

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

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

- 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) M
- B** This return/report is:
 - the first return/report
 - the final return/report
 - an amended return/report
 - a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here. ▶
- D** Check box if filing under:
 - Form 5558
 - automatic extension
 - special extension (enter description)
 - the DFVC program
- 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 <u>DAVIS POLK PENSION PLAN MASTER TRUST</u>	1b Three-digit plan number (PN) ▶ <u>007</u>
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>DAVIS POLK & WARDWELL LLP</u> <u>450 LEXINGTON AVENUE</u> <u>NEW YORK, NY 10017</u>	1c Effective date of plan 2b Employer Identification Number (EIN) <u>13-5023295</u> 2c Plan Sponsor's telephone number <u>212-450-4613</u> 2d Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/15/2025</u>	<u>DERYN DARCY</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2024)
v. 240311

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). 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.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 6a(2) 6b 6c 6d 6e 6f 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

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

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

9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
--	--

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

a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u> (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
---	---

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 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 C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
--	--	---

For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

A Name of plan DAVIS POLK PENSION PLAN MASTER TRUST	B Three-digit plan number (PN) ▶	007
C Plan sponsor's name as shown on line 2a of Form 5500 DAVIS POLK & WARDWELL LLP	D Employer Identification Number (EIN) 13-5023295	

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

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

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

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

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

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

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

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

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

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

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

(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)

JPMORGAN CHASE BANK, N.A.

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 62 72	NONE	771854	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2024 This Form is Open to Public Inspection.
---	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan <u>DAVIS POLK PENSION PLAN MASTER TRUST</u>	B Three-digit plan number (PN) ▶	<u>007</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>DAVIS POLK & WARDWELL LLP</u>	D Employer Identification Number (EIN) <u>13-5023295</u>	

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: <u>JPMCB US ACTIVE CORE EQUITY FUND</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-4043928-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>8865449</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMCB US ACTIVE VALUE FUND</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-7275156-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMMINGLED GLOBAL SELECT EQUITY</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>82-2394528-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>13597861</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMMINGLED EQUITY COMPLETION</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>86-3734775-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>297500</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMMINGLED LONG SECURITIZED</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>85-1002095-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23137878</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMCB EMERGING MARKETS, EQ FOCUSED</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>13-4179575-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3596355</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMMINGLED LONG DURATION CREDIT</u>		
b Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK, N.A.</u>		
c EIN-PN <u>46-1027513-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>24277746</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB INT'L EQUITY FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 26-0001051-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB CORPORATE HIGH YIELD FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-3869666-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 33647406
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB EMERGING MARKETS FIXED INCOME		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-3744061-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23446
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB GROWTH ADVANTAGE FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 26-3467461-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4603573
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB INTERMEDIATE CREDIT FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-7197339-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4905886
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB LONG CREDIT FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-4027152-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 39856053
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB STRATEGIC PROPERTY FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 13-6038770-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9335468
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB US SML CAP EQTY BLEND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 20-8499834-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3925635
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB VALUE ADVANTAGE FUND		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.		
c EIN-PN 26-3464796-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4445997
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	DAVIS POLK GENERAL STAFF PENSION PLAN	
b Name of plan sponsor	DAVIS POLK & WARDWELL LLP	c EIN-PN 13-5023295-001

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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
--	--	--

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan DAVIS POLK PENSION PLAN MASTER TRUST	B Three-digit plan number (PN) 007
C Plan sponsor's name as shown on line 2a of Form 5500 DAVIS POLK & WARDWELL LLP	D Employer Identification Number (EIN) 13-5023295

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.

		(a) Beginning of Year	(b) End of Year
Assets			
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	174479	383203
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3936405	5144568
(2) U.S. Government securities	1c(2)	1504258	1086600
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(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)	181242178	174516253
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(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)		
(15) Other	1c(15)		

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	186857320	181130624
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	0	16612
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	0	16612
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	186857320	181114012

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	-771	
(B) U.S. Government securities.....	2b(1)(B)	167488	
(C) Corporate debt instruments.....	2b(1)(C)		
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		166717
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(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)		0
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)		
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)		
(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)	5848640
(7) Net investment gain (loss) from pooled separate accounts	2b(7)	
(8) Net investment gain (loss) from master trust investment accounts	2b(8)	
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)	
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)	
c Other income	2c	
d Total income. Add all income amounts in column (b) and enter total.....	2d	6015357

Expenses

e Benefit payment and payments to provide benefits:		
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	
(2) To insurance carriers for the provision of benefits	2e(2)	
(3) Other.....	2e(3)	
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)	0
f Corrective distributions (see instructions)	2f	
g Certain deemed distributions of participant loans (see instructions).....	2g	
h Interest expense.....	2h	
i Administrative expenses:		
(1) Salaries and allowances	2i(1)	
(2) Contract administrator fees	2i(2)	
(3) Recordkeeping fees	2i(3)	
(4) IQPA audit fees	2i(4)	
(5) Investment advisory and investment management fees	2i(5)	719185
(6) Bank or trust company trustee/custodial fees	2i(6)	52668
(7) Actuarial fees	2i(7)	
(8) Legal fees	2i(8)	
(9) Valuation/appraisal fees	2i(9)	
(10) Other trustee fees and expenses	2i(10)	
(11) Other expenses.....	2i(11)	783065
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)	1554918
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j	1554918

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d.....	2k	4460439
l Transfers of assets:		
(1) To this plan.....	2l(1)	
(2) From this plan	2l(2)	10203747

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

d The opinion of an independent qualified public accountant is **not attached** 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.)		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?			
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.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
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 _____.

