

<p style="text-align: center;">Form 5500</p> <p style="font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="font-size: small;">Department of Labor Employee Benefits Security Administration</p> <hr/> <p style="font-size: x-small;">Pension Benefit Guaranty Corporation</p>	<p>Annual Return/Report of Employee Benefit Plan</p> <p style="font-size: x-small;">This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).</p> <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	<p style="font-size: x-small;">OMB Nos. 1210-0110 1210-0089</p> <hr/> <p style="font-size: large; text-align: center;">2022</p> <hr/> <p style="text-align: center;">This Form is Open to Public Inspection</p>
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Part I	Annual Report Identification Information
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>	
A	This return/report is for: <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
	<input type="checkbox"/> a single-employer plan <input checked="" type="checkbox"/> a DFE (specify) <u>M</u>
B	This return/report is: <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report
	<input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. <input type="checkbox"/>
D	Check box if filing under: <input type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program
	<input type="checkbox"/> special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. <input type="checkbox"/>

Part II	Basic Plan Information —enter all requested information
1a	Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u>
1b	Three-digit plan number (PN) ▶ <u>004</u>
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>LOCKHEED MARTIN CORPORATION</u> <u>6801 ROCKLEDGE DRIVE</u> <u>CCT 115</u> <u>BETHESDA, MD 20817</u>
2b	Employer Identification Number (EIN) <u>13-3507980</u>
2c	Plan Sponsor's telephone number <u>863-647-0370</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>10/14/2023</u>	<u>ROBERT MUENINGHOFF</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). 6a(1) Total number of active participants at the beginning of the plan year 6a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)..... h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> 0 A (Insurance Information) (4) <input 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 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE 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> 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u>	B Three-digit plan number (PN) ▶	<u>004</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u>	D Employer Identification Number (EIN) <u>13-3507980</u>	

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

KEPLER CAPITAL MARKETS, INC 12 EAST 49TH STREET
31ST FLOOR
NEW YORK, NY 10017

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

BNP PARIBAS 20 BOULEVARD DES ITALIENS
PARIS, ILE-DE-FRANCE 048624 FR

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

PERSHING LLC 1 PERSHING PLAZA
JERSEY CITY, NJ 07399-0002

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

CLSA SINGAPORE PTE LTD 80 RAFFLES PLACE NO 18-01 UOB PLAZA 1
SINGAPORE, SINGAPORE 048624 SG

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

MORGAN STANLEY AND CO LLC

1585 BROADWAY
NEW YORK, NY 10036-8293

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

BANK OF AMERICA CORPORATION

100 NORTH TRYON STREET
CHARLOTTE, NC 28255

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

CLSA LIMITED

18F ONE PACIFIC PLACE 88 QUEENSWAY
HONG KONG, ADMIRALITY 00000 HK

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

PAREL INVESTMENT AND TRADING

73 LAXMI INSURANCE BULIDINGSIR P M ROAD
MUMBAI, MAHARASHTA 400001 IN

(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)

PINEBRIDGE INVESTMENTS LLC

06-1078320

(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	INVESTMENT MANAGEMENT	119065	Yes <input type="checkbox"/> No <input checked="" 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)

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25 50 68	TRUSTEE	67346	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)

COLUMBIA MGMT INV ADV, LLC

41-1533211

(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	INVESTMENT MANAGEMENT	45212	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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)

HEDGESERV

4 TIMES SQUARE
8TH FLOOR
NEW YORK, NY 10036

(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?
13 50	CONTRACT ADMINISTRATOR	33000	Yes <input type="checkbox"/> No <input checked="" 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)

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	ACCOUNTING	9000	Yes <input type="checkbox"/> No <input checked="" 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/> 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
A Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u>	B Three-digit plan number (PN) ▶	<u>004</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u>	D Employer Identification Number (EIN) <u>13-3507980</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)
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a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>NT COMMON AGGREGATE BOND INDEX FUND</u>	
b Name of sponsor of entity listed in (a):	<u>NORTHERN TRUST INVESTMENTS, INC.</u>	
c EIN-PN <u>27-6124985-001</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>47831908</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

Part II **Information on Participating Plans (to be completed by DFEs)**
(Complete as many entries as needed to report all participating plans)

a Plan name	LOCKHEED MARTIN CORPORATION GROUP INSURANCE PLAN FOR RETIRED EMPLOYEES	
b Name of plan sponsor	LOCKHEED MARTIN CORPORATION	c EIN-PN 52-1893632-591

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

<p align="center">SCHEDULE H (Form 5500)</p> <p align="center">Department of the Treasury Internal Revenue Service</p> <hr/> <p align="center">Department of Labor Employee Benefits Security Administration</p> <hr/> <p align="center">Pension Benefit Guaranty Corporation</p>	<p>Financial Information</p> <p>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).</p> <p>► File as an attachment to Form 5500.</p>	<p>OMB No. 1210-0110</p> <hr/> <p>2022</p> <hr/> <p>This Form is Open to Public Inspection</p>
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For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

