNMA POOL #FP0057 4% 08-01-2050 BEO CUSIP: 3140XTB34	1,362,766.620	1,266,947.09	1,305,847.09
FNMA POOL #FS0027 2.5% 11-01-2051 BEO CUSIP: 3140XFA50	1,332,494.060	1,222,563.32	1,121,845.76
FNMA POOL #FS0176 2.5% 01-01-2052 BEO CUSIP: 3140XFFS5	1,691,050.180	1,703,336.73	1,403,718.77
FNMA POOL #FS0216 2% 01-01-2037 BEO CUSIP: 3140XFG21	1,257,542.530	1,132,181.26	1,125,554.71
FNMA POOL #FS0695 2% 02-01-2042 BEO CUSIP: 3140XFXZ9	1,565,285.610	1,408,757.03	1,315,797.41
FNMA POOL #FS1115 2.5% 05-01-2051 BEO CUSIP: 3140XGGZ6	1,652,283.360	1,615,881.50	1,408,857.26
FNMA POOL #FS1120 3% 03-01-2052 BEO CUSIP: 3140XGG60	944,171.840	937,680.65	822,625.15
FNMA POOL #FS1144 3% 03-01-2052 BEO CUSIP: 3140XGHW2	1,413,552.860	1,400,300.81	1,226,304.84
FNMA POOL #FS1572 2.5% 11-01-2041 BEO CUSIP: 3140XGXA2	979,222.600	877,016.23	848,255.19
FNMA POOL #FS2442 4% 07-01-2052 BEO CUSIP: 3140XHWC7	1,317,672.300	1,223,376.38	1,229,081.53
FNMA POOL #FS2489 5% 08-01-2052 BEO CUSIP: 3140XHXT9	1,278,506.110	1,313,665.02	1,249,613.60
FNMA POOL #FS2917 3% DUE 11-01-2033 BEO CUSIP: 3140XJG31	897,585.750	860,700.57	850,062.46
FNMA POOL #FS2943 2% 02-01-2051 BEO CUSIP: 3140XJHV8	698,663.550	537,970.94	557,431.45
FNMA POOL #FS4018 3% 07-01-2052 BEO CUSIP: 3140XKPC8	747,246.250	625,935.49	645,676.74
FNMA POOL #FS4654 2% 07-01-2051 BEO CUSIP: 3140XLE46	2,025,678.370	1,516,726.68	1,617,769.79
FNMA POOL #FS5116 5.5% 06-01-2053 CUSIP: 3140XLVJ4	1,184,838.820	1,165,770.32	1,183,336.74
FNMA POOL #FS5443 4.5% 06-01-2043 BEO CUSIP: 3140XMBM7	842,046.420	799,680.96	815,356.03

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

5500 Supplemental Schedules

31 MAR 24

Page 169 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FS5833 6% 10-01-2053 BEO CUSIP: 3140XMPT7	901,490.170	906,032.84	920,721.41
FNMA POOL #FS6362 3.5% 08-01-2052 BEO CUSIP: 3140XNB86	1,949,246.330	1,771,986.74	1,747,757.14
FNMA POOL #MA0975 3.5% DUE 02-01-2042 BEO CUSIP: 31418ACM8	251,394.400	262,746.43	231,877.47
FNMA POOL #MA2841 2.5% 12-01-2036 BEO CUSIP: 31418CEP5	274,398.040	265,694.48	246,411.15
FNMA POOL #MA3210 3.5% 12-01-2047 BEO CUSIP: 31418CR89	1,148,950.080	1,226,683.76	1,048,796.41
FNMA POOL #MA3281 4% 02-01-2038 BEO CUSIP: 31418CUF9	365,159.800	385,357.71	350,100.05
FNMA POOL #MA3385 4.5% 06-01-2048 BEO CUSIP: 31418CXP4	1,428,829.300	1,467,005.84	1,384,049.43
FNMA POOL #MA4077 2% 07-01-2050 BEO CUSIP: 31418DQ70	2,619,110.190	2,173,861.46	2,093,338.01
FNMA POOL #MA4158 2% DUE 10-01-2050 BEO CUSIP: 31418DTQ5	2,628,789.230	2,186,002.54	2,097,003.68
FNMA POOL #MA4617 3% 04-01-2042 BEO CUSIP: 31418EDX5	543,721.920	485,781.57	486,390.78
FNMA POOL #MA4644 4% 05-01-2052 BEO CUSIP: 31418EES5	1,631,389.960	1,626,291.89	1,514,757.60
FNMA POOL #MA4684 4.5% 06-01-2052 BEO SEDOL: BQB61H2	405,282.970	412,185.44	386,284.96
FNMA POOL #MA4786 5.5% 10-01-2052 BEO CUSIP: 31418EJ84	1,542,088.770	1,518,716.50	1,538,508.66
FNMA POOL #MA5105 4.5% 08-01-2053 BEO CUSIP: 31418EU73	1,946,186.060	1,842,794.93	1,854,946.54
FNMA POOL #MA5294 5% 03-01-2054 BEO CUSIP: 31418E3C2	1,332,577.640	1,301,345.35	1,301,162.22
FNMA POOL #255814 5.5% 08-01-2035 BEO CUSIP: 31371MDT1	17,471.050	17,293.57	17,846.30
FNMA POOL #310213 3% 03-01-2047 BEO CUSIP: 31374CSA5	1,557,224.710	1,312,935.07	1,344,750.99
FNMA POOL #490210 6.5% DUE 03-01-2029 REG CUSIP: 31382RR70	2,724.970	2,745.66	2,785.07

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

5500 Supplemental Schedules

31 MAR 24

Page 170 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #555531 5.5% 06-01-2033 BEO CUSIP: 31385XEC7	22,431.430	22,634.72	22,911.88
FNMA POOL #555592 5.5% 07-01-2033 BEO CUSIP: 31385XF93	20,377.610	20,105.37	20,814.18
FNMA POOL #689115 5.5% DUE 02-01-2033 REG CUSIP: 31400JSC4	19,155.930	19,576.50	19,566.22
FNMA POOL #725424 5.5% 04-01-2034 BEO CUSIP: 31402C4H2	124,969.200	131,159.05	127,647.73
FNMA POOL #735676 5% 07-01-2035 BEO CUSIP: 31402RJV2	100,906.340	104,075.44	101,515.55
FNMA POOL #745355 5% 03-01-2036 BEO CUSIP: 31403DBY4	174,926.530	180,130.06	175,984.28
FNMA POOL #799016 5.5% 02-01-2035 BEO CUSIP: 31405TVH2	14,580.740	14,838.18	14,893.00
FNMA POOL AU1628 3 DUE 07-01-2043 REG CUSIP: 3138X0Y28	378,358.500	402,951.80	338,184.56
FNMA POOL BO1766 4.5% 07-01-2049 REG CUSIP: 3140JV6C1	335,852.610	355,068.51	324,544.05
FNMA POOL# CA1378 4% DUE 03-01-2048 CUSIP: 3140Q8Q81	398,640.070	408,419.19	376,217.96
FNMA REMIC SER 16-101 CL KY 3.0% 01-25-2047 CUSIP: 3136AU2W0	450,000.000	354,427.73	350,826.17
FNMA TRANCHE 12-25-2026 CUSIP: 3136AVY52	975,614.200	948,029.95	920,804.68
FNMA 2.5% 07-01-2050 CUSIP: 3140QD5S9	1,521,925.630	1,407,305.61	1,282,544.87
FREDDIE MAC FR SE9055 2% 03-01-2052 CUSIP: 3133SKBY6	2,699,878.760	2,340,457.40	2,072,662.61
FREDDIE MAC SC0341 4% 01-01-2043 CUSIP: 3132D9LW2	842,659.510	826,201.33	795,640.15
FREDDIE MAC SD2176 6% 01-01-2053 CUSIP: 3132DPMZ8	635,761.810	660,298.25	651,023.15
FREDDIE MAC SD2446 5.5% 03-01-2053 CUSIP: 3132DPWF1	1,314,919.680	1,309,577.82	1,316,795.18
FREDDIE MAC 2.5% 01/02/2051 2.5% 02-01-2051 CUSIP: 3133KLB71	1,536,346.270	1,643,650.44	1,293,167.73

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

5500 Supplemental Schedules

31 MAR 24

Page 171 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMA POOL #MA3378 4.5% 01-20-2046 BEO CUSIP: 36179RXF1	118,614.300	127,436.25	116,761.01
GNMA POOL #MA3735 3% 06-20-2046 BEO CUSIP: 36179SEG8	1,311,455.650	1,388,093.85	1,174,344.38
GNMA POOL #MA4588 4.5% 07-20-2047 BEO CUSIP: 36179TCZ6	268,756.830	278,178.55	262,891.45
GNMA POOL #MA5765 5% 02-20-2049 BEO CUSIP: 36179UMN9	383,701.720	420,153.40	381,458.88
GNMA POOL #MA9107 6.0% 08-20-2053 CUSIP: 36179YDL5	911,148.550	913,141.69	920,117.09
GNMA POOL #MA9365 7% 12-20-2053 BEO CUSIP: 36179YMN1	1,854,752.790	1,891,847.85	1,896,372.70
GNMA POOL #MA9541 5.5% 03-20-2054 BEO CUSIP: 36179YS62	1,565,000.000	1,559,864.84	1,564,970.22
GNMA POOL #3474 6% 11-20-2033 BEO CUSIP: 36202D2F7	12,452.870	13,005.46	12,850.77
GNMA POOL #5202 3.5% 10-20-2041 BEO CUSIP: 36202FX76	191,068.860	203,458.51	177,539.36
GNMA POOL #778793 3.5 DUE 01-15-2042 REG CUSIP: 36176W7E5	361,835.240	376,336.90	338,522.45
GNMA POOL #781547 6% 01-15-2033 BEO CUSIP: 36225BWG9	34,355.590	35,488.25	35,325.26
GNMA POOL #784551 3% 11-20-2046 BEO CUSIP: 3622A3BU3	857,176.740	930,304.64	770,919.18
GNMA POOL #785447 2.5% 03-20-2051 BEO CUSIP: 3622AA5G5	1,821,804.150	1,888,413.85	1,539,759.35
GNMA POOL #785615 2.5% 08-20-2051 BEO CUSIP: 3622ABDU3	1,570,453.010	1,264,214.68	1,333,396.65
GNMA POOL #787313 2.5% 09-20-2051 BEO CUSIP: 3622ADAN8	844,913.290	714,215.77	713,624.26
GNMA SR 23-154 CL VA 6.0% 08-20-2034 CUSIP: 38384DDE4	933,336.100	956,377.82	948,212.92
GNMA SR 24-20 CL EZ 4.0% 02-20-2054 CUSIP: 38384JYA6	1,444,800.000	1,191,564.93	1,194,484.50
GNMAII POOL #MA0155 SER 2042 4% DUE 06-20-2042 REG CUSIP: 36179ME48	156,054.870	171,538.42	150,200.44

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

5500 Supplemental Schedules

31 MAR 24

Page 172 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
GNMAII POOL #MA0392 SER 2042 3.5 DUE 09-20-2042 REG CUSIP: 36179MNH9	1,454,543.140	1,349,198.41	1,352,792.70
GNMAII POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG CUSIP: 36179RBX6	237,754.380	249,030.09	220,522.29
GNMAII POOL #MA6709 SER 2050 2.5% DUE 06-20-2050 BEO CUSIP: 36179VN22	1,372,446.900	1,170,225.43	1,174,010.13
GNMAII POOL #MA8571 6.0% 01-20-5053 CUSIP: 36179XQY5	386,406.900	393,380.34	390,210.35
GNMAII POOL #MA9425 6.5% 01-20-2054 CUSIP: 36179YPJ7	1,899,359.790	1,927,256.64	1,932,916.52
GNMAII POOL# MA9489 6.0% 02-20-2054 CUSIP: 36179YRJ5	1,876,561.050	1,894,740.24	1,895,032.25
** UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG CUSIP: 912810RK6	8,925,000.000	9,133,864.58	6,536,865.28
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	10,652,000.000	9,804,091.72	10,255,878.75
** UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 CUSIP: 912810TG3	9,550,000.000	7,771,307.17	7,240,093.75
** UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	4,450,000.000	3,811,915.05	3,849,597.63
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	2,019,000.000	2,035,860.66	2,065,689.38
** UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026 CUSIP: 91282CDG3	5,025,000.000	4,571,127.98	4,616,718.75
** UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD CUSIP: 91282CCV1	5,200,000.000	4,643,903.47	4,549,593.78
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG CUSIP: 91282CES6	2,625,000.000	2,441,316.41	2,446,684.56
** UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG CUSIP: 91282CEP2	0.000	0.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 SEDOL: BPJM982	2,704,000.000	2,670,411.25	2,677,593.76
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 CUSIP: 91282CJX0	400,000.000	395,562.50	395,062.50
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL: BS2G1B9	2,877,000.000	2,829,574.45	2,832,046.88

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

5500 Supplemental Schedules

31 MAR 24

Page 173 of 352

◆ **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 NOTES 4.125%02-15-2027 CUSIP: 91282CKA8	5,475,000.000	5,432,399.41	5,430,943.33
UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026 SEDOL: BRXDCY2	7,188,000.000	7,147,564.18	7,119,208.61
** UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030 CUSIP: 91282CHW4	12,825,000.000	12,649,656.24	12,751,857.49
UNITED STATES OF AMER TREAS NOTES 5.0% 08-31-2025 SEDOL: BMGC3P9	1,327,000.000	1,324,324.10	1,329,850.98
UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL: BMWPHY04	600,000.000	604,853.72	601,781.25
** UNITED STATES TREAS BDS 1.375% 11-15-2040 CUSIP: 912810ST6	11,700,000.000	9,972,670.42	7,537,359.38
** UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	10,225,000.000	7,509,568.94	5,411,661.11
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	16,155,000.000	16,677,121.74	16,783,530.47
** UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	2,700,000.000	1,946,123.01	1,384,066.41
** UNITED STATES TREAS BDS 2.25% 05-15-2041 REG CUSIP: 912810SY5	4,375,000.000	3,730,806.65	3,237,841.78
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP: 912810SX7	550,000.000	374,472.66	374,128.91
** UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	15,700,000.000	17,927,153.72	12,494,992.27
** UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 CUSIP: 91282CGM7	10,100,000.000	9,655,796.99	9,573,695.26
UNITED STATES TREAS NTS DTD 07/15/2023 4.5% 07-15-2026 CUSIP: 91282CHM6	3,325,000.000	3,357,860.35	3,320,973.62
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 SEDOL: BNTC728	6,036,000.000	6,097,882.17	6,071,131.39
** UNITED STATES TREAS NTS 2.375% 03-31-2029 CUSIP: 91282CEE7	7,825,000.000	6,999,588.45	7,175,769.53
** UNITED STATES TREAS NTS 3.625% 12-31-2029 CUSIP: 91282CGB1	11,325,000.000	11,198,112.18	11,126,370.15
UNITED STATES TREAS NTS 3.75% 12-31-2028 SEDOL: BRT4MG1	5,789,000.000	5,710,153.98	5,668,697.34

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

5500 Supplemental Schedules

31 MAR 24

Page 174 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
** UNITED STATES TREAS NTS 4.375% CUSIP: 91282CHU8 08-15-2026	3,450,000.000	3,473,853.52	3,437,736.32
** UNITED STATES TREAS 2.375% CUSIP: 912810TF5 DUE 02-15-2042 REG	2,600,000.000	2,031,731.45	1,937,000.00
WI TREASURY SEC 3.375% SEDOL: BGRW851 DUE 11-15-2048 REG	2,956,000.000	2,512,600.00	2,474,610.79
Total United States - USD		356,095,707.39	330,087,727.64
Total U.S. Government Securities		356,095,707.39	330,087,727.64
<i>Corporate Debt Instruments - Preferred</i>			
Australia - USD			
RIO TINTO FIN USA 5.2 DUE 11-02-2040 CUSIP: 767201AL0	750,000.000	749,550.00	747,505.82
Total Australia - USD		749,550.00	747,505.82
United States - USD			
ALLEGHANY CORP DEL 3.625% DUE 05-15-2030 SEDOL: BM8RDJ6	564,000.000	533,707.77	527,838.36
HERSHEY CO 3.375% DUE 08-15-2046 CUSIP: 427866AW8	1,400,000.000	1,393,182.00	1,071,190.65
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 CUSIP: 478160BU7	1,500,000.000	1,492,125.00	1,335,718.25
Total United States - USD		3,419,014.77	2,934,747.26
Total Corporate Debt Instruments - Preferred		4,168,564.77	3,682,253.08
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
WESTPAC BKG CORP 2.894% DUE 02-04-2030 CUSIP: 961214EM1	1,700,000.000	1,700,000.00	1,654,156.88
Total Australia - USD		1,700,000.00	1,654,156.88

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

5500 Supplemental Schedules

31 MAR 24

Page 175 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
** ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 CUSIP: 035240AQ3	900,000.000	897,165.00	899,612.31
Total Belgium - USD		897,165.00	899,612.31
Bermuda - USD			
SIRIUSPOINT LTD 7.0% 04-05-2029 SEDOL: BQZCJH2	623,000.000	622,975.08	621,967.07
Total Bermuda - USD		622,975.08	621,967.07
Brazil - USD			
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 CUSIP: 91911TAR4	975,000.000	966,390.75	984,927.45
VALE OVERSEAS LTD 6.875% DUE 11-21-2036 CUSIP: 91911TAH6	1,275,000.000	1,472,774.00	1,362,768.45
Total Brazil - USD		2,439,164.75	2,347,695.90
Canada - USD			
AIR CANADA TERM LOAN B SENIOR SECURED 03-14-2031 CUSIP: C0102MAS4	480,000.000	478,819.00	480,302.40
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1	1,970,000.000	1,962,165.76	1,837,690.42
BANK MONTREAL 5.266% 12-11-2026 CUSIP: 06368LC53	475,000.000	475,000.00	477,330.52
BANK NOVA SCOTIA B C 5.65% 02-01-2034 SEDOL: BM9S8B5	501,000.000	500,504.01	516,680.71
BROOKFIELD FIN INC 6.35% 01-05-2034 SEDOL: BRXJX14	727,000.000	727,000.00	773,732.69
ENBRIDGE INC 8.5% 01-15-2084 CUSIP: 29250NBT1	274,000.000	274,000.00	297,732.78
GARDA WORLD SECURITY CORPORATION TERM LOAN B FRN 10-30-2026 CUSIP: C4000KAD6	0.000	0.00	0.00
METHANEX CORP 5.125% 10-15-2027 CUSIP: 59151KAM0	135,000.000	129,640.50	130,627.63
PVTPL BOMBARDIER INC 8.75% 11-15-2030 CUSIP: 097751CA7	570,000.000	594,314.25	608,712.12

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

5500 Supplemental Schedules

31 MAR 24

Page 176 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL GOEASY LTD 7.625% 07-01-2029 CUSIP: 380355AJ6	370,000.000	370,312.50	370,542.42
PVTPL GOLDEN CREDIT CARD TRUST SER 22-4A CL A 4.31% DUE 09-15-2027 BEO CUSIP: 380881FP2	1,675,000.000	1,639,340.82	1,650,311.34
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 CUSIP: 775109BP5	600,000.000	585,204.00	440,462.71
ROYAL BK CDA 6% DUE 11-01-2027 CUSIP: 78016FZU1	810,000.000	808,396.20	837,526.05
1011778 B.C. UNLIMITED LIABILITY COMPANY TERM B-5 LOAN SR SECD TL 09-21-2030 CUSIP: C6901LAJ6	738,150.000	734,474.93	737,411.86
Total Canada - USD		9,279,171.97	9,159,063.65
Cayman Islands - USD			
PVTPL ARES XLI CLO LTD / ARES XLI CLO LLC 15/04/2034 VAR RT DUE 04-15-2034 BEO SEDOL: BMTPL84	500,000.000	500,000.00	498,719.65
PVTPL ARES XLI CLO LTD 15/04/2034 VAR RTDUE 04-15-2034 BEO CUSIP: 04016KAG4	1,000,000.000	993,250.00	977,650.80
Total Cayman Islands - USD		1,493,250.00	1,476,370.45
France - USD			
BPCE MEDIUM TERM 4.5% DUE 03-15-2025 CUSIP: 05578QAD5	2,000,000.000	2,252,320.00	1,970,354.86
NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 CUSIP: F6628DAN4	1,375,229.360	1,333,734.22	1,087,297.59
ORANGE NT STEP UP 03-01-2031 02-28-2031 CUSIP: 35177PAL1	925,000.000	1,392,957.50	1,121,794.16
PVTPL ALTICE FRANCE S A/TS/SFRFPSFRFP 5.5% 01-15-2028 CUSIP: 02156LAC5	900,000.000	885,130.43	640,916.30
PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE 05-12-2026 BEO CUSIP: 05565AAR4	2,000,000.000	2,286,860.00	1,946,797.18
PVTPL CREDIT AGRICOLE S A SUB NT 144A 4.375% DUE 03-17-2025 BEO CUSIP: 225313AF2	1,950,000.000	2,186,710.50	1,920,062.00
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 3.625% DUE 03-01-2041 BEO CUSIP: 83368RBB7	2,000,000.000	1,998,860.00	1,377,999.68
PVTPL SOCIETE GENERALE 6.446% 01-10-2029 CUSIP: 83368RBR2	1,000,000.000	1,000,000.00	1,026,123.20