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	186,857,320 COST OF ASSET	5% VALUE OF CURRENT VALUE	9,342,866 NET GAIN OR (LOSS)
20263B105 BROKER 0800102	COMMINGLED PENSION TRUST FUND GLOBAL SELECT EQUITY OF JPMORGAN CHASE BANK NA CLOSED-END FUND USD MEMO					
	376,463 04/09/24 BUY	68611	33.9300	0	12,773,406	12,773,406
						0

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	SELLING PRICE	VALUE OF EXPENSES	186,857,320 COST OF ASSET	5% VALUE OF CURRENT VALUE	9,342,866 NET GAIN OR (LOSS)
20260H410	COMMINGLED PENSION TR FD JPMORGAN CHASE BK N A OPEN-END FUND USD						
BROKER 0800102	MEMO						
	876,515 01/17/24 S SELL	67435	10.4700	0	9,038,147	9,177,116	138,969
	879,719 01/24/24 S SELL	67550	10.5000	0	9,071,183	9,237,052	165,868
	1,756,234	2	TOTAL SELLS	0	18,109,330	18,414,168	304,837
	1,756,234		SECURITY TOTAL	0	18,109,330	18,414,168	304,837
20263C103	COMMINGLED PENSION TRUST FUND (LONG SECURITIZED) OF JPMORGAN CHASE BANK, N.A. - INVESTMENT SHARE						
BROKER 0800102	MEMO						
	819,902 02/07/24 B BUY	67763	7.4500	0	6,108,270	6,108,270	0
	519,411 02/14/24 B BUY	67852	7.3500	0	3,817,670	3,817,670	0
	522,253 02/21/24 B BUY	67927	7.3100	0	3,817,670	3,817,670	0
	1,231,733 04/09/24 B BUY	68610	7.4100	0	9,127,143	9,127,143	0
	3,093,299	4	TOTAL BUYS	0	22,870,753	22,870,753	0
	3,093,299		SECURITY TOTAL	0	22,870,753	22,870,753	0
20263B105	COMMINGLED PENSION TRUST FUND GLOBAL SELECT EQUITY OF JPMORGAN CHASE BANK NA CLOSED-END FUND USD						
BROKER 0800102	MEMO						
	376,463 04/09/24 B BUY	68611	33.9300	0	12,773,406	12,773,406	0
	376,463	1	TOTAL BUYS	0	12,773,406	12,773,406	0
	376,463		SECURITY TOTAL	0	12,773,406	12,773,406	0
481992303	JINTERNATIONAL EQUITY FUND OF JPMCB						
BROKER 0800102	MEMO						
	15,084 02/29/24 S SELL	68063	42.3900	0	396,411	639,405	242,994
	212,997 04/09/24 S SELL	68674	43.6500	0	5,597,664	9,297,319	3,699,655
BROKER 300300	BOSTON PENSION BROKER CODE 300300						
	0 07/01/24 S SELL	70784	.0000	0	0	0	0
	228,081	3	TOTAL SELLS	0	5,994,075	9,936,724	3,942,649
	228,081		SECURITY TOTAL	0	5,994,075	9,936,724	3,942,649
617992342	JPMCB CORPORATE HIGH YIELD FUND						
BROKER 0800102	MEMO						
	75,465 01/17/24 B BUY	67436	58.3000	0	4,399,608	4,399,608	0
	74,908 01/24/24 B BUY	67551	58.6300	0	4,391,864	4,391,864	0
	94,158 04/09/24 S SELL	68606	59.5100	0	5,155,631	5,603,331	447,699