<p>A Name of plan LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</p>	<p>B Three-digit plan number (PN) ► 004</p>
<p>C Plan sponsor's name as shown on line 2a of Form 5500 LOCKHEED MARTIN CORPORATION</p>	<p>D Employer Identification Number (EIN) 13-3507980</p>

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 134062	-3982
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions.....	1b(1)	
(2) Participant contributions.....	1b(2)	
(3) Other.....	1b(3) 1599143	3616649
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1) 6664041	344356
(2) U.S. Government securities.....	1c(2) 2270991	3128182
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred.....	1c(3)(A) 1633176	36285698
(B) All other.....	1c(3)(B) 106581178	89934693
(4) Corporate stocks (other than employer securities):		
(A) Preferred.....	1c(4)(A) 3953855	4581034
(B) Common.....	1c(4)(B) 217320119	194571188
(5) Partnership/joint venture interests.....	1c(5) 35438791	0
(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) 54971900	47831908
(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) 376182671	242069204
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	
(15) Other.....	1c(15) 7728818	408548

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	814478745	622767478
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h	0	148542
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	109333	153303
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	109333	301845
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	814369412	622465633

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)	29046	
(B) U.S. Government securities.....	2b(1)(B)	101656	
(C) Corporate debt instruments.....	2b(1)(C)	6188764	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	74566	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	686656	
(B) Common stock.....	2b(2)(B)	3884394	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	3836176	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	222211740	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	241063573	
(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)	-56320631	
(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)		-7278770
(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)		-77941716
c Other income	2c		637977
d Total income. Add all income amounts in column (b) and enter total	2d		-144953715
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) Professional fees	2i(1)	76346	
(2) Contract administrator fees.....	2i(2)	164277	
(3) Investment advisory and management fees	2i(3)	33000	
(4) Other	2i(4)	1151	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		274774
j Total expenses. Add all expense amounts in column (b) and enter total	2j		274774
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-145228489
l Transfers of assets:			
(1) To this plan	2l(1)		12487451
(2) From this plan.....	2l(2)		59162741

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

	Yes	No	Amount
4a			

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

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... Yes No
 If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2022

Schedule H, line 4j – Schedule of Reportable Transactions

◆ 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 Registered Investment Companies									
United States - USD									
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	47,949,435.690	1 Apr 22	1.0000			0.00	47,949,435.69	47,949,435.69	0.00
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	-73,872,190.000	4 Apr 22		1.0000		0.00	73,872,190.00	73,872,190.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 03 FEB 2022 GBP / USD EX.RATE 0.7344366 WITH NORTHERN	77,594.850	3 Feb 22				0.00	105,652.22	105,652.22	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / GBP EX.RATE 1.306254 WITH NORTHERN TRUST	-458,374.130	6 Apr 22				0.00	-598,753.04	-598,753.04	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 GBP / USD EX.RATE 0.8180782 WITH NORTHERN	1,410,408.350	11 Aug 22				0.00	1,724,050.73	1,724,050.73	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 GBP / USD EX.RATE 0.8230649 WITH NORTHERN	438,061.980	12 Aug 22				0.00	532,232.60	532,232.60	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 USD / GBP EX.RATE 1.224719 WITH NORTHERN TRUST	-386,282.150	23 Jun 22				0.00	-473,087.09	-473,087.09	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 USD / GBP EX.RATE 1.346622 WITH NORTHERN TRUST	-492,068.920	24 Jan 22				0.00	-662,630.83	-662,630.83	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.227517 WITH NORTHERN TRUST	-348,205.460	24 Jun 22				0.00	-427,428.12	-427,428.12	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 GBP / USD EX.RATE 0.7931422 WITH NORTHERN	164,594.110	26 May 22				0.00	207,521.57	207,521.57	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 USD / GBP EX.RATE 1.337229 WITH NORTHERN TRUST	-508,740.260	28 Jan 22				0.00	-680,302.23	-680,302.23	0.00
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 MAR 2022 DKK / USD EX.RATE 6.678453 WITH NORTHERN TRUST	4,637,236.330	2 Mar 22				0.00	694,357.86	694,357.86	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 DKK / USD EX.RATE 7.261486 WITH NORTHERN TRUST	2,804,762.880	4 Aug 22				0.00	386,251.92	386,251.92	0.00
FX DEAL TRANSACTED ON 04 MAR 2022 DKK / USD EX.RATE 6.802753 WITH NORTHERN TRUST	5,245,803.840	4 Mar 22				0.00	771,129.55	771,129.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 06 APR 2022 DKK / USD EX.RATE 6.812246 WITH NORTHERN TRUST	3,940,128.160	6 Apr 22				0.00	578,389.00	578,389.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 DKK / USD EX.RATE 7.316242 WITH NORTHERN TRUST	3,885,975.190	15 Aug 22				0.00	531,143.61	531,143.61	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-3,424.390	17 Feb 22				0.00	-522.62	-522.62	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-3,771.000	17 Feb 22				0.00	-575.52	-575.52	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-4,767.360	17 Feb 22				0.00	-727.58	-727.58	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-4,692.050	17 Feb 22				0.00	-716.09	-716.09	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-6,998.020	17 Feb 22				0.00	-1,068.02	-1,068.02	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-4,757.100	17 Feb 22				0.00	-726.02	-726.02	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-6,912.960	17 Feb 22				0.00	-1,055.04	-1,055.04	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-1,256.640	17 Feb 22				0.00	-191.78	-191.78	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	-3,729.600	17 Feb 22				0.00	-569.20	-569.20	0.00
FX DEAL TRANSACTED ON 25 APR 2022 USD / DKK EX.RATE 0.1437761 WITH NORTHERN	-469.670	25 Apr 22				0.00	-67.53	-67.61	-0.08
Euro - EUR									
FX DEAL TRANSACTED ON 01 MAR 2022 USD / EUR EX.RATE 1.110811 WITH NORTHERN TRUST	-691,088.100	1 Mar 22				0.00	-767,668.26	-767,668.26	0.00
FX DEAL TRANSACTED ON 02 AUG 2022 USD / EUR EX.RATE 1.020383 WITH NORTHERN TRUST	-1,142.650	2 Aug 22				0.00	-1,165.94	-1,173.84	-7.90