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

5500 Supplemental Schedules

31 MAR 24

Page 177 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
Total France - USD		13,336,572.65	11,091,344.97
Germany - USD			
DEUTSCHE BANK NY 6.72% DUE 01-18-2029 CUSIP: 251526CS6	334,000.000	335,072.14	345,627.50
DEUTSCHE BK AG N Y BRANCH 3.961% 11-26-2025 CUSIP: 251526CB3	600,000.000	657,504.00	591,808.04
DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034 CUSIP: 251526CT4	200,000.000	186,580.00	205,853.91
DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 CUSIP: 25156PAC7	500,000.000	542,335.00	591,588.67
Total Germany - USD		1,721,491.14	1,734,878.12
Hong Kong - USD			
PVTPL SEASPAN CORP 5.5% 08-01-2029 CUSIP: 81254UAK2	355,000.000	356,881.72	310,903.68
Total Hong Kong - USD		356,881.72	310,903.68
Ireland - USD			
AVOLON TLB BORROWER 1 US LLC TERM LOAN B6 SR SECD TERM LN 06-08-2028 CUSIP: 05400KAJ9	497,503.120	492,546.99	497,453.37
PERRIGO INVESTMENTS LLC TERM LOAN B SENIOR SECURED TERM LOAN 04-05-2029 CUSIP: LX2037856	1,305,893.390	1,307,404.62	1,298,280.03
PVTPL GGAM FIN LTD 8.0% 02-15-2027 SEDOL: BP2DV75	600,000.000	599,248.00	619,486.20
Total Ireland - USD		2,399,199.61	2,415,219.60
Israel - USD			
TEVA PHARMACEUTICAL FIN NETH III B 8.125% DUE 09-15-2031 CUSIP: 88167AAR2	225,000.000	226,125.00	246,768.75
TEVA PHARMACEUTICALS NE 7.875% DUE 09-15-2029 CUSIP: 88167AAS0	200,000.000	200,000.00	214,696.00
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	500,000.000	435,258.33	467,266.45

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

5500 Supplemental Schedules

31 MAR 24

Page 178 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Israel - USD			
Total Israel - USD		861,383.33	928,731.20
Italy - USD			
PVTP L ENEL FIN INTL N V 5% DUE 06-15-2032 BEO CUSIP: 29278GAX6	2,400,000.000	2,368,824.00	2,325,490.15
** TELECOM ITALIA CAP 6.375% DUE 11-15-2033 CUSIP: 87927VAF5	1,275,000.000	1,323,934.50	1,204,562.24
TELECOM ITALIA CAP 6% DUE 09-30-2034 SEDOL: B80LG33	1,060,000.000	927,231.25	968,891.41
Total Italy - USD		4,619,989.75	4,498,943.80
Japan - USD			
** MIZUHO FINL GROUP FIXED 5.414% DUE 09-13-2028 CUSIP: 60687YCL1	525,000.000	525,000.00	529,670.63
MIZUHO FINL GROUP 1.234% DUE 05-22-2027 CUSIP: 60687YBP3	2,100,000.000	2,100,000.00	1,927,915.56
Total Japan - USD		2,625,000.00	2,457,586.19
Luxembourg - USD			
ALBION FINANCING S.A R.L. ALBION FINANCING LLC TRM LN SENIOR SECURED DUE 8-17-26 CUSIP: LX2109762	495,000.000	465,318.80	496,237.50
ALBION FING 3 SARL (USD) 15/10/2026 SEDOL: 0AXN71U	586,500.000	577,721.05	590,165.63
COBHAM PLC USD TERM LOAN B SENIOR SECURED DUE 02-03-2027 BEO CUSIP: 00135BAC7	0.000	0.00	0.00
CONSOLIDATED ENERGY FINANCE SA TERM LOANB SENIOR SECURED 11-08-2030 CUSIP: L1957LAE1	1,700,000.000	1,649,019.00	1,639,973.00
Total Luxembourg - USD		2,692,058.85	2,726,376.13
Mexico - USD			
** FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 CUSIP: 344419AC0	1,000.000	1,074.45	743.00
PVTP L BORR IHC LIMITED 10.0% 11-15-2028 SEDOL: BMTQPB8	950,000.000	940,500.00	986,575.00

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

5500 Supplemental Schedules

31 MAR 24

Page 179 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Mexico - USD			
** PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO CUSIP: 40052VAD6	1,600,000.000	1,858,080.00	1,459,659.84
Total Mexico - USD		2,799,654.45	2,446,977.84
Netherlands - USD			
** ABN AMRO BK N V 4.8% DUE 04-18-2026 CUSIP: 00084DAL4	2,400,000.000	2,792,088.00	2,352,065.83
Total Netherlands - USD		2,792,088.00	2,352,065.83
Norway - USD			
PVTPL AKER BP ASA 6.0% 06-13-2033 CUSIP: 00973RAM5	1,200,000.000	1,197,144.00	1,240,487.28
Total Norway - USD		1,197,144.00	1,240,487.28
Peru - USD			
** SOUTHERN COPPER CORP DEL RT 3.875% DUE 04-23-2025 CUSIP: 84265VAH8	2,000,000.000	2,217,500.00	1,959,779.80
Total Peru - USD		2,217,500.00	1,959,779.80
Spain - USD			
BANCO SANTANDER S A 2.749% DUE 12-03-2030 CUSIP: 05971KAG4	1,000,000.000	1,007,170.00	825,609.26
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 CUSIP: 87938WAW3	1,050,000.000	1,050,000.00	924,615.92
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	325,000.000	383,399.25	364,123.88
Total Spain - USD		2,440,569.25	2,114,349.06
Sweden - USD			
PVTPL SVENSKA HANDELSBANKEN AB 5.5% DUE 06-15-2028 REG CUSIP: 86959LAP8	2,350,000.000	2,310,167.50	2,375,272.25
PVTPL SWEDBANK AB MEDIUM TERM NTS BOOK ENTRY 1 6.136% 09-12-2026 CUSIP: 87020PAX5	2,275,000.000	2,275,000.00	2,305,479.20
Total Sweden - USD		4,585,167.50	4,680,751.45

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

5500 Supplemental Schedules

31 MAR 24

Page 180 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
CONSOLIDATED ENERGY FIN S A 12% 02-15-2031 SEDOL: BSHRLV7	275,000.000	275,000.00	287,354.38
** PVTPL UBS GROUP AG 11/02/2032 2.095% DUE02-11-2032/02-11-2031 BEO CUSIP:	2,200,000.000	2,200,000.00	1,763,186.70
PVTPL UBS GROUP AG 4.282% 01-09-2017 CUSIP: 225401AC2	2,300,000.000	2,649,509.00	2,220,291.29
** PVTPL UBS GROUP AG 5.711% 01-12-2027 CUSIP: 902613AU2	650,000.000	650,000.00	652,237.40
PVTPL VISTAJET MALTA FIN P L C & VISTA MGMT HL 9.5% 06-01-2028 CUSIP: 92841HAA0	815,000.000	747,923.20	693,005.10
Total Switzerland - USD		6,522,432.20	5,616,074.87
United Kingdom - USD			
BARCLAYS PLC 2.852% 05-07-2026 CUSIP: 06738EBL8	2,700,000.000	2,869,128.00	2,617,474.15
BARCLAYS PLC 8% DUE 12-31-2049 BEO CUSIP: 06738EBX2	785,000.000	785,000.00	783,382.19
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO SEDOL: BRJ5K60	305,000.000	305,000.00	319,750.95
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	208,000.000	208,611.52	222,263.69
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 CUSIP: 111021AE1	700,000.000	877,493.00	858,917.77
CONNECT FINCO SARL/CONNECT U S FINCO L 6.75% DUE 10-01-2026 CUSIP: 20752TAA2	800,000.000	738,073.33	785,208.25
DIAGEO CAP PLC 5.625% 10-05-2033 SEDOL: BRBS443	405,000.000	403,501.50	426,135.65
EG GLOBAL FIN PLC 12% DUE 11-30-2028 CUSIP: 28228PAC5	375,000.000	375,000.00	398,746.50
EG GROUP LTD ADDITIONAL TERM FAC (TRANCHE C) (USD) SR SECD TERM LN 07/02/2025 CUSIP: N2820EAF5	1,122,384.060	1,106,761.32	1,119,578.10
HIG FINANCE 2 LIMITED 2024 DOLLAR SENIORSECURED TERM LOAN 02-15-2031 CUSIP: G4712JAU6	725,000.000	721,394.00	725,065.25
HSBC HLDGS PLC 5.21% DUE 08-11-2028 SEDOL: BP4ZF99	375,000.000	375,000.00	374,147.24
LLOYDS BKG GROUP PLC 8.0% 12-31-2099 CUSIP: 53944YAV5	364,000.000	364,000.00	366,499.22

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

5500 Supplemental Schedules

31 MAR 24

Page 181 of 352

◆ **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			
LLOYDS BKG GROUP 2.438% DUE 02-05-2026 SEDOL: BKDHP24	200,000.000	200,000.00	194,461.31
** NVENT FINANCE S A R L 4.55% DUE 04-15-2028 CUSIP: 67078AAD5	1,475,000.000	1,430,609.88	1,433,162.42
** PVTPL GLENCORE FDG LLC 4.875% 03-12-2029 CUSIP: 378272AV0	2,000,000.000	2,398,140.00	1,968,321.86
PVTPL NATIONWIDE BLDG SOC MEDIUM TERM SUB NTS 4% DUE 09-14-2026 BEO CUSIP: 63859WAE9	1,800,000.000	2,027,412.00	1,727,034.12
STANDARD CHARTERED PLC NT FIXED RATE RESET 144A 1.456% 01-14-2027 CUSIP: 853254BZ2	2,200,000.000	2,203,476.00	2,040,516.46
Total United Kingdom - USD		17,388,600.55	16,360,665.13
United States - USD			
##POLYMER GROUP INC INITIAL TERM LN DUE 12-19-2019BEO CUSIP: 731746AU7	0.000	0.00	0.00
A&D MTG TR 2023-NQM3 MTG PASS THRU CTF CL A-1 6.733% 07-25-2068 CUSIP: 00249FAA5	2,149,900.280	2,149,884.80	2,154,477.85
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028 CUSIP: 02376CBJ3	519,444.440	532,525.94	538,850.88
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	1,537,000.000	1,511,614.23	1,477,891.71
ACRISURE LLC ACRISURE, LLC DUE 02-15-2027 BEO CUSIP: 00488PAL9	1,032,697.580	1,028,453.34	1,030,487.61
ADIENT US LLC TERM LOAN B2 SN SEC TRM LN 01-26-2031 CUSIP: LX2256530	1,079,420.210	1,070,503.07	1,081,848.91
ALBION FING 1 S A R L & AGGREKO SR SECD NT 144A 6.125% 10-15-2026 CUSIP: 013304AA8	1,110,000.000	1,046,100.00	1,100,387.96
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	411,000.000	409,703.58	426,284.97
AMERICAN AXLE & MFG INC 1ST LIEN TERM LNB SR SECD TERM LN 12-06-2029 CUSIP: 02406MAU1	1,440,000.000	1,408,836.48	1,441,800.00
AMERICAN EXPRESS CO 5.282% 07-27-2029 SEDOL: BS2K9F1	289,000.000	289,000.00	290,775.10
AMERICREDIT 6% DUE 07-18-2029 CUSIP: 03065UAF6	700,000.000	699,822.20	711,301.57
AMERN AIRLS INC TLB 05-17-2029 CUSIP: LX2200215	775,000.000	767,269.00	776,937.50

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

5500 Supplemental Schedules

31 MAR 24

Page 182 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026 SEDOL: BL59053	45,570.000	43,975.05	44,917.00
AMERN AXLE & MFG 6.875% DUE 07-01-2028 SEDOL: BMQ52N9	205,000.000	181,910.85	204,317.60
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	1,300,000.000	1,292,278.00	1,128,703.41
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	318,000.000	294,786.00	324,456.88
AON CORP/AON FIXED 5% DUE 09-12-2032 SEDOL: BN6KV56	243,000.000	228,067.65	241,036.17
APACHE CORP 6% DUE 01-15-2037 SEDOL: B1P8FN3	517,000.000	551,109.86	514,504.91
APOLLO GLOBAL MGMT INC NEW 6.375% 11-15-2033 SEDOL: BMGBZW7	386,000.000	383,186.06	415,406.42
ARSENAL AIC PARENT LLC SR SECD TL 08-18-2030 CUSIP: 04287KAE1	646,754.060	644,801.85	648,209.26
ARTERA SERVICES LLC TRANCHE C SENIOR SECURED TERM LOAN 02-15-2031 CUSIP: LX2257983	1,315,000.000	1,309,563.00	1,318,945.00
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	308,000.000	304,168.48	349,811.07
ARTHUR J GALLAGHER CO 6.5% 02-15-2034 SEDOL: BRJX6N3	306,000.000	305,403.30	328,800.35
ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 CUSIP: 04649VAW0	0.000	0.00	0.00
ASURION LLC B11 TL B SENIOR SECURED 08-19-2028 CUSIP: LX2109457	1,708,007.910	1,662,416.43	1,646,092.62
ASURION LLC TERM LOAN B8 DUE 12-23-2026 BEO CUSIP: 04649VAX8	602,934.170	602,344.17	589,796.23
AT&T INC FIXED 5.15% DUE 11-15-2046 CUSIP: 00206RHA3	1,255,000.000	1,135,298.10	1,187,542.96
** AT&T INC 5.4% 02-15-2034 CUSIP: 00206RMT6	1,100,000.000	1,096,381.00	1,115,281.68
ATHENE HLDG LTD 5.875% 01-15-2034 CUSIP: 04686JAG6	534,000.000	524,249.16	535,486.51
ATLAS AIR INC. TERM LOAN SENIOR SECURED TERM LOAN DUE 02-08-2030 BEO CUSIP: LX2108376	990,000.000	954,150.12	990,623.70

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

5500 Supplemental Schedules

31 MAR 24

Page 183 of 352

◆ **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			
AVALONBAY CMNTYS INC 5.3% 12-07-2033 SEDOL: BM9S882	450,000.000	451,100.50	455,978.34
AVERY DENNISON CORP 5.75% DUE 03-15-2033 CUSIP: 053611AN9	2,100,000.000	2,090,697.00	2,187,570.84
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	325,000.000	283,329.82	276,319.00
BANK AMER CORP .981% 09-25-2025 SEDOL: BM8V343	237,000.000	224,875.08	231,518.69
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	344,000.000	267,958.80	280,457.16
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP: 06051GHM4	4,000,000.000	3,923,440.00	3,856,088.00
BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026 SEDOL: BNNJ145	453,000.000	446,630.82	443,125.62
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060 CUSIP: 06541WAX0	555,000.000	624,848.43	525,188.51
BANK 2017-BNK8 3.488% DUE 11-15-2050 CUSIP: 06650AAE7	700,000.000	723,433.59	645,162.91
BANK5 2023-5YR3 6.255% DUE 09-15-2056 CUSIP: 06211EAA9	774,821.890	782,539.12	802,053.86
BAUSCH + LOMB CORPORATION INCREMENTAL TERM LN SR SEC2 TERM LN 09-14-2028 CUSIP: C0787FAF9	746,250.000	738,806.40	744,854.51
BBCMS MTG TR 4.314% DUE 12-15-2051 CUSIP: 05491UBD9	1,625,000.000	1,874,462.89	1,571,863.80
BEAR STEARNS AST BACKED SECS TR 2003-AC5AST BKD CTF CL A-2 5 10-25-33 CUSIP: 07384YMB9	28,643.720	28,711.19	28,179.51
BK AMER CORP FLTG RT 12-29-2049 SEDOL: BRJSXB5	575,000.000	556,312.50	577,602.45
BK NEW YORK MELLON 4.596% DUE 07-26-2030 SEDOL: BPGLC94	704,000.000	711,938.08	691,234.99
BLACK HILLS CORP 5.95% 03-15-2028 CUSIP: 092113AV1	2,325,000.000	2,317,490.25	2,401,073.37
BLACKROCK INC 2.4% DUE 04-30-2030 SEDOL: BL1J5Y1	157,000.000	135,443.90	137,596.14
BLUE OWL CAP CORP 5.95% 03-15-2029 SEDOL: BRJZ6W8	240,000.000	237,163.20	238,660.18

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

5500 Supplemental Schedules

31 MAR 24

Page 184 of 352

◆ **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			
BLUE OWL CR INCOME CORP NT 7.75% 09-16-2027 SEDOL: BR852H6	135,000.000	138,958.20	138,355.55
** BOARDWALK 5.95% DUE 06-01-2026 CUSIP: 096630AE8	1,150,000.000	1,291,059.00	1,159,866.54
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	1,937,000.000	1,921,881.05	1,813,886.35
BOEING CO 8.75% DUE 09-15-2031 SEDOL: BFZDDDB0	615,000.000	904,603.50	721,877.22
BRISTOL MYERS SQUIBB CO 5.9% 11-15-2033 SEDOL: BNDS13	144,000.000	143,665.92	153,953.39
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS35	221,000.000	220,966.85	253,014.53
BROADCOM INC 4.75% 04-15-2029 CUSIP: 11135FBA8	750,000.000	862,230.00	740,634.68
BUCKEYE PARTNERS L P TERM LOAN B SR SECDTL 10-30-2030 CUSIP: 11823LAL9	334,822.960	332,761.01	335,120.95
BUCKEYE PARTNERS L P TLB3 11-01-2026 CUSIP: 11823LAM7	633,788.820	629,885.73	634,891.62
BUCKEYE PARTNERS L 4.35% DUE 10-15-2024 SEDOL: BVVN4P7	135,000.000	130,112.38	133,423.20
BUCKEYE PARTNERS L 5.85% DUE 11-15-2043 SEDOL: BGDY29	215,000.000	180,089.25	184,675.56
CAESARS ENTERTAINMENT INC TERM LOAN B SENIOR SECURED TERM LOAN 02-06-2030 CUSIP: 12768EAG1	1,197,900.000	1,191,589.22	1,199,900.49
CALLON PETROLEUM CO 6.375% 07-01-2026 SEDOL: BFY0GZ7	280,000.000	280,350.00	282,976.40
CAMELOT US ACQUISITION LLC AMENDMENT NO.6 REFINANCING TL SR SECD TL 01-31-2031 CUSIP: L2000AAF7	788,369.530	786,355.39	787,778.25
CAP 1 FINL CORP 3.65% DUE 05-11-2027 CUSIP: 14040HCE3	300,000.000	299,541.00	286,913.51
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP: 14040HCZ6	160,000.000	160,000.00	164,626.08
CAPITAL ONE FINL CORP 4.166% 05-09-2025 SEDOL: BM9F7P3	607,000.000	593,704.66	605,791.21
** CARLISLE COS INC 3.75% 12-01-2027 CUSIP: 142339AH3	1,400,000.000	1,394,414.00	1,335,019.32