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	DATE	BUY/SELL	ACCOUNT NO.	BASED ON MARKET PURCHASE PRICE	VALUE OF EXPENSES	186,857,320 COST OF ASSET	5% VALUE OF CURRENT VALUE	9,342,866 NET GAIN OR (LOSS)
	61,031	01/12/24	B BUY	67387	100.0000	0	61,031	61,031	0
	6,338	01/16/24	B BUY	67412	100.0000	0	6,338	6,338	0
	266,375	01/17/24	S SELL	67433	100.0000	0	266,375	266,375	0
	274,384	01/18/24	S SELL	67471	100.0000	0	274,384	274,384	0
	62,900	01/19/24	S SELL	67491	100.0000	0	62,900	62,900	0
	44,186	01/22/24	B BUY	67510	100.0000	0	44,186	44,186	0
	79,500	01/23/24	B BUY	67529	100.0000	0	79,500	79,500	0
	80,688	01/24/24	S SELL	67548	100.0000	0	80,688	80,688	0
	232,063	01/25/24	S SELL	67572	100.0000	0	232,063	232,063	0
	53,844	01/26/24	B BUY	67589	100.0000	0	53,844	53,844	0
	27,594	01/29/24	S SELL	67606	100.0000	0	27,594	27,594	0
	92,563	01/30/24	B BUY	67623	100.0000	0	92,563	92,563	0
	91,204	01/31/24	B BUY	67643	100.0000	0	91,204	91,204	0
	131,182	02/01/24	B BUY	67671	100.0000	0	131,182	131,182	0
	181,216	02/02/24	B BUY	67696	100.0000	0	181,216	181,216	0
	22,812	02/05/24	S SELL	67719	100.0000	0	22,812	22,812	0
	171,953	02/06/24	S SELL	67740	100.0000	0	171,953	171,953	0
	96,953	02/07/24	B BUY	67762	100.0000	0	96,953	96,953	0
	3,688	02/08/24	S SELL	67783	100.0000	0	3,688	3,688	0
	87,891	02/09/24	S SELL	67800	100.0000	0	87,891	87,891	0
	4,688	02/12/24	S SELL	67819	100.0000	0	4,688	4,688	0
	11,672	02/13/24	B BUY	67834	100.0000	0	11,672	11,672	0
	182,266	02/14/24	S SELL	67851	100.0000	0	182,266	182,266	0
	57,118	02/15/24	B BUY	67872	100.0000	0	57,118	57,118	0
	41,266	02/16/24	B BUY	67889	100.0000	0	41,266	41,266	0
	76,344	02/20/24	S SELL	67908	100.0000	0	76,344	76,344	0
	2,297	02/21/24	S SELL	67925	100.0000	0	2,297	2,297	0
	49,719	02/22/24	S SELL	67944	100.0000	0	49,719	49,719	0
	63,829	02/23/24	B BUY	67995	100.0000	0	63,829	63,829	0
	87,186	02/26/24	B BUY	68010	100.0000	0	87,186	87,186	0
	53,172	02/27/24	S SELL	68027	100.0000	0	53,172	53,172	0
	12,781	02/28/24	S SELL	68044	100.0000	0	12,781	12,781	0
	34,813	02/29/24	B BUY	68061	100.0000	0	34,813	34,813	0
	273,246	03/01/24	B BUY	68086	100.0000	0	273,246	273,246	0
	78,150	03/04/24	B BUY	68106	100.0000	0	78,150	78,150	0
	41,560	03/05/24	S SELL	68123	100.0000	0	41,560	41,560	0
	75,984	03/06/24	B BUY	68144	100.0000	0	75,984	75,984	0
	53,072	03/07/24	B BUY	68178	100.0000	0	53,072	53,072	0
	23,313	03/08/24	B BUY	68195	100.0000	0	23,313	23,313	0
	18,355	03/11/24	S SELL	68248	100.0000	0	18,355	18,355	0
	19,966	03/12/24	S SELL	68266	100.0000	0	19,966	19,966	0
	97,110	03/13/24	B BUY	68288	100.0000	0	97,110	97,110	0
	42,766	03/14/24	S SELL	68305	100.0000	0	42,766	42,766	0
	53,935	03/15/24	B BUY	68323	100.0000	0	53,935	53,935	0
	187,085	03/18/24	S SELL	68340	100.0000	0	187,085	187,085	0
	27,981	03/19/24	S SELL	68357	100.0000	0	27,981	27,981	0
	54,128	03/20/24	B BUY	68374	100.0000	0	54,128	54,128	0

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		186,857,320	5% VALUE OF	9,342,866	
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
		SELLING PRICE					
26,953	03/21/24 B BUY	68389	100.0000	0	26,953	26,953	0
10,456	03/22/24 B BUY	68407	100.0000	0	10,456	10,456	0
52,300	03/25/24 B BUY	68424	100.0000	0	52,300	52,300	0
39,047	03/26/24 S SELL	68441	100.0000	0	39,047	39,047	0
15,863	03/27/24 B BUY	68459	100.0000	0	15,863	15,863	0
607,109	03/28/24 B BUY	68476	100.0000	0	607,109	607,109	0
794,011	04/01/24 S SELL	68497	100.0000	0	794,011	794,011	0
156,831	04/02/24 S SELL	68515	100.0000	0	156,831	156,831	0
62,681	04/03/24 S SELL	68533	100.0000	0	62,681	62,681	0
9,087	04/04/24 B BUY	68552	100.0000	0	9,087	9,087	0
18,497	04/05/24 B BUY	68569	100.0000	0	18,497	18,497	0
324,502	04/08/24 B BUY	68587	100.0000	0	324,502	324,502	0
37,666	04/09/24 S SELL	68612	100.0000	0	37,666	37,666	0
45,758	04/10/24 B BUY	68673	100.0000	0	45,758	45,758	0
103,447	04/11/24 S SELL	68697	100.0000	0	103,447	103,447	0
16,523	04/12/24 S SELL	68718	100.0000	0	16,523	16,523	0
23,114	04/15/24 S SELL	68740	100.0000	0	23,114	23,114	0
21,994	04/16/24 S SELL	68761	100.0000	0	21,994	21,994	0
57,874	04/17/24 S SELL	68782	100.0000	0	57,874	57,874	0
630,011	04/18/24 B BUY	68808	100.0000	0	630,011	630,011	0
31,143	04/19/24 S SELL	68831	100.0000	0	31,143	31,143	0
40,324	04/22/24 B BUY	68858	100.0000	0	40,324	40,324	0
30,310	04/23/24 B BUY	68879	100.0000	0	30,310	30,310	0
26,731	04/24/24 B BUY	68906	100.0000	0	26,731	26,731	0
33,112	04/25/24 S SELL	68927	100.0000	0	33,112	33,112	0
31,241	04/26/24 S SELL	68948	100.0000	0	31,241	31,241	0
29,412	04/29/24 B BUY	68969	100.0000	0	29,412	29,412	0
19,577	04/30/24 B BUY	68989	100.0000	0	19,577	19,577	0
860,783	05/01/24 S SELL	69027	100.0000	0	860,783	860,783	0
67,277	05/02/24 B BUY	69076	100.0000	0	67,277	67,277	0
85,374	05/03/24 B BUY	69099	100.0000	0	85,374	85,374	0
84,475	05/06/24 B BUY	69132	100.0000	0	84,475	84,475	0
49,369	05/07/24 B BUY	69153	100.0000	0	49,369	49,369	0
50,952	05/08/24 B BUY	69176	100.0000	0	50,952	50,952	0
33,663	05/09/24 S SELL	69203	100.0000	0	33,663	33,663	0
62,463	05/10/24 B BUY	69224	100.0000	0	62,463	62,463	0
36,877	05/13/24 S SELL	69247	100.0000	0	36,877	36,877	0
22,961	05/14/24 B BUY	69270	100.0000	0	22,961	22,961	0
64,831	05/15/24 B BUY	69293	100.0000	0	64,831	64,831	0
131,256	05/16/24 B BUY	69316	100.0000	0	131,256	131,256	0
49,741	05/17/24 S SELL	69370	100.0000	0	49,741	49,741	0
17,723	05/20/24 S SELL	69393	100.0000	0	17,723	17,723	0
18,397	05/21/24 S SELL	69482	100.0000	0	18,397	18,397	0
87,542	05/22/24 B BUY	69508	100.0000	0	87,542	87,542	0
63,213	05/23/24 S SELL	69534	100.0000	0	63,213	63,213	0
108,903	05/28/24 S SELL	69618	100.0000	0	108,903	108,903	0
78,098	05/29/24 S SELL	69639	100.0000	0	78,098	78,098	0