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 02 MAR 2022 USD / EUR EX.RATE 1.108213 WITH NORTHERN TRUST	-734,295.600	2 Mar 22				0.00	-813,755.93	-813,755.93	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 USD / EUR EX.RATE 1.11191 WITH NORTHERN TRUST	-620,614.970	2 Mar 22				0.00	-690,067.99	-690,067.99	0.00
FX DEAL TRANSACTED ON 03 FEB 2022 EUR / USD EX.RATE 0.8736562 WITH NORTHERN	164,378.350	3 Feb 22				0.00	188,149.93	188,149.93	0.00
FX DEAL TRANSACTED ON 03 FEB 2022 EUR / USD EX.RATE 0.8736562 WITH NORTHERN	164,351.620	3 Feb 22				0.00	188,119.33	188,119.33	0.00
FX DEAL TRANSACTED ON 04 MAR 2022 USD / EUR EX.RATE 1.091826 WITH NORTHERN TRUST	-693,705.180	4 Mar 22				0.00	-757,405.35	-757,405.35	0.00
FX DEAL TRANSACTED ON 09 JUN 2022 USD / EUR EX.RATE 1.07474 WITH NORTHERN TRUST	-892.110	9 Jun 22				0.00	-958.79	-957.37	1.42
FX DEAL TRANSACTED ON 09 MAY 2022 EUR / USD EX.RATE 0.9462125 WITH NORTHERN	472,705.950	9 May 22				0.00	499,576.92	499,576.92	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9688749 WITH NORTHERN	546,207.530	10 Aug 22				0.00	563,754.45	563,754.45	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9688749 WITH NORTHERN	552,352.210	10 Aug 22				0.00	570,096.52	570,096.52	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.031574 WITH NORTHERN TRUST	-858,622.130	11 Aug 22				0.00	-885,732.27	-885,732.27	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.031574 WITH NORTHERN TRUST	-811,356.440	11 Aug 22				0.00	-836,974.21	-836,974.21	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.8798882 WITH NORTHERN	836,459.140	11 Feb 22				0.00	950,642.50	950,642.50	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.8798882 WITH NORTHERN	374,609.070	11 Feb 22				0.00	425,746.20	425,746.20	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.880353 WITH NORTHERN TRUST	374,609.070	11 Feb 22				0.00	425,521.44	425,521.44	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.880353 WITH NORTHERN TRUST	836,459.140	11 Feb 22				0.00	950,140.63	950,140.63	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 11 FEB 2022 USD / EUR EX.RATE 1.135908 WITH NORTHERN TRUST	-836,459.140	11 Feb 22				0.00	-950,140.63	-950,140.63	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / EUR EX.RATE 1.135908 WITH NORTHERN TRUST	-374,609.070	11 Feb 22				0.00	-425,521.44	-425,521.44	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 EUR / USD EX.RATE 0.9754394 WITH NORTHERN	1,069,622.030	12 Aug 22				0.00	1,096,554.04	1,096,554.04	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / EUR EX.RATE 1.025179 WITH NORTHERN TRUST	-504,215.440	12 Aug 22				0.00	-516,911.08	-516,911.08	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / EUR EX.RATE 1.025179 WITH NORTHERN TRUST	-1,019,207.750	12 Aug 22				0.00	-1,044,870.38	-1,044,870.38	0.00
FX DEAL TRANSACTED ON 13 APR 2022 USD / EUR EX.RATE 1.082034 WITH NORTHERN TRUST	-110,860.800	13 Apr 22				0.00	-119,955.15	-120,544.50	-589.35
FX DEAL TRANSACTED ON 14 FEB 2022 EUR / USD EX.RATE 0.8834664 WITH NORTHERN	771,909.470	14 Feb 22				0.00	873,728.19	873,728.19	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 EUR / USD EX.RATE 0.8834664 WITH NORTHERN	365,926.470	14 Feb 22				0.00	414,194.00	414,194.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 EUR / USD EX.RATE 0.9848336 WITH NORTHERN	550,318.390	15 Aug 22				0.00	558,793.29	558,793.29	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 USD / EUR EX.RATE 1.0154 WITH NORTHERN TRUST	-557,220.270	15 Aug 22				0.00	-565,801.46	-565,801.46	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 USD / EUR EX.RATE 1.015489 WITH NORTHERN TRUST	-524,782.940	15 Aug 22				0.00	-532,911.30	-532,911.30	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 USD / EUR EX.RATE 1.132493 WITH NORTHERN TRUST	-361,410.870	18 Jan 22				0.00	-409,295.28	-409,295.28	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 EUR / USD EX.RATE 0.8819182 WITH NORTHERN	308,174.170	19 Jan 22				0.00	349,436.23	349,436.23	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 EUR / USD EX.RATE 0.8819182 WITH NORTHERN	300,447.900	19 Jan 22				0.00	340,675.47	340,675.47	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / EUR EX.RATE 1.133892 WITH NORTHERN TRUST	-613,994.030	19 Jan 22				0.00	-696,202.92	-696,202.92	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 21 APR 2022 EUR / USD EX.RATE 0.9222821 WITH NORTHERN	542,139.990	21 Apr 22				0.00	587,824.50	587,824.50	0.00
FX DEAL TRANSACTED ON 22 APR 2022 EUR / USD EX.RATE 0.9264724 WITH NORTHERN	779,781.990	22 Apr 22				0.00	841,667.83	841,667.83	0.00
FX DEAL TRANSACTED ON 22 FEB 2022 EUR / USD EX.RATE 0.8818295 WITH NORTHERN	664,213.930	22 Feb 22				0.00	753,222.58	753,222.58	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 USD / EUR EX.RATE 1.056854 WITH NORTHERN TRUST	-1,030,582.880	22 Jun 22				0.00	-1,089,175.64	-1,089,175.64	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 EUR / USD EX.RATE 0.9495396 WITH NORTHERN	667,208.400	23 Jun 22				0.00	702,665.19	702,665.19	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 EUR / USD EX.RATE 0.9495396 WITH NORTHERN	392,214.190	23 Jun 22				0.00	413,057.24	413,057.24	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 USD / EUR EX.RATE 1.053142 WITH NORTHERN TRUST	-660,632.890	23 Jun 22				0.00	-695,740.24	-695,740.24	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8822185 WITH NORTHERN	301,428.570	24 Jan 22				0.00	341,671.09	341,671.09	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8823742 WITH NORTHERN	300,682.720	24 Jan 22				0.00	340,765.53	340,765.53	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.054056 WITH NORTHERN TRUST	-1,077,849.700	24 Jun 22				0.00	-1,136,113.94	-1,136,113.94	0.00
FX DEAL TRANSACTED ON 25 APR 2022 EUR / USD EX.RATE 0.9322645 WITH NORTHERN	739,037.170	25 Apr 22				0.00	792,733.39	792,733.39	0.00
FX DEAL TRANSACTED ON 25 APR 2022 EUR / USD EX.RATE 0.9322645 WITH NORTHERN	429,920.300	25 Apr 22				0.00	461,157.02	461,157.02	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 EUR / USD EX.RATE 0.9768315 WITH NORTHERN	500,456.590	25 Jul 22				0.00	512,326.42	512,326.42	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 EUR / USD EX.RATE 0.9318292 WITH NORTHERN	183,046.560	26 May 22				0.00	196,437.88	196,437.88	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 EUR / USD EX.RATE 0.9318292 WITH NORTHERN	196,621.260	26 May 22				0.00	211,005.68	211,005.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 28 JAN 2022 EUR / USD EX.RATE 0.895823 WITH NORTHERN TRUST	304,614.430	28 Jan 22				0.00	340,038.65	340,038.65	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 EUR / USD EX.RATE 0.895823 WITH NORTHERN TRUST	315,018.720	28 Jan 22				0.00	351,652.88	351,652.88	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 EUR / USD EX.RATE 0.9807623 WITH NORTHERN	996,482.490	28 Jul 22				0.00	1,016,028.49	1,016,028.49	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 EUR / USD EX.RATE 0.9807623 WITH NORTHERN	1,051,590.300	28 Jul 22				0.00	1,072,217.24	1,072,217.24	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 USD / EUR EX.RATE 1.019615 WITH NORTHERN TRUST	-991,806.750	28 Jul 22				0.00	-1,011,261.04	-1,011,261.04	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 USD / EUR EX.RATE 1.019615 WITH NORTHERN TRUST	-987,817.550	28 Jul 22				0.00	-1,007,193.59	-1,007,193.59	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 EUR / USD EX.RATE 0.9803124 WITH NORTHERN	648,976.750	29 Jul 22				0.00	662,010.15	662,010.15	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 EUR / USD EX.RATE 0.9803124 WITH NORTHERN	683,950.690	29 Jul 22				0.00	697,686.47	697,686.47	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / EUR EX.RATE 1.020083 WITH NORTHERN TRUST	-499,098.530	29 Jul 22				0.00	-509,121.93	-509,121.93	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / EUR EX.RATE 1.020083 WITH NORTHERN TRUST	-929,795.230	29 Jul 22				0.00	-948,468.31	-948,468.31	0.00
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 09 AUG 2022 USD / HKD EX.RATE 0.1273902 WITH NORTHERN	-3,569,123.400	9 Aug 22				0.00	-454,671.19	-454,671.19	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 USD / HKD EX.RATE 0.1273869 WITH NORTHERN	-7,797,883.110	13 May 22				0.00	-993,348.25	-993,348.25	0.00
FX DEAL TRANSACTED ON 17 JAN 2022 HKD / USD EX.RATE 7.790021 WITH NORTHERN TRUST	4,437,210.630	17 Jan 22				0.00	569,601.88	569,601.88	0.00
FX DEAL TRANSACTED ON 24 AUG 2022 USD / HKD EX.RATE 0.1274261 WITH NORTHERN	-7,805,049.120	24 Aug 22				0.00	-994,567.08	-994,567.08	0.00