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

5500 Supplemental Schedules

31 MAR 24

Page 185 of 352

◆ **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			
CARMAX AUTO OWNER 2.53% DUE 01-15-2027 SEDOL: BMXWRF0	850,000.000	848,539.06	840,810.31
CARNIVAL CORP 6.65% DUE 01-15-2028 SEDOL: B39DS95	215,000.000	188,688.30	213,730.99
CARNIVAL CORPORATION TERM LOAN B TERM LOAN SENIOR SECURED 08-02-2027 CUSIP: LX2145931	932,950.000	928,304.12	933,537.75
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	382,000.000	278,802.70	299,451.90
CARVANA AUTO 1.82% DUE 12-10-2027 CUSIP: 14687BAL0	1,240,000.000	1,215,200.00	1,137,081.36
CASTLELAKE AVIATION FIN DESIGNATED ACTIVITY CO INC TRM LN SR SE TRM LN 10-22-27 CUSIP: LX2109580	1,209,687.500	1,200,610.92	1,209,905.24
CATALENT PHARMA SOLUTIONS, INC. TERM LOAN B-4 SR SECD TL 02-22-2028 CUSIP: 14880BAJ0	1,050,000.000	1,047,913.00	1,051,312.50
CBRE SVCS INC 5.5% 04-01-2029 SEDOL: BLD5MC4	684,000.000	688,110.84	688,516.00
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8	785,000.000	751,442.00	593,151.81
CCS-CMGC HOLDINGS, INC. TERM LOAN SENIOR SECURED 09-25-2025 CUSIP: 12509EAB6	1,030,709.950	1,019,210.69	807,818.92
CD 2018-CD7 MTG TR 4.279% DUE 08-15-2051 CUSIP: 12512JAW4	1,400,000.000	1,582,656.25	1,326,655.82
CENGAGE LEARNING ACQUISITIONS INC TERM LOAN B SENIOR SECURED 03-18-2031 SEDOL: BRBST93	1,000,000.000	990,019.00	998,500.00
CENT PARENT INC / 7.25% DUE 06-15-2029 SEDOL: BN33PP6	120,000.000	120,000.00	122,482.68
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	105,000.000	95,641.35	99,768.76
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BM8DBR8	253,000.000	195,569.04	207,710.14
CENTRAL PARENT INC 2023 REFINANCING TERM LOAN (FIRST LIEN) SR SECD TL 07-06-2029 CUSIP: 15477BAD9	1,483,787.500	1,439,292.73	1,487,689.87
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO CUSIP: 161175CC6	1,000,000.000	999,060.00	653,441.56
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	217,000.000	216,735.26	222,713.69

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

5500 Supplemental Schedules

31 MAR 24

Page 186 of 352

◆ **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			
CHARTER COMMUNICATIONS OPER LLC/CHARTER 3.7% DUE 04-01-2051/04-17-2020 REG SEDOL: BMCJ8Q0	900,000.000	552,750.75	557,097.99
CHARTER COMMUNICATIONS OPERATING, LLC TERM B-4 LOAN SENIOR SECURED 12-07-2030 CUSIP: 16117LCB3	1,825,425.000	1,816,307.54	1,806,604.87
CHARTER 2.3% DUE 02-01-2032 CUSIP: 161175BX1	1,000,000.000	997,860.00	771,520.69
CHASE AUTO OWNER TR 2023-A ASSET BACKED NT CL A-3 144A 5.68% 01-25-2029 CUSIP: 16144KAC2	1,575,000.000	1,574,631.14	1,594,522.28
CHASE HOME LENDING FLTGT RT 3.25% DUE 03-25-2064 CUSIP: 16159MAA4	1,291,150.820	1,104,638.06	1,107,582.87
CHEMOURS COMPANY THE TERM LOAN (USD) SENIOR SECURED TERM LOAN 08-10-2028 CUSIP: LX2145535	895,500.000	890,180.08	891,246.38
CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029 SEDOL: BMVQHT8	608,000.000	557,643.20	578,776.91
CHESAPEAKE ENERGY CORP FIRST LIEN LAST OUT TERM LOAN DUE 06-09-2024 CUSIP: 16516FAH2	0.000	0.00	0.00
CHG HEALTHCARE SERVICES, INC. (FKA CHG BUYER CORPORATION) TERM LOAN 09-22-2028 CUSIP: 12541HAT0	1,268,599.620	1,268,014.01	1,268,599.62
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO CUSIP: 125523BZ2	131,000.000	153,049.38	129,422.16
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO CUSIP: 125523CF5	1,400,000.000	1,848,369.94	1,271,778.93
CIM TR 2022-R3 FLTGT RT 4.5% DUE 03-25-2062 CUSIP: 12569DAA7	1,174,866.520	1,133,300.69	1,132,461.36
CIM TR 2023-R2 FLTGT RT 5.5% DUE 08-25-2064 CUSIP: 17181KAA8	1,444,416.370	1,422,378.34	1,415,016.72
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	1,025,000.000	998,749.75	1,075,639.21
CITIGROUP INC FIXED 7.625% 12-31-2049 SEDOL: BR55Z58	850,000.000	850,000.00	892,496.60
CITIGROUP INC FLTGT RT 6.25% DUE 12-31-2049 CUSIP: 172967KM2	415,000.000	411,887.50	416,065.72
CITIGROUP INC 2.572% 06-03-2031 CUSIP: 172967MS7	630,000.000	623,188.48	537,956.50
CITIZENS BK NA PROVIDENCE RI 4.119% 05-23-2025 SEDOL: BNHWYK7	795,000.000	753,523.95	791,922.03

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

5500 Supplemental Schedules

31 MAR 24

Page 187 of 352

◆ **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			
CITIZENS FINL FIXED 3.25% DUE 04-30-2030 CUSIP: 174610AT2	1,000,000.000	998,810.00	881,402.43
CLEAR CHANNEL OUTDOOR HOLDINGS INC SENIOR SECURED TERM LOAN 08-21-2028 CUSIP: 18452RAF2	300,000.000	294,380.70	299,571.00
CME GROUP INC 4.15% DUE 06-15-2048 CUSIP: 12572QAH8	400,000.000	347,376.00	348,916.94
CMO BANK SER 20-BNK29 CL A4 2.062% DUE 11-15-2053 REG CUSIP: 06541TBF5	1,310,000.000	1,295,671.88	1,056,127.37
CMO BENCHMARK MORTGAGE TRUST 2018-B6 A4 4.261% 11-10-2051 CUSIP: 08162CAD2	2,300,000.000	2,733,535.15	2,176,822.12
CMO BENCHMARK 2021-B27 MTG TR CL A5 2.39% DUE 07-15-2054 BEO SEDOL: BL96TB9	770,000.000	620,842.58	627,309.30
CMO BENCHMARK 2021-B28 MTG TR CL A5 VAR RT DUE 08-15-2054 BEO CUSIP: 08163GAU4	450,000.000	365,273.44	370,830.33
CMO BENCHMARK 2022-B34 MTG TR MTG PASS THRU CTF CL A-5 3.786 DUE 04-15-2055 REG SEDOL: BNSLSX4	1,210,000.000	1,077,325.39	1,070,982.25
CMO CD COMMERCIAL MTG TRUST SR 2017-CD6 CL A-5 3.456% DUE 11-13-2050 CUSIP: 125039AF4	875,000.000	801,787.11	817,789.00
CMO CITIGROUP COMMERCIAL MORTGAGE TRUST SER 2015-GC3 CL A4 3.818% 11-10-2048 CUSIP: 17324KAP3	2,500,000.000	2,826,953.13	2,419,346.50
CMO CWALT INC SER 04-28CB CL 7A1 5.0% 04-25-2041 CUSIP: 12667FYW9	10,621.860	10,583.72	7,025.36
CMO J P MORGAN MTG TR 2006-A7 CL 2-A-4R VAR DUE 01-25-2037 REG CUSIP: 46629DAW5	136,121.760	126,605.96	102,236.64
CMO JP MORGAN MTG TR 2007-A2 CL 2-A-3 VAR DUE 04-25-2037 REG CUSIP: 46630PAG0	187,004.990	188,383.78	135,440.08
CMO JPMCC COML MTG SECS TR SER 2016-JP3 CL A5 2.8704% 08-15-2049 CUSIP: 46590RAE9	1,175,000.000	1,083,249.02	1,098,090.14
CMO MORGAN STANLEY BAML TRUST SR 2017-C34 CL A-4 3.536% DUE 10-15-2026 CUSIP: 61767EAE4	1,075,000.000	1,224,030.27	1,001,557.94
CMO RESIDENTIAL ACCREDIT LNS INC MTG SER 2004-QS6 CL A-1 5 05-25-2019 CUSIP: 76110HTG4	3,406.170	3,289.69	3,152.90
CMO TOWD PT MTG TR 2022-3 NT CL A1 144A DUE 08-01-2062 BEO CUSIP: 89180NAA2	2,029,490.730	1,947,022.78	1,900,458.14
CNA FINL CORP 4.5% DUE 03-01-2026 CUSIP: 126117AT7	1,350,000.000	1,349,662.50	1,331,603.81

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

5500 Supplemental Schedules

31 MAR 24

Page 188 of 352

◆ **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			
COLUMBIA PIPELN 5.8% DUE 06-01-2045 CUSIP: 198280AH2	1,375,000.000	1,542,103.75	1,356,413.91
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3	1,200,000.000	1,197,876.00	1,111,339.55
COMERICA INC 4.0% 02-01-2029 SEDOL: BJCRLL9	150,000.000	131,812.50	137,665.62
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 CUSIP: 20268JAC7	2,475,000.000	2,710,026.00	2,061,012.59
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	690,000.000	698,388.77	680,255.96
COMPASS BK 3.875% DUE 04-10-2025 CUSIP: 20453KAA3	450,000.000	439,879.50	442,411.40
CONSOLIDATED COMMUNICATIONS, INC. TERM LOAN 10-05-2023 BEO CUSIP: 20903EAX3	0.000	0.00	0.00
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	220,000.000	217,987.00	234,869.84
** CONSTELLATION ENERGY GENERATION LLC 5.6%DUE 03-01-2028 CUSIP: 210385AB6	2,350,000.000	2,349,671.00	2,395,112.27
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 SEDOL: BRRD709	150,000.000	149,940.00	165,124.98
CONSTELLATION 5.25% DUE 11-15-2048 SEDOL: BGHWB74	201,000.000	182,138.16	192,265.94
COREBRIDGE FINANCIAL INC 5.75% 01-15-2034 SEDOL: BMWC9V1	85,000.000	84,836.80	86,898.24
CQP HOLDCO LP LIEN1 TL 12-05-2030 CUSIP: LX2212939	1,346,666.560	1,347,822.89	1,350,518.03
CRESTWOOD MIDSTREAM PARTNERS/FINANC BNDS 5.75% DUE 04-01-2025 SEDOL: BDSHKJ2	310,000.000	308,450.00	309,907.00
CROWN SUBSEA COMMUNICATIONS HOLDING, INC. TLB SENIOR SECURED TL 01-27-2031 CUSIP: LX2253040	850,000.000	841,519.00	854,250.00
CSC HLDGS LLC 11.75% DUE 01-31-2029 SEDOL: BRBCV11	200,000.000	202,500.00	200,282.63
CSC HLDGS LLC 4.125% DUE 12-01-2030 SEDOL: BM9LYP0	665,000.000	471,912.50	475,307.49
CSC HOLDINGS LLC SEPTEMBER 2019 INITIAL TERM LOAN SENIOR SECURED 04-15-2027 CUSIP: 64072UAK8	273,380.700	255,159.38	245,700.90

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

5500 Supplemental Schedules

31 MAR 24

Page 189 of 352

◆ **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			
CSX CORP 5.2% 11-15-2033 SEDOL: BP6JNM8	342,000.000	341,353.62	347,822.69
CUSHMAN & WAKEFIELD U.S. BORROWER, LLC TERM LOAN SENIOR SECURED TL 01-31-2030 CUSIP: 23340DAR3	972,562.500	953,519.94	973,778.20
CVS HEALTH CORP 3.625% DUE 04-01-2027 REG CUSIP: 126650DH0	300,000.000	299,466.00	288,686.58
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	350,000.000	347,091.50	323,778.92
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	525,000.000	530,535.00	476,940.14
CWABS INC SER 05-3 CL AF6 VAR RT 08-25-2035 CUSIP: 126673ZU9	24.550	24.54	24.36
DANA INC 4.25% DUE 09-01-2030 BEO SEDOL: BN29V46	720,000.000	580,474.95	636,369.98
DEERE JOHN CAP FIXED 5.15% 09-08-2033 SEDOL: BPJK3B7	258,000.000	257,961.30	263,730.49
DELEK US HOLDINGS INC. TL B SENIOR SECURED 11-09-2029 CUSIP: 24664GAF8	1,371,614.400	1,346,207.97	1,369,899.88
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	866,000.000	1,029,301.62	877,268.29
DELTA AIR LINES INC DEL 2.0% 12-10-2029 REG SEDOL: BLH1392	624,669.750	624,669.75	564,906.88
DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029 CUSIP: 25460HAD4	317,687.500	313,734.98	317,182.38
DISCOVER FINL SVCS 4.1% DUE 02-09-2027 CUSIP: 254709AM0	2,350,000.000	2,657,309.50	2,268,199.60
DISH DBS CORP 5.875% 11-15-2024 CUSIP: 25470XAW5	330,000.000	271,425.00	315,873.79
DR PEPPER SNAPPLE 4.42% DUE 12-15-2046 CUSIP: 26138EAY5	1,325,000.000	1,323,900.25	1,131,864.10
** DTE ELEC CO FIXED 2.625% DUE 03-01-2031 CUSIP: 23338VAM8	1,750,000.000	1,747,060.00	1,515,005.89
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	700,000.000	698,745.25	744,067.21
DUN & BRADSTREET CORPORATION, THE TERM LOAN SR SECD TL 01-18-2029 CUSIP: 26483NAV2	1,105,750.660	1,094,295.62	1,105,407.88

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

5500 Supplemental Schedules

31 MAR 24

Page 190 of 352

◆ **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			
DYNASTY ACQUISITION CO INC REFINANCING TERM B-2 LOAN SR SECD TL 08-16-2028 CUSIP: 26812CAJ5	0.000	0.00	0.00
DYNASTY ACQUISITION CO INC TERM LOAN SENIOR SECURED TERM LOAN 04-06-2028 CUSIP: 26812CAH9	0.000	0.00	0.00
DYNASTY ACQUISITION CO INC TERM LOAN B2 SENIOR SECURED 08-24-2028 CUSIP: 26812CAL0	373,125.000	369,972.34	373,546.63
DYNASTY ACQUISITION CO INC TLB1 08-24-2028 CUSIP: 26812CAK2	870,625.000	863,262.50	871,608.81
EDISON INTL 8.125% 06-15-2053 CUSIP: 281020AX5	430,000.000	430,000.00	444,724.92
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO CUSIP: 28368EAE6	1,125,000.000	1,439,887.50	1,276,735.43
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 CUSIP: 28622HAC5	1,200,000.000	1,195,608.00	1,150,268.88
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	444,000.000	501,622.32	481,515.70
EMERSON ELEC CO FIXED 1.95% 10-15-2030 CUSIP: 291011BN3	1,175,000.000	1,168,490.50	997,055.74
ENCOMPASS HLTH 4.625% DUE 04-01-2031 SEDOL: BMD3QF6	770,000.000	702,625.00	699,968.04
ENERGY TRANSFER 6.25% DUE 04-15-2049 CUSIP: 29279FAA7	1,250,000.000	1,248,125.00	1,284,628.74
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	279,000.000	257,433.30	277,687.59
ENLINK MIDSTREAM 4.4% DUE 04-01-2024 SEDOL: BKSKS96	205,000.000	197,880.35	205,000.00
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	675,000.000	557,718.75	587,533.23
ENTERPRISE PRODS 5.75% DUE 03-01-2035 CUSIP: 293791AT6	1,300,000.000	1,394,354.00	1,319,160.47
EQT CORPORATION 5.0% DUE 01-15-2029 BEO SEDOL: BMDMZ01	128,000.000	124,354.56	125,390.40
EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028 SEDOL: BFXXB07	98,000.000	96,546.66	96,656.47
EQT MIDSTREAM PARTNERS L P 6.5%UE 07-15-2048 SEDOL: BFXXB41	300,000.000	303,000.00	300,800.10

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

5500 Supplemental Schedules

31 MAR 24

Page 191 of 352

◆ **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			
EVERGREEN ACQCO 1 LP INITIAL TERM LOAN SENIOR SECURED TL 04-21-2028 CUSIP: 30015FAG1	986,143.450	989,877.47	987,681.83
** EXELON CORP 4.05% DUE 04-15-2030 CUSIP: 30161NAX9	1,725,000.000	1,721,446.50	1,628,267.45
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	277,000.000	276,144.07	276,895.96
EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL D 1.4% 04-15-2027 SEDOL: BP7L442	2,690,000.000	2,652,940.62	2,559,058.06
EXETER AUTOMOBILE 1.96% DUE 01-17-2028 SEDOL: BMHYGT9	1,750,000.000	1,697,636.72	1,665,456.28
EXPLORER HOLDINGS, INC. TERM LOAN DUE 05-02-2023 BEO CUSIP: 30214XAC0	0.000	0.00	0.00
EXTRA SPACE STORAGE L P SR NT 4% 06-15-2029 CUSIP: 30225VAN7	2,000,000.000	1,812,605.82	1,887,356.02
EXTRA SPACE STORAGE LP 5.4% 02-01-2034 SEDOL: BRBK4L6	112,000.000	111,714.40	111,614.33
FID NATL 4.5% DUE 08-15-2046 CUSIP: 31620MAU0	500,000.000	511,690.00	417,316.23
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 CUSIP: 31620MBU9	1,300,000.000	1,292,135.00	947,740.83
FIESTA PURCHASER INC TERM LOAN B SENIOR SECURED TERM LOAN 01-31-2031 CUSIP: LX2254931	625,000.000	622,538.00	625,693.75
FIFTH THIRD BANCORP 5.631% 01-29-2032 SEDOL: BMGBZR2	665,000.000	665,000.00	666,240.48
FIFTH THIRD BANK 5.852% DUE 10-27-2025 BEO SEDOL: BQHMD89	250,000.000	246,240.00	249,823.93
FIRSTKEY HOMES 2022-SFR1 TR SINGLE FAMILY RENT PASSTHRU 4.145% 05-19-2039 CUSIP: 33768NAA0	1,489,128.840	1,489,065.41	1,444,611.18
FIRSTKEY HOMES 2022-SFR3 TR SINGLE FAMILY RENT PASSTHRU 4.25% 07-17-2038 CUSIP: 33768EAA0	1,472,118.910	1,380,370.72	1,433,269.69
FLORIDA GAS TRANSMISSION CO SR NT 144A 2.3% 10-01-2031 CUSIP: 340711BA7	2,700,000.000	2,697,840.00	2,188,263.30
FORD CREDIT AUTO OWNER TRUST SER 24-A CL B 5.26% 11-15-2029 CUSIP: 34535EAF9	1,080,000.000	1,079,657.10	1,083,105.97
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL: B02FN14	358,000.000	395,973.06	412,936.69

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

5500 Supplemental Schedules

31 MAR 24

Page 192 of 352

◆ **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			
FORTREA HOLDINGS INC INITIAL TERM B LOANSENIOR SECURED 07-01-2030 CUSIP: 34965PAD8	992,500.000	977,631.35	994,981.25
FORTRESS TRANSN & 6.5% DUE 10-01-2025 SEDOL: BFD2RL7	827,000.000	820,268.94	825,709.05
FREEDOM MTG CORP SR NT 144A 6.625% 01-15-2027 SEDOL: BR54191	800,000.000	776,862.78	776,038.64
GENERAL MOTORS FINANCIAL CO INC 5.8% 01-07-2029 SEDOL: BS54QP9	1,000,000.000	999,180.00	1,017,755.41
GENESIS ENERGY L P 8.25% DUE 01-15-2029 SEDOL: BRXDJL8	175,000.000	173,906.25	179,670.23
GENESIS ENERGY L P 8% DUE 01-15-2027 SEDOL: BN717J4	440,000.000	429,350.28	444,986.08
GFL ENVIRONMENTAL INC TL SENIOR SECURED TERM LOAN 05-31-2027 CUSIP: C7052BAK0	1,311,867.960	1,310,086.42	1,315,974.10
GLOBAL PARTNERS LP/GLP FIN CORP 6.875% 01-15-2029 SEDOL: BMH9X15	490,000.000	480,726.75	486,668.39
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6LOG7	370,000.000	358,929.60	369,494.24
** GLOBAL PMTS INC 2.65% DUE 02-15-2025 CUSIP: 37940XAA0	2,100,000.000	2,242,530.00	2,046,038.74
GMF FLOORPLAN 5.34% DUE 06-15-2028 CUSIP: 361886CR3	2,300,000.000	2,299,437.19	2,311,796.24
GO DADDY OPERATING COMPANY LLC TRM LN B 5 SENIOR SECURED TRM LN 11-09-2029 CUSIP: LX2247794	1,975,099.870	1,957,855.28	1,972,887.76
GOLDMAN SACHS BDC INC 6.375% 03-11-2027 SEDOL: BQ5J4T0	965,000.000	969,488.75	972,176.00
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 CUSIP: 38141GYJ7	2,225,000.000	1,660,428.50	1,825,686.55
GOODYEAR TIRE & RUBR CO SR NT 5.625% 04-30-2033 SEDOL: BNXHJG7	596,000.000	522,438.97	544,315.18
GOODYEAR TIRE & 9.5% DUE 05-31-2025 CUSIP: 382550BH3	364,000.000	365,913.47	367,135.14
GRAPHIC PACKAGING INTL INC SR NT 144A 1.512% 04-15-2026 CUSIP: 38869PAP9	2,650,000.000	2,650,000.00	2,456,428.68
GS MTG SECS SER 2017-GS5 CL A4 3.674% DUE 03-10-2050 CUSIP: 36252HAD3	1,850,000.000	2,012,070.31	1,736,017.99