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	SELLING PRICE	PURCHASE PRICE	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	186,857,320 COST OF ASSET	5% VALUE OF CURRENT VALUE	9,342,866 NET GAIN OR (LOSS)
189,740	05/30/24 S SELL	69660	100.0000		0	189,740	189,740	0
104,572	05/31/24 B BUY	69681	100.0000		0	104,572	104,572	0
736,662	06/03/24 S SELL	69708	100.0000		0	736,662	736,662	0
133,470	06/04/24 B BUY	69735	100.0000		0	133,470	133,470	0
37,386	06/05/24 B BUY	69758	100.0000		0	37,386	37,386	0
100,803	06/06/24 B BUY	69783	100.0000		0	100,803	100,803	0
26,234	06/07/24 B BUY	69804	100.0000		0	26,234	26,234	0
202,595	06/10/24 S SELL	69826	100.0000		0	202,595	202,595	0
44,162	06/11/24 S SELL	69847	100.0000		0	44,162	44,162	0
10,050	06/12/24 S SELL	69868	100.0000		0	10,050	10,050	0
177,635	06/13/24 B BUY	69909	100.0000		0	177,635	177,635	0
25,347	06/14/24 S SELL	69998	100.0000		0	25,347	25,347	0
44,387	06/17/24 S SELL	70017	100.0000		0	44,387	44,387	0
61,879	06/18/24 S SELL	70115	100.0000		0	61,879	61,879	0
107,716	06/20/24 B BUY	70149	100.0000		0	107,716	107,716	0
66,195	06/21/24 S SELL	70166	100.0000		0	66,195	66,195	0
24,932	06/24/24 S SELL	70190	100.0000		0	24,932	24,932	0
62,670	06/25/24 B BUY	70211	100.0000		0	62,670	62,670	0
18,274	06/26/24 B BUY	70230	100.0000		0	18,274	18,274	0
125,349	06/27/24 S SELL	70249	100.0000		0	125,349	125,349	0
23,894	06/28/24 B BUY	70268	100.0000		0	23,894	23,894	0
39,361	07/01/24 B BUY	70298	100.0000		0	39,361	39,361	0
105,179	07/02/24 S SELL	70319	100.0000		0	105,179	105,179	0
46,017	07/03/24 B BUY	70339	100.0000		0	46,017	46,017	0
140,754	07/05/24 B BUY	70362	100.0000		0	140,754	140,754	0
83,226	07/08/24 B BUY	70382	100.0000		0	83,226	83,226	0
293,977	07/09/24 B BUY	70402	100.0000		0	293,977	293,977	0
49,007	07/10/24 S SELL	70422	100.0000		0	49,007	49,007	0
107,079	07/11/24 B BUY	70471	100.0000		0	107,079	107,079	0
257,625	07/12/24 B BUY	70491	100.0000		0	257,625	257,625	0
108,149	07/15/24 S SELL	70510	100.0000		0	108,149	108,149	0
134,520	07/16/24 S SELL	70529	100.0000		0	134,520	134,520	0
111,201	07/17/24 B BUY	70548	100.0000		0	111,201	111,201	0
66,126	07/18/24 S SELL	70567	100.0000		0	66,126	66,126	0
129,600	07/19/24 S SELL	70586	100.0000		0	129,600	129,600	0
93,869	07/22/24 S SELL	70605	100.0000		0	93,869	93,869	0
61,431	07/23/24 B BUY	70624	100.0000		0	61,431	61,431	0
46,936	07/24/24 S SELL	70643	100.0000		0	46,936	46,936	0
174,948	07/25/24 S SELL	70662	100.0000		0	174,948	174,948	0
8,682	07/26/24 S SELL	70735	100.0000		0	8,682	8,682	0
119,419	07/29/24 B BUY	70782	100.0000		0	119,419	119,419	0
12,995	07/30/24 S SELL	70833	100.0000		0	12,995	12,995	0
38,596	07/31/24 B BUY	70883	100.0000		0	38,596	38,596	0
190,086	08/01/24 S SELL	70909	100.0000		0	190,086	190,086	0
117,936	08/02/24 S SELL	70933	100.0000		0	117,936	117,936	0
137,764	08/05/24 S SELL	70966	100.0000		0	137,764	137,764	0
492,061	08/06/24 S SELL	70993	100.0000		0	492,061	492,061	0