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◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 25 AUG 2022 USD / HKD EX.RATE 0.1274356 WITH NORTHERN	-7,867,085.380	25 Aug 22				0.00	-1,002,546.85	-1,002,546.85	0.00
Japanese yen - JPY									
FX DEAL TRANSACTED ON 09 AUG 2022 JPY / USD EX.RATE 134.892 WITH NORTHERN TRUST	59,077,977.000	9 Aug 22				0.00	437,965.02	437,965.02	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 JPY / USD EX.RATE 129.226536 WITH NORTHERN	89,197,495.000	13 May 22				0.00	690,241.32	690,241.32	0.00
FX DEAL TRANSACTED ON 24 AUG 2022 JPY / USD EX.RATE 136.920376 WITH NORTHERN	55,852,753.000	24 Aug 22				0.00	407,921.41	407,921.41	0.00
FX DEAL TRANSACTED ON 24 AUG 2022 JPY / USD EX.RATE 136.920376 WITH NORTHERN	82,567,842.000	24 Aug 22				0.00	603,035.46	603,035.46	0.00
FX DEAL TRANSACTED ON 25 AUG 2022 JPY / USD EX.RATE 136.59064 WITH NORTHERN	82,105,748.000	25 Aug 22				0.00	601,108.16	601,108.16	0.00
FX DEAL TRANSACTED ON 25 AUG 2022 JPY / USD EX.RATE 136.59064 WITH NORTHERN	55,573,062.000	25 Aug 22				0.00	406,858.49	406,858.49	0.00
FX DEAL TRANSACTED ON 26 APR 2022 JPY / USD EX.RATE 127.228136 WITH NORTHERN	112,389,689.000	26 Apr 22				0.00	883,371.34	883,371.34	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 JPY / USD EX.RATE 127.04828 WITH NORTHERN	173,969,545.000	26 May 22				0.00	1,369,318.38	1,369,318.38	0.00
FX DEAL TRANSACTED ON 27 APR 2022 JPY / USD EX.RATE 127.837648 WITH NORTHERN	79,705,111.000	27 Apr 22				0.00	623,487.00	623,487.00	0.00
Swiss franc - CHF									
FX DEAL TRANSACTED ON 02 MAR 2022 CHF / USD EX.RATE 0.921063 WITH NORTHERN TRUST	732,926.110	2 Mar 22				0.00	795,739.39	795,739.39	0.00
FX DEAL TRANSACTED ON 06 APR 2022 CHF / USD EX.RATE 0.931454 WITH NORTHERN TRUST	546,817.470	6 Apr 22				0.00	587,057.94	587,057.94	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	-8,320.000	6 Apr 22				0.00	-8,914.16	-8,963.10	-48.94