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

5500 Supplemental Schedules

31 MAR 24

Page 193 of 352

◆ **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			
HALEON US CAPITAL LLC 3.625% 03-24-2032 SEDOL: BP0SW57	390,000.000	347,040.27	351,939.58
HERITAGE GROCERS GROUP LLC TERM B LN 1STLIEN SR SECD TERM LN 08-01-2029 CUSIP: 14141NAB6	1,141,567.050	1,130,117.85	1,145,847.93
** HOME DEPOT INC 2.5% DUE 04-15-2027 CUSIP: 437076CA8	1,600,000.000	1,592,208.00	1,499,841.52
HOME DEPOT INC 4.9% 04-15-2029 SEDOL: BRXJX69	216,000.000	215,028.00	218,136.06
HOME PARTNERS AMER 2021-3 TR 2.2% 01-17-2041 CUSIP: 43730XAA2	1,636,795.710	1,636,765.92	1,435,637.94
HUB INTERNATIONAL LIMITED TERM LOAN B SENIOR SECURED TERM LOAN 06-20-2030 CUSIP: 44332EAX4	997,500.000	987,543.95	997,679.55
** HUBBELL INC 3.35% DUE 03-01-2026 CUSIP: 443510AG7	1,575,000.000	1,738,311.75	1,522,814.47
HUMANA INC 5.95% 03-15-2034 SEDOL: BN12KQ1	308,000.000	303,457.00	319,995.29
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 SEDOL: BPJP4P3	380,000.000	380,000.00	388,803.60
ICAHN ENTERPRISES L P / ICAHN ENTERPRISE 6.25% DUE 05-15-2026 BEO SEDOL: BJ11SH7	200,000.000	194,818.00	195,905.04
ICON PUBLIC LIMITED COMPANY LUX TERM LOAN B SENIOR SECURED 07-03-2028 CUSIP: LX2280456	822,486.790	818,311.98	823,876.79
ICON PUBLIC LIMITED COMPANY REPRICED U.S. TERM LOAN SENIOR SECURED 07-03-2028 CUSIP: L5000DAF4	204,923.090	203,890.16	205,269.41
IDERA INC INCREMENTAL TL 03-02-2028 CUSIP: 45168RAQ6	1,231,731.130	1,225,877.04	1,225,129.05
IHEARTCOMMUNICATIONS INC TERM LOAN 05-01-2026 CUSIP: 45174UAF5	499,999.990	438,768.99	436,204.99
IHEARTCOMMUNICATIONS INC 6.375% 05-01-2026 SEDOL: BK0NK53	440,000.000	382,800.00	375,010.84
ILLUMINA INC 5.75% DUE 12-13-2027 CUSIP: 452327AP4	1,300,000.000	1,298,219.00	1,315,160.51
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 CUSIP: 459200KB6	1,600,000.000	1,592,464.00	1,410,775.84
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	303,000.000	296,857.58	302,166.29

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

5500 Supplemental Schedules

31 MAR 24

Page 194 of 352

◆ **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			
INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO SEDOL: BL55PQ7	290,000.000	289,934.77	256,596.32
IQVIA INC. TERM LOAN B4 SR SECD TL 01-02-2031 CUSIP: LX2198823	478,800.000	478,815.67	480,595.50
ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027 CUSIP: 465685AR6	2,375,000.000	2,372,601.25	2,358,971.79
JPMBB COML MTG SECS TR SER 2014-C25 CL A-4A1 3.408% 11-15-2047 CUSIP: 46643PBD1	1,539,736.660	1,554,868.04	1,519,608.30
JPMORGAN CHASE & CO .824% 06-01-2025 SEDOL: BL5F9Y3	908,000.000	875,502.68	900,151.87
JPMORGAN CHASE & CO 1.47% 09-22-2027 CUSIP: 46647PCP9	1,275,000.000	1,275,000.00	1,163,098.94
JPMORGAN CHASE & CO 1.953% 02-04-2032 CUSIP: 46647PBX3	2,125,000.000	2,125,000.00	1,731,720.49
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	460,000.000	460,000.00	450,439.19
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 4.7% 01-26-2026 SEDOL: BP92HK0	250,000.000	240,647.50	244,232.26
KEYBANK NATL ASSN VAR RT 5.673227% DUE 06-14-2024 SEDOL: BKP87Z2	611,000.000	598,780.00	610,572.30
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 3.878% DUE 05-23-2025 SEDOL: BNHWYB8	756,000.000	729,813.36	752,613.82
KEYCORP 4.789% DUE 06-01-2033 REG SEDOL: BNHWYC9	150,000.000	133,008.00	137,431.70
KIMCO RLTY OP LLC 6.4% 03-01-2034 SEDOL: BPSQJN0	214,000.000	213,122.60	229,054.10
KINDER MORGAN 7.3% DUE 08-15-2033 CUSIP: 494550AQ9	750,000.000	1,033,050.00	843,665.26
LABL MULTICOLOR USD LABL MULTICOLOR OCTOBER 2021 TERM LOAN L500 10-22-2028 CUSIP: 50168EAN2	987,373.750	977,493.83	965,266.45
LAS VEGAS SANDS 3.2% DUE 08-08-2024 SEDOL: BKPHQ63	280,000.000	271,880.00	276,900.74
** LEIDOS INC FIXED 4.375% DUE 05-15-2030 CUSIP: 52532XAF2	2,000,000.000	2,263,720.00	1,896,436.18
LEIDOS INC 5.75% 03-15-2033 CUSIP: 52532XAJ4	500,000.000	496,485.00	512,797.86

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

5500 Supplemental Schedules

31 MAR 24

Page 195 of 352

◆ **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			
LIFE TIME INC TERM LOAN B SENIOR SECURED TERM LOAN 01-15-2026 CUSIP: LX2208994	2,452,872.060	2,436,365.00	2,462,070.33
LIFE TIME INC 5.75% DUE 01-15-2026 SEDOL: BMXYHG7	535,000.000	543,140.42	530,714.86
** LINCOLN NATL CORP 3.625% DUE 12-12-2026 CUSIP: 534187BF5	1,000,000.000	1,046,980.00	956,293.87
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVGH1	384,000.000	383,335.68	382,605.74
LSF11 A5 HOLDCO LLC SECURED TLB DUE 10-15-2028 BEO CUSIP: 50216YAB6	980,000.000	978,812.24	979,510.00
LSF11 TRINITY BIDCO INC TERM LOAN SENIOR SECURED TERM LOAN 06-14-2030 CUSIP: 50221BAD5	978,298.210	963,642.31	980,743.96
MAJORDRIVE HOLDINGS IV LLC TERM LOAN 05-12-2028 CUSIP: LX1947774	780,362.840	771,794.31	781,143.20
MARATHON PETE CORP 5.125% 05-22-2019 CUSIP: 56585ABC5	700,000.000	756,541.10	700,232.64
MASCO CORP NT 3.125% 02-15-2051 CUSIP: 574599BR6	1,000,000.000	999,820.00	677,600.91
MATTEL INC NT 6.2 DUE 10-01-2040 CUSIP: 577081AU6	325,000.000	293,289.35	324,920.12
MATTEL INC 5.45 DUE 11-01-2041 SEDOL: B604531	731,000.000	646,962.91	676,908.34
MAUSER PACKAGING SOLUTIONS HOLD CMPNY TM LN B SEN SEC TM LN DUE 08-31-2026 CUSIP: LX2107485	1,488,750.000	1,477,435.73	1,492,888.73
MCAFEE CORP TERM LOAN B (USD) SENIOR SECURED DUE 02-01-2029 BEO CUSIP: 57906HAD9	1,377,968.600	1,350,225.55	1,376,494.17
MCGRAW-HILL EDUCATION INC TERM LOAN B DUE 07-21-2028 BEO CUSIP: 58063DAC7	987,341.750	961,311.00	988,753.65
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	299,000.000	250,086.59	266,179.97
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	157,000.000	156,565.11	166,287.13
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	425,000.000	421,583.00	418,311.80
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3	142,000.000	142,688.66	145,440.09

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

5500 Supplemental Schedules

31 MAR 24

Page 196 of 352

◆ **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			
MH SUB I LLC MICRO HOLDING CORP 2023 MAY INCREMENTAL TL SR SEC TL 04-25-2028 CUSIP: 45567YAN5	1,666,182.570	1,644,840.61	1,654,435.98
MICHAELS STORES INC TERM LOAN 04-08-2028 CUSIP: LX1937908	473,782.050	393,258.05	424,034.93
MICRON TECHNOLOGY INC 5.3% 01-15-2031 SEDOL: BRF20S7	560,000.000	560,123.20	563,786.33
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	1,379,000.000	1,377,400.36	1,472,035.48
MORGAN STANLEY CAP 3.809% DUE 12-15-2048 CUSIP: 61691ABL6	1,000,000.000	965,078.13	964,920.00
MORGAN STANLEY VAR RT 07-22-2028 SEDOL: BZ9P8W8	680,000.000	762,104.91	646,158.90
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	250,000.000	195,995.00	197,553.49
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3	600,000.000	600,000.00	571,001.57
MYLAN N V FIXED 3.95% DUE 06-15-2026 CUSIP: 62854AAN4	1,375,000.000	1,301,334.38	1,328,901.76
NABORS INDS INC NEW SR PRIORITY GTD NT 144A 7.375% 05-15-2027 SEDOL: BLGTT88	295,000.000	284,675.00	294,464.99
NABORS INDS INC NEW 9.125% 01-31-2030 SEDOL: BP39BV6	360,000.000	368,550.00	374,276.88
NASDAQ INC 5.95% 08-15-2053 SEDOL: BRT75P0	275,000.000	275,235.93	290,212.18
NELNET STUDENT LN TR 2021-D PVT ED LN BKD NTS CL A-FX 1.63% 04-20-2062 CUSIP: 64034YAB7	1,019,302.900	1,019,225.85	931,064.29
NETFLIX INC FIXED 4.875% DUE 04-15-2028 CUSIP: 64110LAS5	135,000.000	134,793.45	134,872.35
NETFLIX INC 5.875% DUE 11-15-2028 SEDOL: BJRDXT2	540,000.000	561,654.00	561,430.76
NEWELL BRANDS INC 5.625% DUE 04-01-2036/03-30-2016 REG CUSIP: 651229AX4	1,250,000.000	1,250,000.00	1,103,729.13
NEXSTAR BROADCASTING GROUP, INC. TERM LODUE 09-18-2026 BEO CUSIP: 65336RAW8	1,354,656.670	1,354,845.06	1,354,277.36
NEXTERA ENERGY CAP HLDGS INC 2.44% 01-15-2032 SEDOL: BN912G4	520,000.000	393,458.00	430,113.10

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

5500 Supplemental Schedules

31 MAR 24

Page 197 of 352

◆ **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			
NGL ENERGY OPER 8.125% DUE 02-15-2029 SEDOL: BPG27X6	400,000.000	403,000.00	409,690.80
NISOURCE FIN CORP 5.65% DUE 02-01-2045 CUSIP: 65473QBD4	1,225,000.000	1,216,927.25	1,213,542.87
NORDSTROM INC 2.3% 04-08-2024 SEDOL: BMW5NV8	210,000.000	199,894.80	209,475.40
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	374,000.000	362,791.66	371,864.78
NORTONLIFELOCK INC TERM LOAN B DUE 09-12-2029 BEO CUSIP: 66877AAD0	710,428.750	710,442.25	709,924.35
NRG ENERGY INC SR NT 144A 3.875% 02-15-2032 SEDOL: BNSNQY7	184,000.000	159,002.69	157,698.60
NRG ENERGY INC 6.625% DUE 01-15-2027 SEDOL: BYQJCN5	360,000.000	365,152.50	360,279.36
NUSTAR LOGISTICS L 6% 06-01-2026 SEDOL: BK6J2V5	15,000.000	14,587.50	14,931.71
OBX 2022-NQM5 TR FLTGT RT 4.31% DUE 05-25-2062 CUSIP: 67115FAA5	1,230,264.110	1,226,233.89	1,183,758.04
OBX 2024-HYB1 TR 3.564046% 03-25-2053 CUSIP: 67448MAA8	1,150,041.210	1,101,964.20	1,104,783.29
OCCIDENTAL PETE FIXED 4.5% DUE 07-15-2044 SEDOL: BJCRNP7	225,000.000	179,014.50	176,476.68
OCCIDENTAL PETE FIXED 5.875% DUE 09-01-2025 SEDOL: BN15X83	236,000.000	234,588.72	236,738.68
OKLAHOMA GAS & ELEC CO 5.4% 01-15-2033 SEDOL: BQ0GB28	402,000.000	400,761.84	410,349.61
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	540,000.000	541,879.00	556,933.32
ONEMAIN FINANCIAL CORPORATION 3.875% 09-15-2028 SEDOL: BL6L3Z9	225,000.000	200,412.00	200,726.57
ORACLE CORP FIXED 2.8% DUE 04-01-2027 CUSIP: 68389XBU8	1,725,000.000	1,721,291.25	1,618,378.18
OWENS-BROCKWAY GLASS CONTAINER INC GTD SR NT 144A DUE 05-15-2031/05-25-2023 BEO SEDOL: BMWGT35	600,000.000	603,615.78	611,050.80
OWL ROCK CORE INCOME CORP 5.5% DUE 03-21-2025 BEO SEDOL: BMV2F47	417,000.000	404,489.48	414,004.43

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

5500 Supplemental Schedules

31 MAR 24

Page 198 of 352

◆ **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			
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8	530,000.000	529,649.17	531,740.06
PACIFIC GAS & ELEC CO 6.75% SEDOL: BNNMQV6	390,000.000	388,050.00	424,539.34
PACIFIC GAS & ELECTRIC CO 6.4% SEDOL: BPYS4V3	165,000.000	164,849.85	173,917.55
PACIFICORP 5.8% SEDOL: BRXGPG4	180,000.000	178,918.20	177,604.32
PACTIV EVERGREEN INC TRANCHE B-3 U.S. TERM LOAN DUE 09-24-2028 BEO CUSIP: 76173FAY3	906,750.000	902,234.79	909,397.71
PATTERSON-UTI ENERGY INC 7.15% SEDOL: BN4JN82	700,000.000	732,823.40	753,178.65
PERRIGO FIN PLC 3.9% DUE 12-15-2024 CUSIP: 714295AC6	285,000.000	292,307.40	280,005.72
PFIZER INVESTMENT ENTER 4.65% SEDOL: BQ66T51	440,000.000	432,251.60	435,691.14
PFIZER INVESTMENT ENTER 4.75% SEDOL: BQ66T62	500,000.000	499,250.00	492,426.33
PIKE CORP FLTGT RT TBL CUSIP: 72108PAR5	767,123.290	767,237.88	769,186.85
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL: BMFBJD7	200,000.000	160,438.00	168,040.82
PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL: BM9PJB3	200,000.000	161,386.00	168,390.45
PLAYTIKA HOLDING CORP. FLTGT RT TBL CUSIP: LX1931984	1,855,645.400	1,839,085.80	1,855,830.96
PNC FINL SVCS GROUP 6.875% 10-20-2034 SEDOL: BMCLD16	375,000.000	375,000.00	410,955.61
PRESIDIO LLC FKA PRESIDIO INC TERM LOAN B 01-15-2027 CUSIP: 74101YAD0	1,279,272.200	1,283,743.86	1,282,470.38
PROAMPAC PG BORROWER LLC SENIOR SECURED TL 11-03-2028 CUSIP: 74274NAJ2	922,687.500	918,267.83	923,148.84
PROGRESS RESDNTL 1.51% DUE 10-17-2038 CUSIP: 74333TAA7	1,339,890.250	1,339,826.60	1,218,345.59
PROLOGIS L P 5.125% SEDOL: BMY63P3	400,000.000	398,568.00	401,790.70

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

5500 Supplemental Schedules

31 MAR 24

Page 199 of 352

◆ **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			
PUBLIC STORAGE 5.1% 08-01-2033 SEDOL: BLNM5K4	217,000.000	216,626.76	218,112.45
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	142,000.000	141,619.44	142,902.15
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	536,250.010	531,597.00	532,511.49
PVTPL ABERCROMBIE & FITCH MGMT CO SR SECD NT 144A 8.75% DUE 07-02-2020 SEDOL: BLCD4V2	480,000.000	489,600.00	485,402.40
PVTPL ACRISURE LLC/ACRISURE FIN INC 8.25% 02-01-2029 SEDOL: BQWSNS2	250,000.000	250,000.00	251,201.50
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEW A SR NT 144A 7.5% 03-15-2026 SEDOL: BHX0XV7	855,000.000	874,486.50	869,911.14
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.5% DUE 03-15-2029/08-31-2020 BEO SEDOL: BKPMMPR2	235,000.000	187,722.70	211,024.10
PVTPL ALCOA NEDERLAND HLDG B V 7.125% 03-15-2031 SEDOL: BQKN1M9	240,000.000	241,800.00	244,809.91
PVTPL ALLIANT HOLDINGS INTERMEDIATE LLC 7.0% 01-15-2031 SEDOL: BNDQTF3	395,000.000	401,075.00	399,094.57
PVTPL ALLIED UNVL HOLDCO LLC/ALLIED UNVLFIN 7.875% 02-15-2031 SEDOL: BMCGQM3	260,000.000	260,000.00	263,391.96
PVTPL AMN HEALTHCARE INC SR NT 4.625% DUE 10-01-2027 SEDOL: BJVRC95	1,195,000.000	1,127,593.60	1,135,094.41
PVTPL ANTERO MIDSTREAM PARTNERS LP 6.625% 02-01-2032 SEDOL: BP2SNQ3	260,000.000	260,000.00	261,327.04
PVTPL APOLLO DEBT SOLUTIONS BDC 6.9% 04-13-2029 SEDOL: BPTKWD2	948,000.000	950,407.92	957,707.11
PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO CUSIP: 071734AN7	400,000.000	400,000.00	218,281.68
PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375% 10-01-2028 CUSIP: 071705AA5	400,000.000	400,000.00	412,736.00
PVTPL BLACKSTONE PRIVATE CREDIT FUND 7.3% 11-27-2028 SEDOL: BLFB134	174,000.000	172,308.72	181,521.09
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO CUSIP: 11135FBP5	1,275,000.000	1,268,994.75	1,030,154.97
PVTPL CABLE ONE INC SR NT 144A 4% DUE 11-15-2030 BEO SEDOL: BMBTPK4	1,035,000.000	885,442.41	807,699.20