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		186,857,320	5% VALUE OF	9,342,866	
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
		SELLING PRICE					
1,068,748	08/07/24 B BUY	71020	100.0000	0	1,068,748	1,068,748	0
42,032	08/08/24 S SELL	71104	100.0000	0	42,032	42,032	0
384,559	08/09/24 B BUY	71132	100.0000	0	384,559	384,559	0
8,206	08/12/24 S SELL	71220	100.0000	0	8,206	8,206	0
189,467	08/13/24 S SELL	71242	100.0000	0	189,467	189,467	0
2,002,479	08/14/24 B BUY	71267	100.0000	0	2,002,479	2,002,479	0
65,023	08/15/24 B BUY	71290	100.0000	0	65,023	65,023	0
294,915	08/16/24 B BUY	71318	100.0000	0	294,915	294,915	0
41,845	08/19/24 B BUY	71390	100.0000	0	41,845	41,845	0
106,512	08/20/24 B BUY	71414	100.0000	0	106,512	106,512	0
143,204	08/21/24 B BUY	71443	100.0000	0	143,204	143,204	0
15,751	08/22/24 S SELL	71472	100.0000	0	15,751	15,751	0
105,593	08/23/24 S SELL	71555	100.0000	0	105,593	105,593	0
149,242	08/26/24 B BUY	71580	100.0000	0	149,242	149,242	0
25,953	08/27/24 S SELL	71603	100.0000	0	25,953	25,953	0
103,528	08/28/24 B BUY	71641	100.0000	0	103,528	103,528	0
11,901	08/29/24 S SELL	71666	100.0000	0	11,901	11,901	0
13,696	08/30/24 B BUY	71691	100.0000	0	13,696	13,696	0
854,027	09/03/24 S SELL	71732	100.0000	0	854,027	854,027	0
29,893	09/04/24 B BUY	71765	100.0000	0	29,893	29,893	0
45,203	09/05/24 B BUY	71800	100.0000	0	45,203	45,203	0
56,193	09/06/24 S SELL	71825	100.0000	0	56,193	56,193	0
190,349	09/09/24 S SELL	71863	100.0000	0	190,349	190,349	0
49,266	09/10/24 B BUY	71963	100.0000	0	49,266	49,266	0
2,632	09/11/24 B BUY	71988	100.0000	0	2,632	2,632	0
4,942	09/12/24 S SELL	72094	100.0000	0	4,942	4,942	0
100,231	09/13/24 B BUY	72123	100.0000	0	100,231	100,231	0
51,397	09/16/24 B BUY	72151	100.0000	0	51,397	51,397	0
89,015	09/17/24 B BUY	72236	100.0000	0	89,015	89,015	0
1,985,027	09/18/24 S SELL	72260	100.0000	0	1,985,027	1,985,027	0
65,977	09/19/24 S SELL	72284	100.0000	0	65,977	65,977	0
12,849	09/20/24 B BUY	72317	100.0000	0	12,849	12,849	0
70,124	09/23/24 S SELL	72340	100.0000	0	70,124	70,124	0
17,734	09/24/24 B BUY	72363	100.0000	0	17,734	17,734	0
7,492	09/25/24 B BUY	72386	100.0000	0	7,492	7,492	0
96,609	09/26/24 S SELL	72409	100.0000	0	96,609	96,609	0
156,146	09/27/24 B BUY	72432	100.0000	0	156,146	156,146	0
13,595	09/30/24 B BUY	72522	100.0000	0	13,595	13,595	0
152,320	10/01/24 S SELL	72619	100.0000	0	152,320	152,320	0
17,233	10/02/24 B BUY	72679	100.0000	0	17,233	17,233	0
12,268	10/03/24 S SELL	72702	100.0000	0	12,268	12,268	0
163,508	10/04/24 S SELL	72729	100.0000	0	163,508	163,508	0
38,934	10/07/24 S SELL	72752	100.0000	0	38,934	38,934	0
28,960	10/08/24 S SELL	72777	100.0000	0	28,960	28,960	0
172,542	10/09/24 S SELL	72800	100.0000	0	172,542	172,542	0
47,587	10/10/24 S SELL	72823	100.0000	0	47,587	47,587	0
828,252	10/11/24 S SELL	72847	100.0000	0	828,252	828,252	0