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◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	-5,164.200	6 Apr 22				0.00	-5,533.00	-5,563.37	-30.37
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	-4,679.500	6 Apr 22				0.00	-5,013.68	-5,041.21	-27.53
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	-2,964.000	6 Apr 22				0.00	-3,175.67	-3,193.11	-17.44
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	-5,724.600	6 Apr 22				0.00	-6,133.42	-6,167.09	-33.67
FX DEAL TRANSACTED ON 08 FEB 2022 USD / CHF EX.RATE 1.0799836 WITH NORTHERN	-365,819.290	8 Feb 22				0.00	-395,078.83	-395,078.83	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 CHF / USD EX.RATE 0.940847 WITH NORTHERN TRUST	545,817.290	10 Aug 22				0.00	580,133.95	580,133.95	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 CHF / USD EX.RATE 0.92564 WITH NORTHERN TRUST	878,771.860	11 Feb 22				0.00	949,366.77	949,366.77	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 CHF / USD EX.RATE 0.92564 WITH NORTHERN TRUST	393,506.400	11 Feb 22				0.00	425,118.19	425,118.19	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0799836 WITH NORTHERN	-393,506.400	11 Feb 22				0.00	-424,980.45	-424,980.45	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0799836 WITH NORTHERN	-878,771.860	11 Feb 22				0.00	-949,059.18	-949,059.18	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0803336 WITH NORTHERN	-393,506.400	11 Feb 22				0.00	-425,118.19	-425,118.19	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0803336 WITH NORTHERN	-878,771.860	11 Feb 22				0.00	-949,366.77	-949,366.77	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / CHF EX.RATE 1.0796338 WITH NORTHERN	-387,761.480	14 Feb 22				0.00	-418,640.40	-418,640.40	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / CHF EX.RATE 1.0796338 WITH NORTHERN	-787,786.880	14 Feb 22				0.00	-850,521.33	-850,521.33	0.00
FX DEAL TRANSACTED ON 17 AUG 2022 CHF / USD EX.RATE 0.94934 WITH NORTHERN TRUST	395,133.090	17 Aug 22				0.00	416,218.73	416,218.73	0.00