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

5500 Supplemental Schedules

31 MAR 24

Page 200 of 352

◆ **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 CALLON PETE CO DEL 8.0% DUE 08-01-2028 BEO SEDOL: BP6C8J9	485,000.000	506,521.88	506,825.00
PVTPL CALPINE CORP 3.75% DUE 03-01-2031 BEO SEDOL: BNKD5L5	500,000.000	479,950.00	438,504.21
PVTPL CENTRAL PARENT LLC/CDK GLOBAL II LLC 8.0% 06-15-2029 SEDOL: BRZRTQ3	225,000.000	225,000.00	233,193.83
PVTPL CHS/CMNTY HEALTH SYS INC FIXED 8% 03-15-2026 SEDOL: BHL3S91	340,000.000	337,450.00	339,466.74
PVTPL CHS/CMNTY HEALTH SYS INC 5.625% DUE 03-15-2027/12-28-2020 BEO SEDOL: BNNTB78	825,000.000	738,330.76	758,597.90
PVTPL CIVITAS RES INC 8.625% 11-01-2030 SEDOL: BQGG520	695,000.000	702,500.00	746,296.41
PVTPL CLEAR CHANNEL OUTDOOR HOLDINGS INC 9.0% DUE 09-15-2028 SEDOL: BQV4VV0	420,000.000	420,000.00	437,823.12
PVTPL CMO BMO 2022-C1 MTG TR SR 22 C1 CL A5 VAR RT DUE 02-15-2055 BEO CUSIP: 05609MCC7	1,250,000.000	1,287,429.38	1,112,973.50
PVTPL CMO CITIGROUP MTG LN TR 2018-RP2 CL 1 FRNS 02-25-2058 CUSIP: 17326UAA2	637,465.410	674,916.51	615,446.46
PVTPL CMO GS MTG SECS TR 2021-GSA3 VAR RT DUE 12-15-2054 BEO CUSIP: 36263UAN9	450,000.000	372,867.19	375,301.17
PVTPL CMO TOWD POINT MORTGAGE TRUST 3.75% DUE 01-25-2063 BEO CUSIP: 89181JAA0	1,074,696.170	1,024,549.75	998,628.10
PVTPL COMSTOCK RES INC 6.75% DUE 03-01-2029 SEDOL: BMW2W01	480,000.000	433,203.80	457,786.53
PVTPL COREBRIDGE FINL INC SR NT 6.05% 09-15-2033 SEDOL: BR566C5	229,000.000	227,933.65	236,196.79
PVTPL COTY INC SR SECD NT 4.75% 01-15-2029 SEDOL: BNQNF1	185,000.000	175,509.50	175,234.83
PVTPL COTY INC 5% DUE 04-15-2026/04-21-2021 BEO SEDOL: BMHVC9	310,000.000	297,413.69	305,502.68
PVTPL CREDIT ACCEPTANCE 9.25% 12-15-2028 SEDOL: BSD6YS6	220,000.000	220,000.00	236,754.76
PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 7.375% DUE 02-01-2031 CUSIP: 226373AT5	984,000.000	1,031,970.00	1,030,116.14
PVTPL DARLING INGREDIENTS INC 6% 06-15-2030 SEDOL: BN95KZ1	575,000.000	561,035.86	569,936.44

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

5500 Supplemental Schedules

31 MAR 24

Page 201 of 352

◆ **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 DELEK LOGISTICS PARTNERS LP 8.625%03-15-2029 SEDOL: BRC2671	860,000.000	860,000.00	878,201.95
PVTPL DIRECTV FINANCING LLC 8.875% 02-01-2030 SEDOL: BPX4WJ6	405,000.000	405,000.00	404,134.15
PVTPL DISH NETWORK CORPORATION 11.75% DUE 11-15-2027 BEO SEDOL: BQB9NWO	160,000.000	161,400.00	162,969.39
PVTPL EARTHSTONE ENERGY HLDGS LLC 8% DUE04-15-2027/04-12-2022 BEO SEDOL: BP2R4J0	655,000.000	666,677.80	674,648.04
PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029 SEDOL: BMG9FH6	490,000.000	490,000.00	494,015.06
PVTPL FIESTA PURCHASER INC 7.875% 03-01-2031 SEDOL: BSMM7X1	225,000.000	227,531.25	232,356.15
PVTPL FIRSTKEY HOMES 20SER 21 SFR1 CL A 1.538%08-17-2038 CUSIP: 33767WAA1	1,818,203.840	1,818,193.12	1,662,503.23
PVTPL FORTREA HLDGS INC 7.5% 07-01-2030 SEDOL: BRRH8K8	300,000.000	294,500.00	309,876.60
PVTPL FREEDOM MORTGAGE CORPORATION 12.0%10-01-2028 SEDOL: BR53N47	175,000.000	171,500.00	190,753.33
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 8.75% 05-15-2030 SEDOL: BPG22V9	375,000.000	378,675.00	383,629.88
PVTPL GFL ENVIRONMENTAL INC 6.75% 01-15-2031 CUSIP: 36168QAQ7	500,000.000	500,000.00	512,602.50
PVTPL GRAFTECH GLOBAL ENTERPRISES INC SRSECD NT 9.875% 12-15-2028 SEDOL: BRT74C0	560,000.000	555,363.78	414,513.74
PVTPL GRAY ESCROW II INC SR NT 5.375% 11-15-2031 SEDOL: BM93J39	925,000.000	613,631.34	606,697.42
PVTPL HAWAIIAN BRAND INTELLECTUAL PPTY LTD/H 5.75% DUE 01-20-2026 BEO SEDOL: BMGWDD7	550,000.000	509,293.00	516,904.09
PVTPL HILCORP ENERGY I L P/HILCORP FIN CO SR NT 8.375% 11-01-2033 SEDOL: BSBJXC4	425,000.000	429,500.00	460,810.93
PVTPL HPS CORPORATE LENDING FD NT 6.75%01-30-2029 SEDOL: BN7D7K1	560,000.000	560,448.00	559,006.11
PVTPL HUB INTL LTD SR NT 7.375% 01-31-2032 SEDOL: BQ67HZ0	460,000.000	460,000.00	463,097.64
** PVTPL HYUNDAI CAP AMER 1.65% 09-17-2026 CUSIP: 44891ABZ9	2,700,000.000	2,698,839.00	2,470,610.24

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

5500 Supplemental Schedules

31 MAR 24

Page 202 of 352

◆ **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 IRON MOUNTAIN INFORMATION MANAGEMEN 5% DUE 07-15-2032 BEO SEDOL: BNDKXQ4	1,045,000.000	923,751.76	956,387.03
** PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034 CUSIP: 47214BAA6	1,150,000.000	1,148,482.00	1,210,227.80
PVTPL KINETIK HLDGS LP 6.625% 12-15-2028 SEDOL: BSD6D23	65,000.000	65,325.00	66,155.64
PVTPL KINETIK HOLDINGS LP 5.875% 06-15-2030 SEDOL: BQB7JV5	625,000.000	623,788.24	611,654.06
PVTPL LABL INC 8.25% DUE 11-01-2029/10-29-2021 BEO SEDOL: BPGMYL3	250,000.000	250,000.00	213,442.68
PVTPL LSF11 A5 HOLDCO LLC 6.625% DUE 10-15-2029 SEDOL: BMXD850	70,000.000	61,964.00	63,030.72
PVTPL MAGIC MERGERCO INC 5.25% 05-01-2028 SEDOL: BN6JYK9	250,000.000	194,375.00	213,110.85
PVTPL MAJORDRIVE HLDGS IV LLC SR NT 6.375% 06-01-2029 SEDOL: BMCXZ61	405,000.000	367,178.70	379,834.56
PVTPL MATCH GROUP INC 5.625% DUE 02-15-2029/02-15-2019 BEO SEDOL: BJMFJ86	890,000.000	857,409.91	863,781.58
PVTPL MAUSER PACKAGING SOLUTIONS HOLDING 7.875% DUE 08-15-2026 SEDOL: BQB4RH8	305,000.000	306,525.00	310,776.09
PVTPL MAV ACQUISITION CORP SR NT 8.0% 08-01-2029 SEDOL: BN72CG9	125,000.000	115,090.00	117,493.74
PVTPL MAV ACQUISITION CORP SR SECD NT 144A 5.75% 08-01-2028 SEDOL: BN75V05	465,000.000	453,514.03	438,152.67
PVTPL MAXIM CRANE WKS HLDGS CAP LLC 11.5% 09-01-2028 SEDOL: BRXHCF5	850,000.000	834,343.00	921,286.10
PVTPL MIDCAP FINANCIAL 5.625% DUE 01-15-2030 BEO SEDOL: BMBSMQ6	876,000.000	872,724.94	754,061.76
PVTPL MMAF EQUIPMENT FINANCE LLC SR 24-ACL A3 4.95% 07-14-2031 CUSIP: 55318CAC8	1,200,000.000	1,199,780.40	1,196,312.40
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO CUSIP: 63942KAA2	1,138,351.000	1,136,633.80	996,091.96
PVTPL NAVIENT STUDENT LN TR SR 20-EA CL A 1.69% 05-15-2069 CUSIP: 63941TAA4	1,042,436.300	1,032,011.93	944,990.61
PVTPL NCL CORP LTD 8.125% 01-15-2029 CUSIP: 62886HBN0	295,000.000	295,000.00	312,056.61

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

5500 Supplemental Schedules

31 MAR 24

Page 203 of 352

◆ **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 NEXTERA ENERGY OPER PARTNERS LP 7.25% 01-15-2029 SEDOL: BS4CSC5	375,000.000	379,156.25	383,524.52
PVTPL PALCO ENTERPRISES INC 5.75% 04-01-2034 CUSIP: 462613AQ3	2,275,000.000	2,268,561.75	2,269,187.08
PVTPL RAISING CANES RESTAURANTS LLC 9.375% 05-01-2029 SEDOL: BRBS283	275,000.000	275,000.00	297,128.43
PVTPL RAND PARENT LLC 8.5% DUE 02-15-2030 SEDOL: BMZMHT2	200,000.000	192,053.80	198,046.18
PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO SEDOL: BQ3PVV1	214,000.000	213,822.38	215,186.04
PVTPL SEALED AIR CORP NEW ISSUE 144A 7NC3 APRIL 2029 5.0% 04-15-2029 SEDOL: BPX3RJ8	490,000.000	472,467.06	470,275.34
PVTPL SEAWORLD PKS & ENMT INC 8.75% DUE 05-01-2025 BEO SEDOL: BMB3DT1	865,000.000	906,944.74	865,847.70
PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO CUSIP: 827048AX7	2,175,000.000	2,173,803.75	1,992,536.64
PVTPL SMYRNA READY MIX CONCRETE LLC 8.875% 11-15-2031 SEDOL: BLDCTF7	610,000.000	610,000.00	652,023.51
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 SEDOL: BPGN870	674,000.000	673,548.42	675,653.81
PVTPL STAR PARENT INC 9.0% 10-01-2030 SEDOL: BMCMQL0	400,000.000	400,000.00	423,322.40
PVTPL TALEN ENERGY SUPPLY LLC 8.625% 06-01-2030 SEDOL: BQFHT88	475,000.000	475,000.00	507,943.00
PVTPL TALOS PRODTN INC 9.375% 02-01-2031 SEDOL: BPG9PD3	300,000.000	314,625.00	319,840.32
PVTPL TALOS PRODUCTION INC 9.0% 02-01-2029 SEDOL: BPG9Q41	250,000.000	250,000.00	265,548.50
PVTPL TOWD PT MTG TR 2017-6 NT CL A1 VAR RT DUE 10-25-2057 BEO CUSIP: 89175JAA8	773,576.950	796,663.40	745,450.78
PVTPL TOWD PT MTG TR 2018-1 CL A1 FLTG 01-28-2058 CUSIP: 89176EAA8	224,544.430	231,912.31	218,218.52
PVTPL TOYOTA AUTO LOAN EXTENDED NOTE 3.82% DUE 04-25-2035 BEO CUSIP: 89231EAA1	1,200,000.000	1,120,500.00	1,161,214.56
PVTPL TRANSDIGM INC 6.75% 08-15-2028 SEDOL: BNC3FJ1	540,000.000	535,625.32	547,774.38

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

5500 Supplemental Schedules

31 MAR 24

Page 204 of 352

◆ **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 UBER TECHNOLOGIES INC 8% DUE 11-01-2026 BEO SEDOL: BG87FX2	435,000.000	445,588.26	440,240.88
PVTPL UNITI GROUP/CSL CAPITAL 10.5% 02-15-2028 SEDOL: BR1H7L8	425,000.000	425,000.00	440,609.54
PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029 SEDOL: BQ80PR5	335,000.000	335,854.83	360,884.63
PVTPL VERALTO CORP SR NT 5.45% 09-18-2033 SEDOL: BN4JN93	290,000.000	277,473.16	293,494.53
PVTPL VISTRA OPERATIONS CO LLC SR NT 7.75% 10-15-2031 SEDOL: BNQQSS6	630,000.000	636,300.00	659,738.52
PVTPL VT TOPCO INC 8.5% 08-15-2030 SEDOL: BPSKCT9	275,000.000	276,203.13	288,420.00
PVTPL WESCO DISTR INC 7.25% DUE 06-15-2028 SEDOL: BMYMZT9	250,000.000	248,110.00	255,267.30
PVTPL WESCO DISTRIBUTION INC 6.375% 03-15-2029 SEDOL: BQBCWX3	350,000.000	350,000.00	353,623.88
PVTPL WINDSOR HLDGS III LLC 8.5% 06-15-2030 SEDOL: BRTZPL0	450,000.000	450,000.00	471,722.40
QUEST DIAGNOSTICS 6.4% DUE 11-30-2033 SEDOL: BRJX0L9	215,000.000	214,886.05	232,572.84
QUORUM HEALTH GROUP, INC. TERM LOAN B DUE 04-12-2022 BEO CUSIP: 74909HAC3	0.000	0.00	0.00
REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030 SEDOL: BQD01Y9	293,000.000	289,522.09	289,825.34
REALTY INCOME CORP 3.25% DUE 01-15-2031 REG SEDOL: BMTQ2Q2	204,000.000	177,528.96	182,027.75
RELiance STD LIFE GLOBAL FDG II MED TRANCHE # TR 71 5.243% 02-02-2026 CUSIP: 75951ACY2	2,450,000.000	2,450,000.00	2,424,789.06
REXFORD INDL RLTY 2.125% DUE 12-01-2030 CUSIP: 76169XAA2	1,675,000.000	1,660,946.75	1,369,915.67
REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031 SEDOL: BNVY313	165,000.000	128,894.70	132,191.32
REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2026 BEO CUSIP: 76173FAW7	511,017.160	509,746.36	512,233.38
RHP HOTEL PROPERTIES LP TERM LOAN B SENIOR SECURED TERM LOAN 05-10-2030 CUSIP: LX2125198	1,075,504.770	1,070,866.83	1,075,235.89

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

5500 Supplemental Schedules

31 MAR 24

Page 205 of 352

◆ **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			
RITHM CAPITAL CORP 8% DUE 04-01-2029 SEDOL: BPBJYP3	445,000.000	440,465.45	431,918.04
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	259,000.000	258,028.75	293,803.36
RUSSELL INVESTMENT MANAGEMENT LLC TERM LOAN DUE 06-02-2025 BEO CUSIP: 78249LAD2	22.180	22.03	21.15
** RYDER SYSTEM INC 5.65% DUE 03-01-2028 CUSIP: 78355HKV0	2,350,000.000	2,345,182.50	2,396,166.15
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG CUSIP: 785592AX4	1,775,000.000	1,858,056.14	1,708,282.65
SAFEWAY INC 7.45% DUE 09-15-2027 SEDOL: B2RHLS2	165,000.000	171,393.75	170,855.69
SALLY HLDGS LLC/SALLY CAP INC 6.75% 03-01-2032 SEDOL: BNNJPM1	220,000.000	219,450.00	218,403.09
SAMMONS FINL GROUP INC SR NT 144A 4.75% 04-08-2032 CUSIP: 79588TAE0	1,600,000.000	1,598,480.00	1,407,157.47
SANTANDER HLDGS USA INC 6.174% 01-09-2030 SEDOL: BQB8DW7	639,000.000	640,143.99	645,138.55
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	355,000.000	265,490.45	299,519.93
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1	375,000.000	379,177.50	391,708.29
SCIENTIFIC GAMES CORPORATION TERM LOAN 02-04-2029 BEO CUSIP: 80875CAB3	1,132,750.000	1,124,251.85	1,131,923.09
SCIENTIFIC GAMES INTL INC INITIAL TERM LN DUE 10-18-2020 BEO CUSIP: 80875AAJ0	0.000	0.00	0.00
SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031 CUSIP: 81180WBD2	590,000.000	486,012.50	521,980.14
SEAWORLD PARKS & ENTERTAINMENT, INC. TL B SENIOR SECURED TERM LOAN 08-25-2028 CUSIP: LX2247836	948,162.410	942,662.81	946,503.13
SELECT MED CORP TLB1 03-06-2027 CUSIP: LX2139934	1,385,110.800	1,380,628.25	1,385,983.42
SERVICE CORP INTL FIXED 3.375% DUE 08-15-2030 SEDOL: BMD9D08	370,000.000	301,430.29	320,240.66
SIXTH STR SPECIALTY LENDING INC 6.95% 08-14-2028 SEDOL: BQH6262	267,000.000	265,406.01	274,182.29

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

5500 Supplemental Schedules

31 MAR 24

Page 206 of 352

◆ **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			
SIXTH STREET SPECIALTY LENDING INC 6.125% 03-01-2029 SEDOL: BQHNMY1	231,000.000	228,773.16	229,364.82
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	787,500.000	790,153.50	811,455.75
SOUTHERN CALIF EDISON CO 5.65% 10-01-2028 SEDOL: BQ2MZL1	269,000.000	268,639.54	276,866.62
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2	243,000.000	219,258.90	247,094.39
SOUTHWESTERN ENERGY CO 4.75% 02-01-2032 SEDOL: BMH4406	250,000.000	229,697.50	230,112.68
SOUTHWESTERN ENERGY CO 8.375% DUE 11-15-2028 REG SEDOL: BN73B32	200,000.000	200,000.00	207,412.00
SPIRIT AEROSYS INC FKA MID-WSTRN ARCRT SYS INC 22 REFNCG TL SR SECD 01-15-2027 CUSIP: 84857HAY6	2,121,869.610	2,111,703.04	2,129,381.03
SPRINGLEAF FIN 6.875% DUE 03-15-2025 SEDOL: BF28TP4	205,000.000	205,000.00	207,032.58
STAR PARENT INC TERM LOAN B SENIOR SECURED TERM LOAN 09-19-203 CUSIP: 87169DAB1	525,000.000	517,144.00	521,524.50
STARWOOD MTG 2.447% DUE 12-25-2066 CUSIP: 85573TAA2	2,048,984.000	2,048,949.99	1,754,741.50
STATE STREET CORP 4.993% 03-18-2027 SEDOL: BRPT6N5	200,000.000	200,000.00	200,352.90
STATE STREET CORP 6.7% 12-31-2049 SEDOL: BNRPV50	700,000.000	700,000.00	710,137.40
STD INDS INC DEL 4.375% DUE 07-15-2030 SEDOL: BMYXXP4	670,000.000	653,441.07	602,112.25
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 CUSIP: 860630AG7	1,800,000.000	1,787,130.00	1,643,096.79
STRYKER CORP 4.85% 12-08-2028 SEDOL: BMWC9W2	350,000.000	349,660.50	350,270.16
SUMMIT MATERIALS LLC INCREMENTAL TL B SENR SEC TL 11-30-2028 CUSIP: 86614DAK4	0.000	0.00	0.00
** SUNTRUST BANK 3.3% DUE 04-15-2026 BEO CUSIP: 86787GAJ1	575,000.000	572,964.50	551,989.83
SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029 CUSIP: 87166PAK7	850,000.000	849,893.15	858,152.18

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

5500 Supplemental Schedules

31 MAR 24

Page 207 of 352

◆ **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			
SYNCHRONY FINL 4.25 DUE 08-15-2024 CUSIP: 87165BAD5	300,000.000	304,785.00	298,079.36
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	350,000.000	365,410.50	357,238.41
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	1,100,000.000	1,180,168.00	1,030,258.39
TALEN ENERGY SUPPLY LLC TERM LOAN C SENIOR SECD TERM LN 04-26-2030 CUSIP: 87422LAU4	235,000.000	227,950.00	235,714.40
TALEN ENERGY SUPPLY, LLC TERM LOAN B SR SECD TERM LOAN 04-26-2030 CUSIP: 87422LAV2	635,200.000	624,866.09	637,131.01
TANGER PPTYS LTD 2.75% DUE 09-01-2031 BEO SEDOL: BKP4QW0	690,000.000	583,847.32	565,478.00
TD SYNNEKX FIXED 1.75% DUE 08-09-2026 CUSIP: 87162WAF7	2,775,000.000	2,420,160.75	2,537,647.48
TEGNA INC 4.625% DUE 03-15-2028 SEDOL: BNTBJ41	745,000.000	655,122.25	681,399.57
TENET HEALTHCARE CORP 6.125% 06-15-2030 SEDOL: BPW9BQ2	320,000.000	320,000.00	319,261.47
TENET HEALTHCARE CORP 6.25% DUE 02-01-2027 SEDOL: BMW24K5	520,000.000	515,631.25	519,848.16
TEXTRON INC 6.1% 11-15-2033 SEDOL: BLDBBL4	357,000.000	357,974.61	374,628.42
TOWD PT MTG TR FLTG RT 3.75% DUE 07-01-2062 CUSIP: 89180HAA5	2,083,913.010	1,996,509.33	1,924,890.02
TOYOTA MTR CR CORP 4.55% DUE 05-17-2030 SEDOL: BQ3SR12	426,000.000	425,318.40	419,288.20
TRANSDIGM INC TERM LOAN J SR SECD TL 02-14-2031 CUSIP: 89364MCA0	324,187.500	323,395.98	325,691.73
TRANSDIGM INC TRANCHE I TERM LOAN SEN 08-24-2028 CUSIP: LX2281769	1,618,426.920	1,530,275.84	1,623,492.60
TRAVEL LEISURE CO. TERM B LOAN SR SECD TL 12-14-2029 CUSIP: LX2218761	1,274,306.250	1,248,879.53	1,276,217.71
TRI-STATE 3.7% DUE 11-01-2024 SEDOL: BYP2D32	97,000.000	96,224.97	95,553.15
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	158,000.000	140,168.12	152,131.64