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		186,857,320	5% VALUE OF	9,342,866	
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
		SELLING PRICE					
18,964	10/15/24 B BUY	72888	100.0000	0	18,964	18,964	0
66,904	10/16/24 S SELL	72911	100.0000	0	66,904	66,904	0
75,021	10/17/24 B BUY	72934	100.0000	0	75,021	75,021	0
103,887	10/18/24 S SELL	72955	100.0000	0	103,887	103,887	0
29,319	10/21/24 B BUY	72979	100.0000	0	29,319	29,319	0
707,970	10/22/24 B BUY	73003	100.0000	0	707,970	707,970	0
74,985	10/23/24 S SELL	73034	100.0000	0	74,985	74,985	0
75,847	10/24/24 S SELL	73075	100.0000	0	75,847	75,847	0
58,295	10/25/24 B BUY	73102	100.0000	0	58,295	58,295	0
71,993	10/28/24 S SELL	73127	100.0000	0	71,993	71,993	0
37,629	10/29/24 B BUY	73152	100.0000	0	37,629	37,629	0
42,728	10/30/24 S SELL	73177	100.0000	0	42,728	42,728	0
33,418	10/31/24 S SELL	73202	100.0000	0	33,418	33,418	0
1,045,866	11/01/24 B BUY	73230	100.0000	0	1,045,866	1,045,866	0
91,564	11/04/24 S SELL	73255	100.0000	0	91,564	91,564	0
91,287	11/05/24 B BUY	73280	100.0000	0	91,287	91,287	0
126,844	11/06/24 B BUY	73307	100.0000	0	126,844	126,844	0
287,559	11/07/24 S SELL	73334	100.0000	0	287,559	287,559	0
363,838	11/08/24 B BUY	73458	100.0000	0	363,838	363,838	0
232,498	11/12/24 S SELL	73501	100.0000	0	232,498	232,498	0
264,539	11/13/24 S SELL	73526	100.0000	0	264,539	264,539	0
107,084	11/14/24 S SELL	73549	100.0000	0	107,084	107,084	0
32,800	11/15/24 B BUY	73651	100.0000	0	32,800	32,800	0
81,845	11/18/24 S SELL	73679	100.0000	0	81,845	81,845	0
24,344	11/19/24 B BUY	73704	100.0000	0	24,344	24,344	0
11,214	11/20/24 B BUY	73729	100.0000	0	11,214	11,214	0
2,684	11/21/24 S SELL	73754	100.0000	0	2,684	2,684	0
84,631	11/22/24 B BUY	73875	100.0000	0	84,631	84,631	0
151,516	11/25/24 B BUY	73900	100.0000	0	151,516	151,516	0
256,719	11/26/24 B BUY	73926	100.0000	0	256,719	256,719	0
124,568	11/27/24 S SELL	73951	100.0000	0	124,568	124,568	0
83,308	11/29/24 B BUY	73980	100.0000	0	83,308	83,308	0
739,226	12/02/24 S SELL	74025	100.0000	0	739,226	739,226	0
6,631	12/03/24 S SELL	74049	100.0000	0	6,631	6,631	0
30,581	12/04/24 S SELL	74072	100.0000	0	30,581	30,581	0
23,315	12/05/24 B BUY	74100	100.0000	0	23,315	23,315	0
15,705	12/06/24 S SELL	74123	100.0000	0	15,705	15,705	0
3,429	12/09/24 B BUY	74151	100.0000	0	3,429	3,429	0
422,102	12/10/24 S SELL	74175	100.0000	0	422,102	422,102	0
84,540	12/11/24 S SELL	74199	100.0000	0	84,540	84,540	0
1,151,497	12/12/24 B BUY	74220	100.0000	0	1,151,497	1,151,497	0
163,120	12/13/24 S SELL	74295	100.0000	0	163,120	163,120	0
58,807	12/16/24 S SELL	74316	100.0000	0	58,807	58,807	0
7,784	12/17/24 S SELL	74343	100.0000	0	7,784	7,784	0
51,340	12/18/24 S SELL	74434	100.0000	0	51,340	51,340	0
369,019	12/19/24 S SELL	74455	100.0000	0	369,019	369,019	0
4,006,982	12/20/24 B BUY	74478	100.0000	0	4,006,982	4,006,982	0

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	SELLING PRICE	PURCHASE PRICE	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	186,857,320 COST OF ASSET	5% VALUE OF CURRENT VALUE	9,342,866 NET GAIN OR (LOSS)
141,626	12/23/24 S SELL	74503	100.0000		0	141,626	141,626	0
31,328	12/24/24 S SELL	74524	100.0000		0	31,328	31,328	0
47,318	12/26/24 B BUY	74546	100.0000		0	47,318	47,318	0
2,483	12/27/24 S SELL	74568	100.0000		0	2,483	2,483	0
93,819	12/30/24 S SELL	74589	100.0000		0	93,819	93,819	0
17,284	12/31/24 S SELL	74610	100.0000		0	17,284	17,284	0
<hr/>								
20,229,025		118	TOTAL BUYS		0	20,229,025	20,229,025	0
18,523,103		131	TOTAL SELLS		0	18,523,103	18,523,103	0
<hr/>								
38,752,128			SECURITY TOTAL		0	38,752,128	38,752,128	0
<hr/>								
553998717	OPEN-END FUND USD							
BROKER 0800102	MEMO							
289,954	04/30/24 B BUY	68990	27.7100		0	8,034,630	8,034,630	0
64,847	09/19/24 S SELL	72286	29.7000		0	1,796,898	1,925,943	129,045
32,189	10/21/24 S SELL	72980	29.3700		0	891,967	945,401	53,434
25,596	12/09/24 S SELL	74152	29.6000		0	709,268	757,644	48,377
<hr/>								
289,954		1	TOTAL BUYS		0	8,034,630	8,034,630	0
122,632		3	TOTAL SELLS		0	3,398,133	3,628,988	230,856
<hr/>								
412,586			SECURITY TOTAL		0	11,432,763	11,663,618	230,856