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◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 22 FEB 2022 USD / CHF EX.RATE 1.0849082 WITH NORTHERN	-702,232.070	22 Feb 22				0.00	-761,857.31	-761,857.31	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 CHF / USD EX.RATE 0.960031 WITH NORTHERN TRUST	1,063,406.380	22 Jun 22				0.00	1,107,679.21	1,107,679.21	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 CHF / USD EX.RATE 0.957733 WITH NORTHERN TRUST	1,099,031.020	24 Jun 22				0.00	1,147,533.83	1,147,533.83	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 USD / CHF EX.RATE 1.0357628 WITH NORTHERN	-491,606.310	25 Jul 22				0.00	-509,187.54	-509,187.54	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 CHF / USD EX.RATE 0.953936 WITH NORTHERN TRUST	981,175.560	28 Jul 22				0.00	1,028,554.91	1,028,554.91	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 USD / CHF EX.RATE 1.0482884 WITH NORTHERN	-956,261.950	28 Jul 22				0.00	-1,002,438.27	-1,002,438.27	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 CHF / USD EX.RATE 0.952561 WITH NORTHERN TRUST	661,288.250	29 Jul 22				0.00	694,221.42	694,221.42	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / CHF EX.RATE 1.0498015 WITH NORTHERN	-477,098.100	29 Jul 22				0.00	-500,858.32	-500,858.32	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 01 MAR 2022 USD / EUR EX.RATE 1.110811 WITH NORTHERN TRUST	767,668.260	1 Mar 22				0.00	767,668.26	767,668.26	0.00
FX DEAL TRANSACTED ON 02 AUG 2022 USD / EUR EX.RATE 1.020383 WITH NORTHERN TRUST	1,165.940	2 Aug 22				0.00	1,165.94	1,165.94	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 CHF / USD EX.RATE 0.921063 WITH NORTHERN TRUST	-795,739.390	2 Mar 22				0.00	-795,739.39	-795,739.39	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 DKK / USD EX.RATE 6.678453 WITH NORTHERN TRUST	-694,357.860	2 Mar 22				0.00	-694,357.86	-694,357.86	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 USD / EUR EX.RATE 1.108213 WITH NORTHERN TRUST	813,755.930	2 Mar 22				0.00	813,755.93	813,755.93	0.00
FX DEAL TRANSACTED ON 02 MAR 2022 USD / EUR EX.RATE 1.11191 WITH NORTHERN TRUST	690,067.990	2 Mar 22				0.00	690,067.99	690,067.99	0.00