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

5500 Supplemental Schedules

31 MAR 24

Page 208 of 352

◆ **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			
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	131,000.000	116,810.08	121,142.43
TRUIST FINL CORP 4.95% DUE 12-29-2049 SEDOL: BMX3601	737,000.000	689,084.06	723,035.03
U S BANCORP 4.967% DUE 07-22-2033 SEDOL: BPGLHP5	137,000.000	124,787.82	129,609.14
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	215,000.000	215,000.00	218,993.92
UBER TECHNOLOGIES INC TERM LOAN B SENIORSECURED TERM LOAN 02-28-2030 CUSIP: 90351JAH7	1,606,200.970	1,608,371.79	1,612,063.60
UNITED AIRLINES INC TERM LOAN B SENIOR SECURED 02-15-2031 CUSIP: 90932RAM6	1,410,000.000	1,408,456.75	1,409,774.40
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7	225,000.000	219,246.14	201,605.76
UNITI GROUP LP / 4.75% DUE 04-15-2028 SEDOL: BNSM3M1	345,000.000	263,062.50	301,215.05
USA COMPRESSION FIXED 6.875% DUE 04-01-2026 SEDOL: BHPG3B3	620,000.000	646,249.30	619,251.29
USA COMPRESSION PARTNERS LP/USA 6.875% DUE 09-01-2027 SEDOL: BKWC8B0	95,000.000	95,195.70	95,516.17
VENTURE GLOBAL 4.125% DUE 08-15-2031 SEDOL: BMY9R27	690,000.000	682,039.45	613,621.76
** VERIZON 4.812% DUE 03-15-2039 CUSIP: 92343VDR2	1,294,000.000	1,297,188.42	1,223,626.63
VERIZON 5.5% DUE 03-16-2047 CUSIP: 92343VDV3	700,000.000	928,088.00	720,506.90
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	285,000.000	225,360.90	231,203.21
VIACOMCBS INC FIXED 4.95% DUE 05-19-2050 SEDOL: BMF32K1	113,000.000	77,548.51	80,080.71
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	677,000.000	613,314.61	647,168.13
VIRTUSA CORPORATION FLTG RT TBL 12-09-2027 CUSIP: 92828KAJ1	250,000.000	246,259.50	251,000.00
VISTRA CORP PERP PFD SER A FXD RATE 8% 12-31-2049 SEDOL: BL5BH14	200,000.000	210,960.00	204,401.40

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

5500 Supplemental Schedules

31 MAR 24

Page 209 of 352

◆ **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			
VISTRA OPERATIONS COMPANY LLC DUE 12-31-2025 BEO CUSIP: 88233FAK6	1,147,724.290	1,143,023.33	1,146,106.00
VITAL ENERGY INC 9.75% 10-15-2030 SEDOL: BKPLVW6	540,000.000	541,289.40	590,449.51
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNB1	717,000.000	685,242.99	697,882.99
** VONTIER CORP 2.4% 04-01-2028 CUSIP: 928881AD3	2,650,000.000	2,499,643.51	2,349,834.50
VT TOPCO INC TERM LOAN B SENIOR SECURED TERM LOAN 08-02-2030 CUSIP: 91838LAG5	897,750.000	900,967.44	899,033.78
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	364,000.000	318,400.92	325,164.84
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	211,000.000	162,952.56	175,225.54
WASTE MGMT INC DEL 4.875% 02-15-2034 SEDOL: BNXJJN0	226,000.000	222,614.52	224,434.52
WEC ENERGY GROUP INC 4.75% DUE 01-15-2028 SEDOL: BQ3PVS8	418,000.000	417,444.06	415,195.06
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP: 95000U2V4	610,000.000	599,972.60	580,825.18
WELLS FARGO & CO STEP CPN 5.875% DUE 12-29-2049 SEDOL: BVFJP14	130,000.000	127,400.00	129,566.02
WELLS FARGO & COMPANY 5.557% 07-25-2034 SEDOL: BNFZXQ7	327,000.000	327,000.00	328,575.47
WELLS FARGO COML 2.118% DUE 08-15-2053 CUSIP: 95002XBD6	1,175,000.000	977,223.63	993,499.98
WESTINGHOUSE AIR BRAKE TECHNOLOGIES 3.2%06-15-2025 CUSIP: 960386AQ3	2,000,000.000	2,151,840.00	1,942,502.88
WILLIAMS COS INC 7.5% DUE 01-15-2031 CUSIP: 969457BB5	425,000.000	457,569.61	473,162.76
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	260,000.000	254,040.20	258,683.97
WINDSOR HOLDINGS III, LLC 2024 DOLLAR REFINANCING TERM B SR SECD TL 08-01-2030 CUSIP: LX2280415	522,378.280	511,949.62	523,360.35
WYNDHAM STEP CPN 5.65% DUE 04-01-2024 SEDOL: BF08417	195,000.000	193,927.50	195,000.00

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

5500 Supplemental Schedules

31 MAR 24

Page 210 of 352

◆ **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			
XPO INC REFINANCING TERM LOAN 2023 LOAN 05-24-2028 CUSIP: 98379EAJ5 SENIOR SECURED TERM	925,000.000	920,394.00	926,794.50
XPO, INC. TERM LOAN B SR SECD TL 02-28-2031 CUSIP: 98379EAK2	965,000.000	965,015.71	963,793.75
1ST NATL MASTER NT 5.77% DUE 09-15-2029 CUSIP: 32113CBY5	1,375,000.000	1,374,788.11	1,393,222.46
Total United States - USD		384,917,467.31	372,947,486.13
Total Corporate Debt Instruments - Other		469,904,927.11	452,041,487.34
Corporate Stock - Preferred			
Germany - EUR			
JUNGHEINRICH NON-VTG PRF NPV SEDOL: 5545670	22,600.000	613,373.33	836,706.26
SCHAEFFLER AG NPV (NON VTG PRF SHS) SEDOL: BZ1DNL4	51,700.000	424,200.39	348,975.01
VILLEROY & BOCH AG NON VTG PRF NPV SEDOL: 5895104	30,657.000	319,919.25	604,249.49
Total Germany - EUR		1,357,492.97	1,789,930.76
Total Corporate Stock - Preferred		1,357,492.97	1,789,930.76
Corporate Stock - Common			
Australia - AUD			
ACCENT GROUP LTD NPV SEDOL: BD20RS5	238,400.000	237,068.92	315,730.30
** ADAIRS LIMITED NPV SEDOL: BYYT7Q5	315,400.000	410,334.09	528,821.11
ALTUM LTD NPV SEDOL: 6167697	55,000.000	1,802,562.74	2,340,224.13
A2B AUSTRALIA LTD NPV SEDOL: BFLXRK1	29,600.000	143,387.45	27,807.90
BEACH ENERGY LTD NPV SEDOL: 6088204	273,200.000	365,229.05	327,062.49

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

5500 Supplemental Schedules

31 MAR 24

Page 211 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Australia - AUD			
BLUESCOPE STEEL NPV SEDOL: 6533232	43,000.000	313,582.75	669,068.85
COCHLEAR LTD NPV SEDOL: 6211798	23,000.000	2,471,874.85	5,064,555.31
CSL LTD NPV SEDOL: 6185495	31,000.000	3,305,410.30	5,823,009.48
HARVEY NORMAN HLDG NPV SEDOL: 6173508	112,500.000	301,969.71	377,984.27
HELIA GROUP LTD NPV SEDOL: BP5HL07	189,700.000	388,087.74	483,902.71
MACQUARIE GP LTD NPV SEDOL: B28YTC2	42,000.000	4,721,917.52	5,471,939.98
METCASH LIMITED NPV SEDOL: B0744W4	62,700.000	219,747.77	159,940.43
NEW HOPE CORP NPV SEDOL: 6681960	73,800.000	135,062.61	223,884.12
NICK SCALI NPV SEDOL: B00VZV8	38,400.000	276,363.00	385,803.28
PERSEUS MINING LTD NPV SEDOL: B02FBC1	276,500.000	323,203.91	387,835.51
PRT COMPANY LIMITED UNLISTED SEDOL: 5AZJDHU	420,000.000	296,244.81	127,413.73
QANTAS AIRWAYS NPV SEDOL: 6710347	100,800.000	346,428.40	358,402.48
SOUTHN CROSS MEDIA GROUP SEDOL: B5M7371	3,340.000	30,029.41	2,080.96
WHITEHAVEN COAL NPV SEDOL: B1XQXC4	100,100.000	468,609.35	463,667.22
Total Australia - AUD		16,557,114.38	23,539,134.26
Austria - EUR			
ANDRITZ AG NPV (BR) SEDOL: B1WVF68	8,900.000	409,342.11	555,573.62
BAWAG GROUP AG COMMON STOCK SEDOL: BZ1GZ06	11,800.000	538,779.30	748,072.82
EUROTELESITES AG NPV SEDOL: BNQN4T0	9,025.000	28,603.61	36,015.17

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

5500 Supplemental Schedules

31 MAR 24

Page 212 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Austria - EUR			
TELEKOM AUSTRIA AG NPV(BR) SEDOL: 4635088	36,100.000	175,006.46	302,157.01
Total Austria - EUR		1,151,731.48	1,641,818.62
Belgium - EUR			
BEKAERT SA NPV SEDOL: 5827431	11,200.000	274,063.05	575,043.86
FAGRON NPV SEDOL: B281L72	16,900.000	316,896.94	322,330.33
TESSENDERLO GROUP NPV SEDOL: 4884006	6,200.000	266,980.95	162,378.00
Total Belgium - EUR		857,940.94	1,059,752.19
Canada - CAD			
AUTOCANADA INC COM STK SEDOL: B5TZQH9	15,900.000	418,534.41	315,826.34
BRP INC SUB VTG NPV SEDOL: B9B3FG1	3,800.000	170,092.72	255,392.57
B2 GOLD CORP COMMON STOCK SEDOL: B29VFC4	91,900.000	519,458.27	241,082.58
CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV SEDOL: 2172286	5,500.000	488,009.08	549,085.53
CASCADES INC COM NPV SEDOL: 2179254	32,300.000	396,698.14	236,059.12
CELESTICA INC SUB ORD VTG SHS NPV SEDOL: 2263362	18,700.000	594,815.68	840,999.08
CES ENERGY SOLUTIO COM NPV SEDOL: BZ57CN7	112,800.000	343,304.66	392,601.51
CI FINANCIAL CORP COMSTK SEDOL: B3KT0S5	72,200.000	1,049,390.57	924,074.64
COGECO COMMUNICATI SUB VTG SHS SEDOL: BZCDFX9	6,400.000	337,121.86	284,139.66
CRESCENT POINT EN COM NPV SEDOL: B67C8W8	34,800.000	243,422.24	284,931.83
EMPIRE CO CLASS'A'N/VTG COM NPV SEDOL: 2314000	10,900.000	250,937.65	266,448.92

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

5500 Supplemental Schedules

31 MAR 24

Page 213 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - CAD			
ENERPLUS CORP SEDOL: B584T89	16,800.000	97,268.56	330,351.38
EXCO TECHNOLOGIES COM NPV SEDOL: 2325392	57,400.000	365,011.28	314,729.72
** HIGH LINER FOODS COM NPV SEDOL: 2626965	37,900.000	391,768.10	379,490.12
IA FINANCIAL CORP COM NPV SEDOL: BJ2ZH37	4,600.000	211,704.54	286,044.71
KINAXIS INC COM NPV SEDOL: BN85P68	50,000.000	6,125,152.98	5,690,005.54
LAURENTIAN BNK CDA COM NPV SEDOL: 2077347	12,100.000	377,925.15	250,539.07
LINAMAR CORP COMMON STOCK SEDOL: 2516022	6,000.000	146,795.43	319,231.48
MAGELLAN AEROSPACE COM NEW SEDOL: 2556987	32,500.000	367,584.26	191,409.57
MARTINREA INTL INC COM NPV SEDOL: 2107620	48,100.000	354,116.74	432,215.78
MULLEN GROUP LTD COM NPV SEDOL: B4MMW16	28,600.000	305,653.35	306,870.13
N AMERN CONSTR GR COM SEDOL: BFX2LG0	13,000.000	174,869.37	289,347.87
NEXUS INDL REAL ES TR UNIT SEDOL: BNC3CQ7	51,500.000	322,064.11	291,132.46
NORTH WEST CO INC VAR VTG AND COM VTG SHS SEDOL: BZ3FZR8	5,900.000	170,922.68	171,125.07
OCEANAGOLD CORP COM NPV SEDOL: B1Z7L21	263,700.000	541,094.95	596,284.50
STELCO HOLDINGS IN COM NPV SEDOL: BZ1C8Z0	11,100.000	366,803.44	366,404.58
WAJAX CORP COM SEDOL: B66T819	16,500.000	288,427.87	399,438.39
WHITECAP RESOURCES INC COMMON STOCK SEDOL: B418WK4	87,300.000	656,357.08	661,241.46
Total Canada - CAD		16,075,305.17	15,866,503.61

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

5500 Supplemental Schedules

31 MAR 24

Page 214 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - USD			
SHOIFY INC CL A SHOIFY INC SEDOL: BXDZ9Z0	80,000.000	4,700,418.43	6,173,600.00
Total Canada - USD		4,700,418.43	6,173,600.00
China - HKD			
** CHINA SHINEWAY PHA HKD0.1 SEDOL: B045C04	332,000.000	341,446.56	412,749.08
CHU KONG SHIPPING ENTERPRISES SEDOL: 6195319	1,162,000.000	364,737.83	120,261.42
CONSUN PHARMACEUTI HKD0.1 SEDOL: BH4H6F2	450,000.000	336,512.20	321,985.06
TK GROUP (HOLDINGS) LIMITED HKD0.1 SEDOL: BHB1WW6	980,000.000	250,678.04	186,572.46
Total China - HKD		1,293,374.63	1,041,568.02
Denmark - DKK			
DFDS AS DKK20 SEDOL: BYSS4Q7	9,000.000	154,929.61	261,145.30
DSV A S SEDOL: B1WT5G2	33,000.000	2,096,903.53	5,361,036.70
GENMAB AS DKK1 SEDOL: 4595739	15,500.000	5,225,154.05	4,677,043.36
PER AARSLEFF HLDNG SER'B'DKK2 SEDOL: BYMM001	10,000.000	271,868.79	499,529.43
ROCKWOOL A/S SER'B'DKK10 SEDOL: 4713490	1,300.000	318,558.73	427,090.42
SCANDINAVIAN TOBAC DKK1 SEDOL: BYZGMM6	19,300.000	304,083.60	345,955.26
SCHOUW & CO DKK10 SEDOL: 5690859	4,300.000	185,237.43	331,224.21
SOLAR A/S SER'B'DKK100 SEDOL: 4821672	4,400.000	407,239.47	211,829.44
SPAR NORD BANK AS DKK10 SEDOL: B14LS01	20,000.000	247,992.69	333,598.78
Total Denmark - DKK		9,211,967.90	12,448,452.90

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

5500 Supplemental Schedules

31 MAR 24

Page 215 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Finland - EUR			
CARGOTEC OYJ SER'B'NPV SEDOL: B09M9L0	6,800.000	369,048.37	474,055.21
KEMIRA OYJ NPV SEDOL: 4513612	18,600.000	306,164.58	351,941.77
KONECRANES OYJ NPV SEDOL: B11WFP1	15,100.000	577,625.39	784,577.90
** VALMET OYJ NPV SEDOL: BH6XZT5	11,900.000	320,085.39	313,460.29
Total Finland - EUR		1,572,923.73	1,924,035.17
France - EUR			
** ACTIA GROUP EUR0.75 SEDOL: 5983786	52,400.000	403,344.05	196,374.25
ARKEMA SA EUR10 SEDOL: B0Z5YZ2	3,000.000	79,547.41	316,029.61
BIC (SOCIETE BIC S EUR3.82 SEDOL: 5298781	4,400.000	286,578.22	314,582.41
** BONDUELLE EUR1.75 SEDOL: 5481989	8,600.000	239,926.89	69,752.88
COFACE EUR2.00 SEDOL: BNFVW75	21,500.000	215,704.25	340,173.01
CRCAM NORD DE FRAN EUR3.05 (INVEST CERT) SEDOL: B0VTSP6	15,000.000	363,995.18	196,052.41
DERICHEBOURG EUR0.25 SEDOL: 4457088	55,400.000	337,225.41	263,380.47
GROUPE CRIT EUR0.36 SEDOL: 7071775	4,700.000	257,862.26	364,456.81
IPSOS EUR0.25 SEDOL: B188NJ2	6,000.000	193,621.69	423,468.01
KAUFMAN & BROAD SA EUR0.26 SEDOL: B138HB7	10,000.000	473,158.87	291,600.01
** LINEDATA SERVICES EUR1 SEDOL: 5967876	8,800.000	88,563.36	650,073.62
MERSEN EUR2 SEDOL: 5481202	7,100.000	240,106.23	279,498.61
METROPOLE TV-(M6) EUR0.40 SEDOL: 5993901	22,100.000	388,358.32	329,855.77

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

5500 Supplemental Schedules

31 MAR 24

Page 216 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
NEXITY SA EUR5 SEDOL: B037JC2	4,400.000	159,811.09	45,025.20
QUADIENT S.A SEDOL: 5617096	9,700.000	443,077.69	199,672.57
REXEL EUR5 SEDOL: B1VP0K0	21,100.000	391,540.92	570,383.66
RUBIS EUR1.25(POST SPLIT) SEDOL: BDT88L2	12,200.000	504,521.90	431,382.25
SCOR SE EUR7.876972 SEDOL: B1LB9P6	8,900.000	216,887.86	308,256.85
SOPRA STERIA GROUP SEDOL: 5633616	1,400.000	157,685.06	339,292.81
STEF EUR1 SEDOL: B0VY3M3	3,900.000	268,548.59	574,516.82
TF1 - TV FRANCAISE EUR0.20 SEDOL: 5997118	81,800.000	700,247.73	748,273.70
VERALLIA EUR3.38 SEDOL: BKT7807	17,400.000	548,662.60	677,263.70
VICAT SA EUR4 SEDOL: 5763201	8,700.000	330,392.98	343,423.81
VIEL & CIE EUR0.20 SEDOL: 5962417	34,000.000	167,022.91	323,136.01
X-FAB SIL FOUND NPV SEDOL: BD97P41	153.000	1,716.98	1,159.16
Total France - EUR		7,458,108.45	8,597,084.41
Germany - EUR			
AURUBIS AG NPV SEDOL: 5485527	4,000.000	352,984.75	281,577.61
CLIQ DIGITAL AG COM SEDOL: BN74BD5	18,512.000	486,266.99	318,687.79
CTS EVENTIM AG & C NPV SEDOL: 5881857	65,000.000	3,655,262.21	5,787,990.16
DEUTSCHE PFAND AG NPV SEDOL: BYM6917	38,500.000	331,504.00	205,571.53
DEUTZ AG NPV SEDOL: 4557847	25,300.000	115,431.28	160,801.74