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	SELLING PRICE	EXPENSES	186,857,320 COST OF ASSET	5% VALUE OF CURRENT VALUE	9,342,866 NET GAIN OR (LOSS)
BROKER 0800102	MEMO						
20263B105	COMMINGLED PENSION TRUST FUND GLOBAL SELECT EQUITY OF JPMORGAN CHASE BANK NA CLOSED-END FUND USD						
	376,463 04/09/24 BUY	68611	33.9300	0	12,773,406	12,773,406	0
20260H410	COMMINGLED PENSION TR FD JPMORGAN CHASE BK N A OPEN-END FUND USD						
	876,515 01/17/24 SELL	67435	10.4700	0	9,038,147	9,177,116	138,969
	879,719 01/24/24 SELL	67550	10.5000	0	9,071,183	9,237,052	165,868
20263C103	COMMINGLED PENSION TRUST FUND (LONG SECURITIZED) OF JPMORGAN CHASE BANK, N.A. - INVESTMENT SHARE						
	819,902 02/07/24 BUY	67763	7.4500	0	6,108,270	6,108,270	0
	519,411 02/14/24 BUY	67852	7.3500	0	3,817,670	3,817,670	0
	522,253 02/21/24 BUY	67927	7.3100	0	3,817,670	3,817,670	0
	1,231,733 04/09/24 BUY	68610	7.4100	0	9,127,143	9,127,143	0
290990E22	EMERGING MARKETS EQUITY FOCUSED FUND						
	11,994 12/31/24 SELL	74611	29.4100	0	297,185	352,741	55,556
481992303	JINTERNATIONAL EQUITY FUND OF JPMCB						
	15,084 02/29/24 SELL	68063	42.3900	0	396,411	639,405	242,994
	212,997 04/09/24 SELL	68674	43.6500	0	5,597,664	9,297,319	3,699,655
617992342	JPMCB CORPORATE HIGH YIELD FUND						
	75,465 01/17/24 BUY	67436	58.3000	0	4,399,608	4,399,608	0
	74,908 01/24/24 BUY	67551	58.6300	0	4,391,864	4,391,864	0
	94,158 04/09/24 SELL	68606	59.5100	0	5,155,631	5,603,331	447,699
	30,564 09/17/24 BUY	72237	63.3900	0	1,937,440	1,937,440	0
	30,277 09/19/24 BUY	72285	63.6100	0	1,925,943	1,925,943	0
	2,813 11/07/24 SELL	73335	63.8100	0	156,553	179,490	22,937
	61,538 12/19/24 SELL	74456	63.7300	0	3,424,924	3,921,800	496,876
89499R572	JPMCB GROWTH ADVANTAGE FUND						
	40,350 04/09/24 SELL	68609	51.9400	0	633,902	2,095,756	1,461,854
	17,330 08/13/24 SELL	71244	53.7700	0	272,259	931,834	659,575
	14,929 12/04/24 BUY	74073	62.2200	0	928,912	928,912	0
593995624	JPMCB LONG CREDIT FUND						
	131,160 01/17/24 BUY	67434	38.2400	0	5,015,574	5,015,574	0
	132,020 01/24/24 BUY	67549	38.0100	0	5,018,081	5,018,081	0
	218,273 04/30/24 SELL	68991	36.8100	0	7,943,591	8,034,630	91,039
	46,864 10/31/24 SELL	73203	39.5600	0	1,705,523	1,853,946	148,423

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF		186,857,320	5% VALUE OF	9,342,866	
		PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN OR (LOSS)	
		SELLING PRICE					
894990I67	JPMCB LONG DURATION INVESTMENT GRADE FUND						
	42,275 01/31/24 SELL	67644	21.6000	0	853,526	913,134	59,607
	287,178 02/07/24 SELL	67764	21.2700	0	5,798,118	6,108,270	310,152
	182,664 02/14/24 SELL	67853	20.9000	0	3,687,979	3,817,670	129,691
	183,190 02/21/24 SELL	67926	20.8400	0	3,698,597	3,817,670	119,073
	172,882 04/09/24 SELL	68605	21.1100	0	3,490,493	3,649,545	159,052
	43,546 06/28/24 SELL	70269	21.1700	0	879,197	921,872	42,675
	83,533 08/06/24 SELL	71018	22.2000	0	1,686,535	1,854,437	167,902
89599L244	JPMCB STRATEGIC PROPERTY FUND						
	14,048 01/08/24 SELL	67303	11.2501	0	83,448	158,038	74,590
	35,060 04/05/24 SELL	68570	10.6317	0	208,264	372,748	164,484
	29,476 07/08/24 SELL	70383	10.7760	0	175,085	317,632	142,547
89999Q900	JPMCB U.S. SMALL CAP EQUITY BLEND FUND						
	5,853 02/29/24 SELL	68062	68.5300	0	256,952	401,120	144,168
481998664	JPMCB US ACTIVE CORE EQUITY FUND						
	1,975 07/11/24 SELL	70472	91.4801	0	57,493	180,664	123,171
	5,291 07/31/24 SELL	70884	90.9699	0	154,034	481,331	327,297
	19,446 12/04/24 SELL	74074	100.5500	0	566,107	1,955,291	1,389,184
	1,921 12/19/24 SELL	74457	95.5900	0	55,927	183,640	127,713
481997310	JPMCB US ACTIVE VALUE FUND						
	2,017 03/14/24 SELL	68306	86.9701	0	121,757	175,391	53,633
	4,015 04/09/24 SELL	68607	89.7301	0	242,416	360,281	117,865
	40,742 05/02/24 SELL	69077	88.1900	0	2,459,828	3,593,067	1,133,239
380995DF4	JPMCB VALUE ADVANTAGE FUND						
	11,157 04/09/24 SELL	68608	101.6300	0	524,046	1,133,844	609,798
	35,882 05/02/24 BUY	69078	99.4100	0	3,566,992	3,566,992	0
	8,950 08/13/24 SELL	71243	104.1200	0	837,308	931,834	94,525
	8,832 12/04/24 BUY	74075	116.7100	0	1,030,833	1,030,833	0
481995215	JPMCHASE EMERGING MKT EQUITY FUND						
	(388)09/11/23 RSELL	67782	52.6193	0	(15,082)	(20,408)	(5,326)
	388 09/11/23 SELL	67818	52.6193	0	15,082	20,408	5,326
553998717	OPEN-END FUND USD						
	289,954 04/30/24 BUY	68990	27.7100	0	8,034,630	8,034,630	0
	64,847 09/19/24 SELL	72286	29.7000	0	1,796,898	1,925,943	129,045
	32,189 10/21/24 SELL	72980	29.3700	0	891,967	945,401	53,434
	25,596 12/09/24 SELL	74152	29.6000	0	709,268	757,644	48,377
20260H451	U S RESEARCH ENHANCED INDEX REI 150						
	(867)09/11/23 RSELL	67781	35.4901	0	(8,539)	(30,765)	(22,227)
	867 09/11/23 SELL	67817	35.4901	0	8,539	30,765	22,227