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◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 03 FEB 2022 EUR / USD EX.RATE 0.8736562 WITH NORTHERN	-188,149.930	3 Feb 22				0.00	-188,149.93	-188,149.93	0.00
FX DEAL TRANSACTED ON 03 FEB 2022 EUR / USD EX.RATE 0.8736562 WITH NORTHERN	-188,119.330	3 Feb 22				0.00	-188,119.33	-188,119.33	0.00
FX DEAL TRANSACTED ON 03 FEB 2022 GBP / USD EX.RATE 0.7344366 WITH NORTHERN	-105,652.220	3 Feb 22				0.00	-105,652.22	-105,652.22	0.00
FX DEAL TRANSACTED ON 04 AUG 2022 DKK / USD EX.RATE 7.261486 WITH NORTHERN TRUST	-386,251.920	4 Aug 22				0.00	-386,251.92	-386,251.92	0.00
FX DEAL TRANSACTED ON 04 MAR 2022 DKK / USD EX.RATE 6.802753 WITH NORTHERN TRUST	-771,129.550	4 Mar 22				0.00	-771,129.55	-771,129.55	0.00
FX DEAL TRANSACTED ON 04 MAR 2022 USD / EUR EX.RATE 1.091826 WITH NORTHERN TRUST	757,405.350	4 Mar 22				0.00	757,405.35	757,405.35	0.00
FX DEAL TRANSACTED ON 06 APR 2022 CHF / USD EX.RATE 0.931454 WITH NORTHERN TRUST	-587,057.940	6 Apr 22				0.00	-587,057.94	-587,057.94	0.00
FX DEAL TRANSACTED ON 06 APR 2022 DKK / USD EX.RATE 6.812246 WITH NORTHERN TRUST	-578,389.000	6 Apr 22				0.00	-578,389.00	-578,389.00	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	8,914.160	6 Apr 22				0.00	8,914.16	8,914.16	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	5,533.000	6 Apr 22				0.00	5,533.00	5,533.00	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	5,013.680	6 Apr 22				0.00	5,013.68	5,013.68	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	3,175.670	6 Apr 22				0.00	3,175.67	3,175.67	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / CHF EX.RATE 1.071414 WITH NORTHERN TRUST	6,133.420	6 Apr 22				0.00	6,133.42	6,133.42	0.00
FX DEAL TRANSACTED ON 06 APR 2022 USD / GBP EX.RATE 1.306254 WITH NORTHERN TRUST	598,753.040	6 Apr 22				0.00	598,753.04	598,753.04	0.00
FX DEAL TRANSACTED ON 08 FEB 2022 USD / CHF EX.RATE 1.0799836 WITH NORTHERN	395,078.830	8 Feb 22				0.00	395,078.83	395,078.83	0.00

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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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 09 AUG 2022 JPY / USD EX.RATE 134.892 WITH NORTHERN TRUST	-437,965.020	9 Aug 22				0.00	-437,965.02	-437,965.02	0.00
FX DEAL TRANSACTED ON 09 AUG 2022 USD / HKD EX.RATE 0.1273902 WITH NORTHERN	454,671.190	9 Aug 22				0.00	454,671.19	454,671.19	0.00
FX DEAL TRANSACTED ON 09 JUN 2022 USD / EUR EX.RATE 1.07474 WITH NORTHERN TRUST	958.790	9 Jun 22				0.00	958.79	958.79	0.00
FX DEAL TRANSACTED ON 09 MAY 2022 EUR / USD EX.RATE 0.9462125 WITH NORTHERN	-499,576.920	9 May 22				0.00	-499,576.92	-499,576.92	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 CHF / USD EX.RATE 0.940847 WITH NORTHERN TRUST	-580,133.950	10 Aug 22				0.00	-580,133.95	-580,133.95	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9688749 WITH NORTHERN	-563,754.450	10 Aug 22				0.00	-563,754.45	-563,754.45	0.00
FX DEAL TRANSACTED ON 10 AUG 2022 EUR / USD EX.RATE 0.9688749 WITH NORTHERN	-570,096.520	10 Aug 22				0.00	-570,096.52	-570,096.52	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 GBP / USD EX.RATE 0.8180782 WITH NORTHERN	-1,724,050.730	11 Aug 22				0.00	-1,724,050.73	-1,724,050.73	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.031574 WITH NORTHERN TRUST	885,732.270	11 Aug 22				0.00	885,732.27	885,732.27	0.00
FX DEAL TRANSACTED ON 11 AUG 2022 USD / EUR EX.RATE 1.031574 WITH NORTHERN TRUST	836,974.210	11 Aug 22				0.00	836,974.21	836,974.21	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 CHF / USD EX.RATE 0.92564 WITH NORTHERN TRUST	-949,366.770	11 Feb 22				0.00	-949,366.77	-949,366.77	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 CHF / USD EX.RATE 0.92564 WITH NORTHERN TRUST	-425,118.190	11 Feb 22				0.00	-425,118.19	-425,118.19	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.8798882 WITH NORTHERN	-950,642.500	11 Feb 22				0.00	-950,642.50	-950,642.50	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.8798882 WITH NORTHERN	-425,746.200	11 Feb 22				0.00	-425,746.20	-425,746.20	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.880353 WITH NORTHERN TRUST	-425,521.440	11 Feb 22				0.00	-425,521.44	-425,521.44	0.00