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

5500 Supplemental Schedules

31 MAR 24

Page 217 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Germany - EUR			
EVOTEC SE NPV SEDOL: 5811917	400,000.000	11,961,102.27	6,251,040.18
FREENET AG - ORD SHS SEDOL: B1SK0S6	12,200.000	220,109.56	343,630.09
HORNBACH HLDG KGAA NPV SEDOL: BZBWTJ1	4,200.000	322,024.61	337,932.01
INDUS HOLDING AG NPV SEDOL: 4943510	4,600.000	206,572.30	131,900.40
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	22,000.000	3,605,341.36	5,588,352.16
PUBLITY AG COMMON STOCK SEDOL: BWT5TP7	8,800.000	319,696.80	76,982.40
PUMA SE NPV SEDOL: 5064722	115,000.000	7,310,401.55	5,218,884.15
SAF HOLLAND SEDOL: BL5BYR9	25,100.000	344,087.44	512,070.13
UNITED INTERNET AG NPV(REGD) SEDOL: 4354134	14,100.000	549,023.00	317,656.09
WACKER NEUSON SE(REGD) SEDOL: B17R248	17,300.000	370,645.96	320,617.45
WUSTENROT & WURTTE NPV SEDOL: 5770911	21,600.000	479,278.53	310,728.97
Total Germany - EUR		30,629,732.61	26,164,422.86
Greece - EUR			
ALAPIS HOLDING IND EUR0.30 SEDOL: B1Y47R0	4,295.000	243,776.91	190.19
Total Greece - EUR		243,776.91	190.19
Hong Kong - HKD			
CITIC TEL INT HLDGS HKD0.10 SEDOL: B1VKZ88	746,000.000	303,540.32	241,154.04
DAH SING FINANCIAL NPV SEDOL: 6249799	72,373.000	273,787.56	166,265.23
** FAR EAST CONS INTL HKD0.10 SEDOL: 6331555	964,700.000	319,871.30	125,726.73

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

5500 Supplemental Schedules

31 MAR 24

Page 218 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Hong Kong - HKD			
JOHNSON ELEC HLDGS HKD0.05 SEDOL: BP4JH17	225,000.000	919,357.00	311,635.54
UNITED LABORATORIE HKD0.01 SEDOL: B1P70H9	415,000.000	337,470.59	475,106.85
UNTRADE TENWOW INT'L SEDOL: 0AX2UHU	959,000.000	341,012.40	46,562.62
XINYI GLASS HLDGS HKD0.1 SEDOL: B05NXN7	204,000.000	214,833.71	216,082.64
Total Hong Kong - HKD		2,709,872.88	1,582,533.65
Ireland - EUR			
ANGLO IRISH BANK CORP EUR0.16 SEDOL: B06H8J9	650,000.000	5,987,967.47	0.00
DALATA HOTEL GROUP ORD EUR0.01 SEDOL: BJMZDW8	67,200.000	316,321.16	326,954.89
Total Ireland - EUR		6,304,288.63	326,954.89
Israel - ILS			
MIZRAHI TEFAHOT BANK LTD ILS0.01 SEDOL: 6916703	8,900.000	88,816.99	340,093.35
Total Israel - ILS		88,816.99	340,093.35
Israel - USD			
ADR NICE LTD SPONSORED ADR SEDOL: 2639736	20,000.000	4,927,115.52	5,212,400.00
CYBER-ARK SOFTWARE LTD COM ILS0.01 SEDOL: BQT3XY6	17,000.000	2,135,788.02	4,515,710.00
MONDAY COM LTD COM NPV SEDOL: BMHRYX8	26,000.000	4,523,564.81	5,872,620.00
Total Israel - USD		11,586,468.35	15,600,730.00
Italy - EUR			
** ACEA SPA EUR5.16 SEDOL: 5728125	21,600.000	141,974.70	383,045.77

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

5500 Supplemental Schedules

31 MAR 24

Page 219 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Italy - EUR			
A2A SPA EUR0.52 SEDOL: 5499131	146,200.000	201,244.94	264,238.96
CEMENTIR HOLDING N EUR1 SEDOL: BKRWS93	56,200.000	346,386.52	636,094.10
CREDITO EMILIANO EUR1 SEDOL: 7135251	53,100.000	441,913.34	531,615.97
IREN SPA EUR1 SEDOL: 4783211	138,400.000	339,759.24	283,099.98
MFE-MEDIAFOREUROPE N.V. EUR0.06 A SEDOL: BLC8J12	144,480.000	440,109.83	375,272.36
** PIAGGIO NPV SEDOL: B15CPD5	170,900.000	418,390.64	541,165.12
PIRELLI & C SPA NPV SEDOL: BZ5ZHK3	109,900.000	534,181.67	673,695.81
SOGEFI EUR0.52 SEDOL: 4820668	64,400.000	142,057.39	222,218.65
Total Italy - EUR		3,006,018.27	3,910,446.72
Japan - JPY			
A&D HOLON HOLDINGS CO LTD NPV SEDOL: 6601388	25,600.000	250,919.53	490,534.87
ADEKA CORPORATION NPV SEDOL: 6054904	15,700.000	140,232.69	334,446.46
AISAN INDUSTRY CO NPV SEDOL: 6010649	49,400.000	513,092.12	555,870.36
AKATSUKI INC NPV SEDOL: BYXBLB5	25,300.000	456,546.93	431,125.57
ARCS COMPANY LTD NPV SEDOL: 6721930	16,100.000	348,450.11	332,967.72
ASAHI INTECC CO LT NPV SEDOL: B019MQ5	250,000.000	3,852,401.13	4,351,812.08
ASAX CO.LTD. NPV SEDOL: B1N91D0	7,500.000	25,260.11	39,099.41
ASKA PHARMACEUTICA NPV SEDOL: BMBZJV1	24,800.000	334,697.35	363,614.26
BROTHER INDUSTRIES NPV SEDOL: 6146500	17,700.000	310,344.60	329,978.20

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

5500 Supplemental Schedules

31 MAR 24

Page 220 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
C I TAKIRON CORPOR NPV SEDOL: 6870887	34,000.000	162,958.23	155,234.73
CANON ELECTRONICS NPV SEDOL: 6172390	17,000.000	319,250.71	272,166.24
CAWACHI LIMITED NPV SEDOL: 6289784	18,900.000	378,231.01	331,681.92
CHORI CO LTD NPV SEDOL: 6193506	14,100.000	278,621.27	317,225.54
CHUBU STEEL PLATE NPV SEDOL: 6195739	18,900.000	110,722.65	330,682.88
CRESCO LTD NPV SEDOL: 6036009	26,000.000	372,409.71	365,059.96
DAIHATSU DIESEL NPV SEDOL: 6250337	58,000.000	408,397.14	576,378.47
DAIICHI SANKYO COM NPV SEDOL: B0J7D91	187,100.000	5,600,907.72	5,905,558.16
DAITO BANK NPV SEDOL: 6886475	16,600.000	174,647.27	84,675.41
DAITO PHARM NPV SEDOL: B6293R4	18,100.000	295,472.27	280,329.05
DCM HOLDINGS CO LTD NPV SEDOL: B1B0V35	35,000.000	337,111.90	341,570.58
DISCO CORPORATION NPV SEDOL: 6270948	15,000.000	2,974,921.67	5,668,175.36
ELEMATEC CORP NPV SEDOL: 6406237	22,700.000	240,660.17	287,827.81
FIDEA HOLDINGS NPV SEDOL: B3X0911	17,070.000	374,862.97	180,236.28
FUJI MACHINE MFG NPV SEDOL: 6356592	600.000	9,426.61	10,581.12
FUJI PHARMA CO LTD NPV SEDOL: 6355254	23,000.000	216,551.91	251,663.42
FUJIKURA COMPOSITES INC SEDOL: 6356763	38,200.000	283,999.95	363,460.97
FUJIMORI KOGYO CO NPV SEDOL: 6355180	12,000.000	343,299.06	343,718.00

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

5500 Supplemental Schedules

31 MAR 24

Page 221 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
FUKUDA DENSHI CO NPV SEDOL: 6357012	7,900.000	178,558.47	361,736.43
FURUNO ELECTRIC CO NPV SEDOL: 6357614	10,000.000	117,894.54	166,969.51
FUYO GENERAL LEASE NPV SEDOL: B03P2F0	3,400.000	74,499.93	309,121.54
GUNGHO ONLINE ENTE NPV SEDOL: B064D84	18,300.000	283,636.17	296,243.68
GUNMA BANK NPV SEDOL: 6398088	76,100.000	346,847.42	441,580.63
HAMAKYOREX CO LTD NPV SEDOL: 6051444	10,300.000	188,450.00	262,017.25
HOCHIKI CORP NPV SEDOL: 6430065	26,300.000	242,318.94	388,561.23
HORIBA LTD NPV SEDOL: 6437947	5,500.000	307,372.50	582,543.20
IDOM INC NPV SEDOL: 6136374	57,600.000	349,499.24	395,049.72
INABATA & CO NPV SEDOL: 6461601	13,400.000	157,865.12	281,112.69
ITOHAM YONEKYU HOLDINGS SEDOL: BYPKSR5	10,780.000	276,761.02	285,624.24
JAPAN LIFELINE CO NPV SEDOL: 6093491	38,400.000	284,776.97	309,036.97
JAPAN PETROLEUM EX NPV SEDOL: 6711696	11,000.000	372,413.51	498,595.92
JVCKENWOOD CORPORA NPV SEDOL: B3CY5L6	18,200.000	72,041.80	113,520.76
KAGA ELECTRONICS NPV SEDOL: 6480758	11,300.000	361,924.77	476,355.35
KANAMOTO CO LTD NPV SEDOL: 6482903	16,700.000	420,936.88	297,156.17
KANDENKO CO LTD NPV SEDOL: 6483586	32,100.000	292,593.55	370,959.73
KANEMATSU CORP NPV SEDOL: 6483467	43,600.000	373,355.13	746,712.48

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

5500 Supplemental Schedules

31 MAR 24

Page 222 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
KITZ CORPORATION NPV SEDOL: 6494276	41,300.000	336,284.31	372,490.01
MACNICA HOLDINGS INC NPV SEDOL: BVVQ8X2	6,700.000	150,246.41	328,879.71
MCJ CO LTD NPV SEDOL: B00TL47	38,400.000	345,970.12	347,095.71
MELCO HLDGS INC NPV SEDOL: 6688143	8,900.000	289,413.09	214,642.04
MIRAI CORPORATION REIT SEDOL: BZ1B0D9	800.000	442,998.63	242,888.76
MIRAIT ONE CORPORATION NPV SEDOL: B64KR62	21,400.000	264,851.15	270,071.69
MITSUBISHI HC CAP. NPV SEDOL: 6268976	41,700.000	215,814.47	294,816.48
MITSUBISHI SHOKUHI NPV SEDOL: 6744540	22,900.000	563,894.35	850,361.76
MITSUMI-SOKO HOLDINGS CO LTD SEDOL: 6597647	10,100.000	218,895.07	313,987.91
MIZUHO LEASING CO NPV SEDOL: B02QLW4	43,000.000	187,197.30	330,146.35
NICHIAS CORP NPV SEDOL: 6641146	14,200.000	348,764.18	381,869.24
NIPPON EXPRESS HLD NPV SEDOL: BKSHP63	6,700.000	344,547.63	342,293.44
NIPPON SODA CO LTD NPV SEDOL: 6640585	13,500.000	395,697.52	540,553.04
NISHI-NIPPON FINANCIAL HD SEDOL: BD57ZM3	27,000.000	332,026.76	341,815.06
NOMURA RL EST INC NPV SEDOL: B1CWJM5	11,300.000	223,555.26	328,520.93
NSW INC NPV SEDOL: 6648761	23,600.000	472,478.98	491,195.61
OITA BANK NPV SEDOL: 6657541	8,260.000	280,451.37	164,823.42
OSAKI ELECTRIC CO NPV SEDOL: 6662006	34,500.000	248,942.25	155,693.94

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

5500 Supplemental Schedules

31 MAR 24

Page 223 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
RAYSUM CO LTD NPV SEDOL: 6335892	12,900.000	103,594.21	306,422.41
RICOH LEASING NPV SEDOL: 6729116	9,500.000	188,276.94	334,566.72
RION CO LTD NPV SEDOL: 6743064	19,200.000	351,184.48	380,333.67
RYODEN CORPORATION NPV SEDOL: 6763006	16,800.000	305,561.46	300,822.62
S FOODS INC NPV SEDOL: 6838584	13,300.000	286,341.34	294,393.60
SANYO CHEMICAL IND NPV SEDOL: 6776800	12,200.000	707,654.75	343,400.84
SEINO HOLDINGS NPV SEDOL: 6793423	1,200.000	16,503.93	16,769.63
SENKO GROUP HOLDIN NPV SEDOL: 6795203	39,700.000	257,118.26	300,874.82
SHIBAURA MECHATRON NPV SEDOL: 6804187	6,000.000	66,246.11	254,121.38
SK-ELECTRONICS CO NPV SEDOL: 6680138	13,700.000	162,882.34	318,636.23
SOJITZ CORPORATION SEDOL: 6594143	12,800.000	166,006.12	337,200.44
SWCC CORP NPV SEDOL: 6805481	20,100.000	274,084.89	515,299.48
TOAGOSEI CO LTD NPV SEDOL: 6894467	31,300.000	265,568.22	329,865.54
TOELL CO LTD NPV SEDOL: B05MXL2	23,300.000	128,609.15	129,320.43
TSUBAKIMOTO CHAIN NPV SEDOL: 6906704	10,800.000	457,942.73	367,504.71
TSUGAMI CORP NPV SEDOL: 6906760	36,000.000	380,711.62	273,547.19
WARABEYA NICHIO HOLDINGS CO L SEDOL: 6961888	12,700.000	292,066.67	234,036.80
YAMAGUCHI FINANCIA NPV SEDOL: B1DGKS9	8,900.000	69,038.49	91,649.21

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

5500 Supplemental Schedules

31 MAR 24

Page 224 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
YAMAICHI ELECTRONI NPV SEDOL: 6985673	24,600.000	357,376.39	404,730.91
YUASA TRADING CO NPV SEDOL: 6988520	15,600.000	452,675.15	551,455.28
YURTEC CORPORATION NPV SEDOL: 6894672	53,200.000	431,141.85	533,599.39
Total Japan - JPY		35,198,756.70	42,809,268.73
Korea, Republic of - KRW			
BIXOLON CO LTD KRW500 SEDOL: B2416Z9	5,160.000	31,399.37	21,157.44
BNK FINANCIAL GROUP INC SEDOL: B3S98W7	46,700.000	590,440.36	269,533.15
DAESANG CORPN KRW1000 SEDOL: 6352716	18,300.000	446,333.72	263,710.31
DAEWON PHARM KRW500 SEDOL: B00GJN3	1,672.000	21,473.63	18,505.33
DONGWON DEVMT KRW500 SEDOL: 6270733	118,200.000	443,322.60	239,692.48
DOOSAN BOBCAT INC KRW500 SEDOL: BYX9GP8	7,300.000	226,162.42	289,017.64
GOLFZON CO LTD KRW500 SEDOL: BVG1NC6	4,200.000	444,311.06	264,245.13
HECTO INNOVATION CO LTD KRW500 SEDOL: BYNJ4W1	27,100.000	459,453.97	269,540.58
HUONS CO LTD KRW500 SEDOL: BYQRRK1	8,800.000	285,039.60	229,764.16
HYUNDAI GLOVIS CO KRW500 SEDOL: B0V3XR5	2,200.000	297,821.10	284,508.82
HYUNDAI GREEN FOOD KRW500 (POST-SPLIT) SEDOL: BNGBZW4	23,094.000	375,938.78	204,479.47
JW LIFESCIENCE COR KRW2500 SEDOL: BD6GC06	22,200.000	378,376.34	204,973.82
KC CO LTD KRW500 SEDOL: 6127378	16,844.000	299,943.51	307,790.08
KCTECH CO LTD KRW500 SEDOL: BD3S0S9	17,200.000	0.00	579,402.04

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

5500 Supplemental Schedules

31 MAR 24

Page 225 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Korea, Republic of - KRW			
KT CORPORATION KRW5000 SEDOL: 6505316	11,900.000	312,126.54	333,244.20
LX SEMICON CO LTD KRW5000 SEDOL: B53YZC0	4,500.000	92,848.39	265,403.90
PARTRON CO LTD KRW500 SEDOL: B1GN4B8	48,100.000	341,434.74	281,186.26
PSK INC KRW500 SEDOL: BJBW4Q1	19,100.000	259,410.99	428,464.25
SAMYANG PACKAGING KRW5000 SEDOL: BD1JY15	0.000	0.00	0.00
SEOWONINTECH CO KRW500 SEDOL: B29HKZ0	27,800.000	294,364.60	118,530.73
SFA ENGINEERING CO KRW500 SEDOL: 6430140	0.000	0.00	0.00
SNT MOTIV CO LTD SEDOL: 6515434	9,900.000	319,771.25	333,860.72
SPIGEN KOREA CO LT KRW500 SEDOL: BS7JCP4	8,500.000	501,960.61	192,571.96
TKG HUCHEMS CO LTD KRW1000 SEDOL: 6548991	20,900.000	319,308.19	309,094.89
TONGYANG LIFE INSU KRW5000 SEDOL: B3D0VR1	82,000.000	571,791.25	353,277.62
UIL CO LTD KRW500 SEDOL: 6382564	61,600.000	388,502.17	222,377.72
VALUE ADDED TECHNO KRW500 SEDOL: B1FMQF4	11,500.000	280,628.91	259,684.31
VIEWWORKS CO LTD KRW500 SEDOL: B3F2324	12,500.000	415,612.68	268,802.23
WONIK QNC CORPORAT KRW500 SEDOL: 6725352	0.000	0.00	0.00
YOUNGONE CORP KRW500 SEDOL: B622C10	7,500.000	263,354.31	225,348.19
YOUNGPOONG PRECISI KRW500 SEDOL: 6202480	26,700.000	271,373.55	240,176.04
Total Korea, Republic of - KRW		8,932,504.64	7,278,343.47

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

5500 Supplemental Schedules

31 MAR 24

Page 226 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Netherlands - EUR			
ASML HOLDING NV EUR0.09 SEDOL: B929F46	5,000.000	2,125,000.54	4,817,880.13
ASR NEDERLAND NV EUR0.16 SEDOL: BD9PNF2	6,600.000	161,429.13	323,539.93
DSM FIRMENICH AG EUR0.01 SEDOL: BPCPSD6	50,000.000	4,139,489.36	5,691,600.16
EUROCOMMERCIAL EUR10.00 SEDOL: BMZ4R21	13,500.000	321,368.10	308,221.21
INNOCONCEPTS NV EUR0.01 SEDOL: 7642104	43,700.000	183,767.61	471.96
SIGNIFY NV EUR0.01 SEDOL: BYY7VY5	11,000.000	396,973.03	339,530.41
VAN LANSCHOT KEMPE CVA REP CLASS 'A' NPV SEDOL: 5716302	10,800.000	355,436.56	367,416.01
Total Netherlands - EUR		7,683,464.33	11,848,659.81
New Zealand - NZD			
HEARTLAND GROUP HL NPV SEDOL: BFXC201	344,851.000	275,687.62	264,028.97
Total New Zealand - NZD		275,687.62	264,028.97
Norway - NOK			
EUOPRIS ASA NOK1 SEDOL: BZ07696	52,700.000	339,270.80	378,906.03
RANA GRUBER ASA NOK0.25 SEDOL: BNKBD82	44,600.000	320,379.76	323,957.01
SPAREBANK 1 NORD-NORGE GRUNNFONDSBEVIS NOK50 SEDOL: B06T259	33,200.000	194,484.50	292,564.94
SPAREBANK 1 SR BK NOK25 SEDOL: B40JTQ3	25,200.000	208,758.02	315,911.73
STOLT-NIELSEN LTD USD1 SEDOL: B4PKZG3	17,300.000	227,106.04	637,870.32
Total Norway - NOK		1,289,999.12	1,949,210.03

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

5500 Supplemental Schedules

31 MAR 24

Page 227 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Portugal - EUR			
SONAE SGPS SA EUR1 SEDOL: 5973992	287,100.000	318,886.14	272,859.85
** ZON OPTIMUS SGPS SA SEDOL: B0B9GS5	78,200.000	295,155.28	306,237.46
Total Portugal - EUR		614,041.42	579,097.31
Singapore - SGD			
ASL MARINE HLDGS NPV SEDOL: 6601720	285,000.000	133,408.73	13,092.77
AZTECH GLOBAL LTD NPV ORD SEDOL: BMFZSZ4	652,800.000	403,467.88	493,372.85
CHINA AVIATION OIL NPV SEDOL: B10SYQ4	440,000.000	528,939.91	295,050.39
CSE GLOBAL LTD SGD0.05 SEDOL: 6143998	422,300.000	206,127.64	134,550.24
FRENCKEN GROUP LIMITED NPV SEDOL: B088VB3	359,600.000	407,587.41	444,970.36
HIAP SENG INDUSTRIES LIMITED NPV SEDOL: BP2T5R1	462,000.000	232,602.02	1,369.29
INNOTEK LIMITED NPV SEDOL: 6096973	507,500.000	192,862.64	167,336.62
QAF NPV SEDOL: 6091202	382,800.000	258,589.30	239,675.46
UMS HLDGS LTD NPV SEDOL: 6353366	62,000.000	55,071.40	62,018.38
Total Singapore - SGD		2,418,656.93	1,851,436.36
Spain - EUR			
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28	120,000.000	6,959,773.02	7,703,424.22
CORP FINANC ALBA EUR1 SEDOL: 5730409	1,600.000	71,684.56	82,857.60
ERCROS SA EUR0.30 SEDOL: B4WHFN4	69,100.000	228,038.77	261,944.29
FAES FARMA SA EUR0.1(REGD) SEDOL: B1PQHS6	85,000.000	335,868.83	288,711.01