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	186,857,320 COST OF ASSET	5% VALUE OF CURRENT VALUE	9,342,866 NET GAIN OR (LOSS)
-----		SELLING PRICE	-----	-----	-----	-----
8,069,239	BROKER TOTAL		0	144,822,252	158,174,923	13,352,667

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH			

USDC USD CASH AT BROKER	1,208.020	1,208	1,208
TOTAL NONINTEREST-BEARING CASH		1,208	1,208

GENERAL INVESTMENTS			

U.S. GOVERNMENT SECURITIES			

91282CJV4 UNITED STATES OF AMERICA NOTES FIXED 4.2	SEMI-ANN. 4.250% 01/31/2026 1,086,600.000	1,086,812	1,086,600
TOTAL U.S. GOVERNMENT SECURITIES		1,086,812	1,086,600
VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS			

20262Y106 COMMINGLED PENSION TR FD EQUITY COMPLETI	JPMORGAN CHASE BK N A INVT SH CL 15,319.240	215,389	297,500
20263B105 COMMINGLED PENSION TRUST FUND GLOBAL SEL	OF JPMORGAN CHASE BANK NA CLOSED-END FUN 376,463.480	12,773,406	13,597,861
290990E22 EMERGING MARKETS EQUITY FOCUSED FUND	122,283.390	3,029,936	3,596,355
617992342 JPMCB CORPORATE HIGH YIELD FUND	526,481.090	29,301,656	33,647,406
892992082 JPMCB EMERGING MARKETS FIXED INCOME FUND	1,272.880	23,805	23,446
89499R572 JPMCB GROWTH ADVANTAGE FUND	76,509.430	1,896,350	4,603,573
593995624 JPMCB LONG CREDIT FUND	1,030,138.360	37,489,736	39,856,053

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
89599L244 JPMCB STRATEGIC PROPERTY FUND	844,380.250	5,015,365	9,335,468
89999Q900 JPMCB U.S. SMALL CAP EQUITY BLEND FUND	53,599.610	2,352,988	3,925,635
380995DF4 JPMCB VALUE ADVANTAGE FUND	40,271.710	3,972,231	4,445,997
553998717 OPEN-END FUND USD I	167,322.160	4,636,497	4,905,886
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS		100,707,358	118,235,180
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			

20263C103 COMMINGLED PENSION TRUST FUND (LONG SECU	OF JPMORGAN CHASE BANK, N.A. - INVESTMEN 3,093,299.230	22,870,753	23,137,878 C
481998664 JPMCB US ACTIVE CORE EQUITY FUND	92,338.800	2,688,150	8,865,449
46699A9J7 JPMORGAN 100% U.S. TREASURY SECURITIES M	MONTHLY VARIABLE 12/31/2049 5,143,360.440	5,143,360	5,143,360
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		30,702,264	37,146,687
GENERAL INVESTMENTS - OTHER			
=====			
OTHER SECURITIES			

20260H410 COMMINGLED PENSION TR FD JPMORGAN CHASE	OPEN-END FUND USD .010	0	0
89499OI67 JPMCB LONG DURATION INVESTMENT GRADE FUN	1,148,970.460	23,197,714	24,277,746
TOTAL OTHER SECURITIES		23,197,714	24,277,746
TOTAL GENERAL INVESTMENTS - OTHER		23,197,714	24,277,746
		=====	=====

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL GENERAL INVESTMENTS		155,694,147	180,746,213
		-----	-----
		-----	-----

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
OTHER LIABILITIES -----			
FUTURES CONTRACTS -----			
MFSH5ID	MSCI EAFE EQUITY INDEX 21/MAR/2025 MFSH5 EXPIRES 03/21/2025 SIZE 50.0 43.000	0	(148,374)
FAH5IDX	S&P MID 400 EMINI EQUITY INDEX 21/MAR/20 EXPIRES 03/21/2025 SIZE 100.0 14.000	0	(239,490)
WNH5COM	US ULTRA BOND CBT BOND 20/MAR/2025 WNH5 EXPIRES 03/20/2025 SIZE 100,000.0 13.000	0	(52,029)
TYH5COM	US 10YR NOTE (CBT) BOND 20/MAR/2025 TYH5 EXPIRES 03/20/2025 SIZE 100,000.0 (46.000)	0	50,216
UXYH5CO	US 10YR ULTRA FUT BOND 20/MAR/2025 UXYH5 EXPIRES 03/20/2025 SIZE 100,000.0 127.000	0	(166,751)
FVH5COM	US 5YR NOTE (CBT) BOND 31/MAR/2025 FVH5 EXPIRES 03/31/2025 SIZE 100,000.0 (66.000)	0	36,993
TOTAL FUTURES CONTRACTS BEFORE CASH FLOWS		0	(519,435)
TOTAL CASH FLOWS ON FUTURES CONTRACTS			(502,822)
TOTAL FUTURES CONTRACTS NET OF CASH FLOWS			(16,613)
TOTAL OTHER LIABILITIES		0	(16,613)
		-----	-----
		-----	-----