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

5500 Supplemental Schedules

31 MAR 24

Page 228 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Spain - EUR			
INDRA SISTEMAS SA EUR0.20 SER 'A' SEDOL: 4476210	20,200.000	302,374.54	419,085.37
LOGISTA HOLDINGS EUR0.2 SEDOL: BP3QYZ2	11,200.000	261,865.46	313,286.41
MIQUEL Y COSTAS EUR2 SEDOL: 4593067	24,900.000	345,740.35	313,560.73
Total Spain - EUR		8,505,345.53	9,382,869.63
Sweden - SEK			
BETSSON AB NPV B SEDOL: BR85Z77	2,720.000	29,802.75	26,939.00
** BILIA AB SER'A'NPV SEDOL: BDVLJ38	31,500.000	258,454.89	404,186.07
BYGGMAX GROUP AB NPV SEDOL: B5BLGL9	93,754.000	532,439.31	315,652.32
CLOETTA AB SER'B'NPV SEDOL: B3K5QQ3	230,400.000	694,839.68	391,951.07
GRANGES AB NPV SEDOL: BRJ3BP0	26,800.000	228,845.75	290,241.85
HANZA AB NPV SEDOL: BNFX606	41,500.000	304,683.91	258,487.18
** INTRUM AB SEDOL: 7371431	14,600.000	399,438.78	34,122.10
LOOMIS AK SEDOL: BMVB566	11,100.000	277,660.85	310,184.61
** NOBIA AB NPV SEDOL: B1W6PY1	131,900.000	333,275.66	54,276.79
** NOBIA RIGHTS 12/31/2040 SEDOL: BS2FKP3	131,900.000	411,694.15	70,313.11
SECURITAS SER'B'NPV SEDOL: 5554041	49,800.000	399,553.40	513,947.03
Total Sweden - SEK		3,870,689.13	2,670,301.13
Switzerland - CHF			
ALCON INC SEDOL: BJT1GR5	80,000.000	5,181,970.50	6,638,392.36

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

5500 Supplemental Schedules

31 MAR 24

Page 229 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - CHF			
BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT) SEDOL: 7124594	3,300.000	257,288.90	517,697.35
BUCHER INDUSTRIES CHF0.20 (REGD) SEDOL: B07ZBW6	700.000	304,090.57	308,382.37
CARLO GAVAZZI HLDG CHF15 (REG) 'B' SEDOL: BRTZMC0	500.000	113,115.67	180,415.23
CEMBRA MONEY BANK CHF1 (REGD) SEDOL: BFSSBH4	3,900.000	306,992.74	326,912.40
DORMAKABA HOLDING CHF0.10 'B'(REGD) SEDOL: 7050417	600.000	215,198.53	316,087.49
EFG INTERNATIONAL AG CHF0.50 (REGD) SEDOL: B0LF188	76,000.000	427,875.67	950,105.47
FORBO HLDGS AG CHF28(REGD) SEDOL: 4350035	200.000	267,420.03	255,801.04
HELVETIA HOLDING AG SEDOL: BK6QWF0	2,000.000	150,672.13	276,007.55
INTERROLL HLDG AG CHF20(REGD) SEDOL: 5206621	2,200.000	6,917,141.06	7,327,634.06
SIG GROUP AG SEDOL: BD5GN60	260,000.000	5,846,618.85	5,773,287.44
SIKA AG CHF0.01 (REG) SEDOL: BF2DSG3	23,000.000	6,167,686.63	6,858,887.53
ST GALLER KTBK AG CHF80 (REGD) SEDOL: 7058262	500.000	285,360.54	269,790.16
SULZER AG CHF0.01 (REGD) SEDOL: 4854719	6,600.000	591,068.56	803,841.46
TECAN GROUP AG CHF0.10 (REGD) SEDOL: 7110902	13,000.000	4,790,674.17	5,395,137.12
U-BLOX HOLDING AG CHF10.50 (REGD) SEDOL: B28PS95	3,000.000	263,165.98	289,108.47
VALIANT HOLDING AG CHF5.8(REGD) SEDOL: 7517893	2,800.000	264,204.32	328,899.74
VAUDOISE ASSURANCES HOLDINGS SUBD) SEDOL: B0BV7Y4	900.000	376,492.98	448,651.05
VETROPACK HOLDING SA -A SEDOL: BLD1K17	9,500.000	413,259.22	343,316.31

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

5500 Supplemental Schedules

31 MAR 24

Page 230 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - CHF			
VONTOBEL HLDG AG CHF1 (REGD) SEDOL: 7123104	7,800.000	498,508.43	473,698.23
ZEHNDER GROUP CHF0.05 (REGD) 'A' SEDOL: BWX5Y69	6,100.000	328,804.10	404,996.11
Total Switzerland - CHF		33,967,609.58	38,487,048.94
United Kingdom - GBP			
AIRTEL AFRICA PLC ORD USD0.5 SEDOL: BKDRYJ4	183,900.000	213,369.94	245,785.77
BRITVIC ORD GBP0.2 SEDOL: B0N8QD5	29,200.000	326,377.44	303,210.34
CARILLION PLC ORD GBP0.50 SEDOL: 0736554	143,781.000	691,914.52	25,791.65
CENT ASIA METALS COMSTK SEDOL: B67KBV2	115,700.000	394,829.45	288,808.27
CHEMRING GROUP ORD GBP0.01(POST SUBD) SEDOL: B45C9X4	70,100.000	316,481.81	321,450.40
COMPUTACENTER ORD GBP0.075555 SEDOL: BV9FP30	9,600.000	346,493.84	326,949.33
** DEBENHAMS ORD GBP0.0001 SEDOL: B126KH9	293,100.000	346,667.41	6,775.73
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	130,000.000	1,599,910.98	5,672,245.47
FIRSTGROUP ORD GBP0.05 SEDOL: 0345217	307,000.000	570,210.61	699,623.26
FRASERS GROUP PLC SEDOL: B1QH8P2	12,200.000	124,794.74	124,988.49
HALFORDS GROUP ORD GBP0.01 SEDOL: B012TP2	117,800.000	549,506.71	238,841.43
HIKMA PHARMACEUTIC ORD GBP0.10 SEDOL: B0LCW08	11,600.000	245,110.81	281,131.25
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1	200,000.000	3,123,641.25	5,189,431.30
INVESTEC ORD GBP0.0002 SEDOL: B17BBQ5	83,600.000	431,313.13	561,410.57
KELLER GROUP PLC ORD GBP0.10 SEDOL: 0486622	29,700.000	169,139.34	393,194.16

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

5500 Supplemental Schedules

31 MAR 24

Page 231 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
KEYWORDS STUDIOS P ORD GBP0.01 SEDOL: BBQ3850	300,000.000	6,103,981.05	4,934,254.78
KINGFISHER ORD GBP0.157142857 SEDOL: 3319521	136,900.000	423,481.95	431,309.70
LANCASHIRE HLDGS COM STK SEDOL: B0PYHC7	68,100.000	519,664.30	532,509.17
MAN GROUP PLC (N) ORD USD0.0342857142 SEDOL: BJ1DLW9	111,000.000	181,567.42	374,950.31
MITIE GROUP ORD GBP0.025 SEDOL: 0465740	494,700.000	478,027.39	656,176.30
MORGAN ADVANCED MATERIALS PLC SEDOL: 0602729	95,000.000	362,719.93	342,024.96
MORGAN SINDALL GRP PLC ORD GBP0.05 SEDOL: 0808561	25,300.000	258,370.21	741,477.26
PAN AFRICAN RES ORD GBP0.01 SEDOL: 0430049	1,669,300.000	429,080.25	474,467.25
PARAGON BANKING GR ORD GBP1 SEDOL: B2NGPM5	93,800.000	263,068.40	818,193.18
PINEWOOD TECHNOLOGIES PLC SEDOL: B1JQBT1	732,000.000	410,176.77	355,084.44
PREMIER FOODS ORD GBP0.10 SEDOL: B7N0K05	52,700.000	77,857.86	99,460.48
QINETIQ GROUP ORD GBP0.01 SEDOL: B0WMWD0	71,100.000	262,091.65	328,011.98
REACH PLC ORD GBP0.10 SEDOL: 0903994	130,763.000	177,054.37	129,506.11
REDROW PLC ORD GBP0.105 SEDOL: BG11K36	47,200.000	408,435.71	396,807.06
RS GROUP PLC ORD GBP0.10 SEDOL: 0309644	500,000.000	5,615,872.00	4,590,650.76
SAINSBURY(J) ORD GBP0.28571428 SEDOL: B019KW7	142,100.000	516,573.10	485,389.19
SERCO GROUP PLC GBP0.02 SEDOL: 0797379	334,100.000	605,772.74	800,632.36
SMITHS NEWS PLC SEDOL: B17WCR6	111,200.000	217,947.46	67,357.00

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

5500 Supplemental Schedules

31 MAR 24

Page 232 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
STHREE PLC ORD GBP0.01 SEDOL: B0KM9T7	66,300.000	312,871.31	360,139.96
TBC BANK GROUP PLC ORD GBP0.01 SEDOL: BYT1830	14,600.000	392,171.01	592,956.95
TP ICAP GROUP PLC ORD GBP0.25 SEDOL: BMDZN39	107,500.000	401,976.16	305,820.21
VERTU MOTORS PLC ORD GBP0.10 SEDOL: B1GK464	432,700.000	378,116.14	368,960.61
VESUVIUS PLC ORD GBP0.10 SEDOL: B82YXW8	55,000.000	215,360.68	344,058.79
VIRGIN MONEY UK PLC ORD GBP0.10 SEDOL: BD6GN03	287,700.000	594,527.47	777,391.84
VISTRY GROUP PLC GBP0.50 SEDOL: 0185929	21,700.000	254,723.28	337,174.08
WINCANTON ORD GBP0.10 SEDOL: 3032936	91,800.000	447,847.20	695,798.14
ZIGUP PLC SEDOL: B41H739	110,900.000	558,785.77	534,460.26
Total United Kingdom - GBP		30,317,883.56	35,554,660.55
United States - USD			
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	4,000.000	4,064,586.19	6,047,840.00
Total United States - USD		4,064,586.19	6,047,840.00
Total Corporate Stock - Common		250,587,084.50	278,940,085.77
Partnership/Joint Venture Interests			
Global Region - USD			
PORTFOLIO ADVISORS PRIVATE EQUITY FUND VII (OFFSHORE) LP CUSIP: 991CP2996	16,041,164.530	16,041,164.53	31,074,794.00
Total Global Region - USD		16,041,164.53	31,074,794.00

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

5500 Supplemental Schedules

31 MAR 24

Page 233 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
Blackstone Infrastructure Partners - V Feeder LP CUSIP: 9952V6998	100,000,000.000	100,000,000.00	103,574,750.00
MESIROW FINANCIAL REAL ESTATE VALUE FUNDII CUSIP: 991WBC995	128,770.300	128,770.30	3,814,117.00
MESIROW FINANCIAL REAL ESTATE VALUE FUNDIII, L.P. CUSIP: 992J73998	37,042,591.200	37,042,591.20	52,206,610.00
MESIROW FINANCIAL REAL ESTATE VALUE FUNDIV LP CUSIP: 993W92998	57,441,804.960	57,441,804.96	60,886,194.00
PACIFIC ASSET MANAGEMENT BANK LOAN FUND LP 103-12 Company CUSIP: 991UUW994	86,500,000.000	86,500,000.00	137,570,907.00
PARAMETRIC DEFENSIVE EQUITY FUND CUSIP: 992FL9997	1.000	1.00	137,534,076.00
PORTFOLIO ADVISORS PE FUND V (OFFSHORE) CUSIP: 000613059	12,826,234.610	12,826,234.61	8,250,166.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND IX (OFFSHORE) LP CUSIP: 992HN3994	49,471,354.230	49,471,354.23	89,897,469.00
ULLICO INFRASTRUCTURE TAX EXEMPT FUND L.P. 103-12 Company CUSIP: 992QRA994	100,000,000.000	100,000,000.00	111,735,727.00
UNITED BRIDGE OPERATING LLC CUSIP: 9941FM994	9,797,759.220	9,797,759.22	9,653,725.00
Total United States - USD		453,208,515.52	715,123,741.00
Total Partnership/Joint Venture Interests		469,249,680.05	746,198,535.00

*Value of Interest in Common/Collective Trusts***Emerging Markets Region - USD**

CF BLACKROCK EMERGING MARKETS INDEX NON LENDABLE FD CUSIP: 982998262	3,309,466.390	56,997,794.33	82,423,895.32
Total Emerging Markets Region - USD		56,997,794.33	82,423,895.32

United States - USD

CF AMERICAN CORE REALTY LLC FUND Limited Partnership CUSIP: 844995233	1,090.540	111,513,644.41	133,020,819.61
CF BLACKROCK MCSI ACWI EX-US INDEX CUSIP: 648717HF6	4,098,589.520	69,109,118.33	143,208,648.38

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

5500 Supplemental Schedules

31 MAR 24

Page 234 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF BLACKROCK US EQTY MKT FD CUSIP: 066709CF1	2,259,542.620	100,740,775.09	920,296,922.68
CF DREYFUS CASH MANAGEMENT FD CUSIP: 582999MN5	0.300	0.30	0.30
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089IWA0	13,869,458.740	121,514,458.16	147,460,085.32
CF LOOMIS SAYLES HIGH YIELD FULL DISCRETION NHIT A -731 FD CUSIP: 123999NR1	4,888,666.370	87,947,108.01	130,576,278.74
CF MULTI-EMPLOYER PROPERTY TRUST CUSIP: 990891VJ9	12,540.230	78,735,632.04	161,607,589.29
CF NIS CORE FIXED INCOME QP FUND, LLC CUSIP: 7AE999R75	37,055.970	374,400,000.00	402,339,850.28
CF NIS HIGH YIELD QP FUND, LLC CUSIP: 7AE999R59	2,127.030	25,635,250.77	28,030,855.07
CF NUVEEN TIAA CORE PLUS BOND FUND CUSIP: 8A7999G17	41,450,777.200	400,000,000.00	432,746,113.97
MFB NT COLLECTIVE US MARKETCAP EQUITY INDEX FUND - LENDING CUSIP: 003999877	5,150,786.640	73,338,136.43	804,027,492.93
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	114,924,027.080	114,924,027.08	114,924,027.08
Total United States - USD		1,557,858,150.62	3,418,238,683.65
Total Value of Interest in Common/Collective Trusts		1,614,855,944.95	3,500,662,578.97

Pooled Separate Accounts

United States - USD			
CF PRUDENTIAL PRISA SA CUSIP: 99089IVL7	2,156.120	141,462,321.40	166,995,434.70
Total United States - USD		141,462,321.40	166,995,434.70
Total Pooled Separate Accounts		141,462,321.40	166,995,434.70

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

5500 Supplemental Schedules

31 MAR 24

Page 235 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO PAPS ASSET BACKED SECURITIES CUSIP: 72200Q109	0.020	0.20	0.23
Total United States - USD		0.20	0.23
Total Value of Interest in Registered Investment Com		0.20	0.23
<i>Value of Funds Held in Insurance Company General Accounts</i>			
United States - USD			
GIC UNITED OF OMAHA CONTRACT NO. 39G-10674 CUSIP: 999499OV3	331,626.220	331,626.22	331,626.22
Total United States - USD		331,626.22	331,626.22
Total Value of Funds Held in Insurance Company Gener		331,626.22	331,626.22
<i>Other</i>			
Australia - AUD			
ABACUS GROUP NPV (STAPLED) SEDOL: BQV4PB8	227,100.000	344,880.65	185,200.06
ABACUS STORAGE KIN NPV SEDOL: BQYLGZ7	227,100.000	202,617.35	185,200.06
STOCKLAND NPV (STAPLED) SEDOL: 6850856	113,900.000	280,039.32	360,395.56
Total Australia - AUD		827,537.32	730,795.68
Canada - CAD			
ARTIS REAL ESTATE TRUST UNITS CAD SEDOL: B0XZXV3	35,200.000	319,729.80	166,213.19
MORGUARD REAL ESTA TRUST UNIT SEDOL: 2121448	18,700.000	317,451.64	74,067.62
Total Canada - CAD		637,181.44	240,280.81

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

5500 Supplemental Schedules

31 MAR 24

Page 236 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Colombia - USD			
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	751,000.000	755,597.55	757,431.56
Total Colombia - USD		755,597.55	757,431.56
Japan - JPY			
AEON REIT INVESTME REIT SEDOL: BFSSCF9	300.000	358,129.71	276,124.09
Total Japan - JPY		358,129.71	276,124.09
Mexico - USD			
UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG CUSIP: 91086QAS7	1,112,000.000	1,177,386.49	1,185,704.61
Total Mexico - USD		1,177,386.49	1,185,704.61
Netherlands - EUR			
NSI N.V. EUR3.68(POST CONSOLIDATION) SEDOL: BZBY737	10,600.000	370,311.52	217,512.01
WERELDHAVE NV EUR1 SEDOL: 4948623	17,800.000	450,334.83	277,594.57
Total Netherlands - EUR		820,646.35	495,106.58
United States - USD			
CALIFORNIA QUALIFIED SCH BD JT PWRS AUTH7.155% 03-01-2027 BEO TAXABLE CUSIP: 13055CAC4	630,000.000	630,000.00	657,093.28
CF ENTRUST SPECIAL OPPORTUNITIES FUND III LTD CUSIP: 123991QW4	11,007.090	11,007,106.25	11,215,667.75
CF ENTRUSTPERMAL SPECIAL OPPORTUNITIES FUND IV LTD CUSIP: 7M2999U60	25,784.650	26,833,323.10	27,609,690.11
CF ULLICO SEPARATE ACCOUNT J FD CUSIP: 412999A20	1,855,990.260	22,701,124.98	33,543,633.06
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.500 JJ17 ESCROW CUSIP: 524ESCR36	80,000.000	74,011.20	800.00
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750% JD17 ESCROW CUSIP: 524ESC7M6	1,260,000.000	1,259,067.60	12.60

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

5500 Supplemental Schedules

31 MAR 24

Page 237 of 352

◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ESC LEHMAN BROTH HLD INC D05/17/07 5.857 MN56 CUSIP: 524ESCXA3	30,000.000	27,047.50	0.27
PITTSBURGH PA SCH DIST 6.85% 09-01-2029 BEO TAXABLE CUSIP: 725277DR5	1,145,000.000	1,145,000.00	1,257,116.91
RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE CUSIP: 000622977	99,156.000	72,383.81	1,536.92
SOUTH CAROLINA ST HSG FIN & DEV AUTH MTGREV 4% 07-01-2037 BEO TAXABLE CUSIP: 83712DUH7	195,000.000	202,357.35	186,591.56
WEST CONTRA COSTA CALIF UNI SCH DIST 6.25% 08-01-2030 BEO TAXABLE CUSIP: 952347YH9	1,000,000.000	1,000,000.00	1,084,772.40
Total United States - USD		64,951,421.79	75,556,914.86
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		69,527,900.65	79,242,358.19
<i>Other Liabilities</i>		less 60,541,554.33	72,368,990.92
		8,986,346.32	6,873,367.27
Pending trade purchases: United States dollar	0.000	-7,536,203.37	-7,536,203.37
Total - all currencies		-7,536,203.37	-7,536,203.37
Pending trade purchases: United States dollar	0.000	-5,094,843.11	-5,094,843.11

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

5500 Supplemental Schedules

31 MAR 24

Page 238 of 352

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Other Payables: United States dollar	0.000	-5,703,010.56	-5,703,010.56
Total - all currencies		-10,797,853.67	-10,797,853.67
Total Other Liabilities		-18,334,057.04	-18,334,057.04
Total		3,376,551,687.72	5,558,982,455.41

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