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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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 11 FEB 2022 EUR / USD EX.RATE 0.880353 WITH NORTHERN TRUST	-950,140.630	11 Feb 22				0.00	-950,140.63	-950,140.63	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0799836 WITH NORTHERN	424,980.450	11 Feb 22				0.00	424,980.45	424,980.45	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0799836 WITH NORTHERN	949,059.180	11 Feb 22				0.00	949,059.18	949,059.18	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0803336 WITH NORTHERN	425,118.190	11 Feb 22				0.00	425,118.19	425,118.19	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / CHF EX.RATE 1.0803336 WITH NORTHERN	949,366.770	11 Feb 22				0.00	949,366.77	949,366.77	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / EUR EX.RATE 1.135908 WITH NORTHERN TRUST	950,140.630	11 Feb 22				0.00	950,140.63	950,140.63	0.00
FX DEAL TRANSACTED ON 11 FEB 2022 USD / EUR EX.RATE 1.135908 WITH NORTHERN TRUST	425,521.440	11 Feb 22				0.00	425,521.44	425,521.44	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 EUR / USD EX.RATE 0.9754394 WITH NORTHERN	-1,096,554.040	12 Aug 22				0.00	-1,096,554.04	-1,096,554.04	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 GBP / USD EX.RATE 0.8230649 WITH NORTHERN	-532,232.600	12 Aug 22				0.00	-532,232.60	-532,232.60	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / EUR EX.RATE 1.025179 WITH NORTHERN TRUST	516,911.080	12 Aug 22				0.00	516,911.08	516,911.08	0.00
FX DEAL TRANSACTED ON 12 AUG 2022 USD / EUR EX.RATE 1.025179 WITH NORTHERN TRUST	1,044,870.380	12 Aug 22				0.00	1,044,870.38	1,044,870.38	0.00
FX DEAL TRANSACTED ON 13 APR 2022 USD / EUR EX.RATE 1.082034 WITH NORTHERN TRUST	119,955.150	13 Apr 22				0.00	119,955.15	119,955.15	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 JPY / USD EX.RATE 129.226536 WITH NORTHERN	-690,241.320	13 May 22				0.00	-690,241.32	-690,241.32	0.00
FX DEAL TRANSACTED ON 13 MAY 2022 USD / HKD EX.RATE 0.1273869 WITH NORTHERN	993,348.250	13 May 22				0.00	993,348.25	993,348.25	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 EUR / USD EX.RATE 0.8834664 WITH NORTHERN	-873,728.190	14 Feb 22				0.00	-873,728.19	-873,728.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 14 FEB 2022 EUR / USD EX.RATE 0.8834664 WITH NORTHERN	-414,194.000	14 Feb 22				0.00	-414,194.00	-414,194.00	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / CHF EX.RATE 1.0796338 WITH NORTHERN	418,640.400	14 Feb 22				0.00	418,640.40	418,640.40	0.00
FX DEAL TRANSACTED ON 14 FEB 2022 USD / CHF EX.RATE 1.0796338 WITH NORTHERN	850,521.330	14 Feb 22				0.00	850,521.33	850,521.33	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 DKK / USD EX.RATE 7.316242 WITH NORTHERN TRUST	-531,143.610	15 Aug 22				0.00	-531,143.61	-531,143.61	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 EUR / USD EX.RATE 0.9848336 WITH NORTHERN	-558,793.290	15 Aug 22				0.00	-558,793.29	-558,793.29	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 USD / EUR EX.RATE 1.0154 WITH NORTHERN TRUST	565,801.460	15 Aug 22				0.00	565,801.46	565,801.46	0.00
FX DEAL TRANSACTED ON 15 AUG 2022 USD / EUR EX.RATE 1.015489 WITH NORTHERN TRUST	532,911.300	15 Aug 22				0.00	532,911.30	532,911.30	0.00
FX DEAL TRANSACTED ON 17 AUG 2022 CHF / USD EX.RATE 0.94934 WITH NORTHERN TRUST	-416,218.730	17 Aug 22				0.00	-416,218.73	-416,218.73	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	522.620	17 Feb 22				0.00	522.62	522.62	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	575.520	17 Feb 22				0.00	575.52	575.52	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	727.580	17 Feb 22				0.00	727.58	727.58	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	716.090	17 Feb 22				0.00	716.09	716.09	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	1,068.020	17 Feb 22				0.00	1,068.02	1,068.02	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	726.020	17 Feb 22				0.00	726.02	726.02	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	1,055.040	17 Feb 22				0.00	1,055.04	1,055.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	191.780	17 Feb 22				0.00	191.78	191.78	0.00
FX DEAL TRANSACTED ON 17 FEB 2022 USD / DKK EX.RATE 0.1526173 WITH NORTHERN	569.200	17 Feb 22				0.00	569.20	569.20	0.00
FX DEAL TRANSACTED ON 17 JAN 2022 HKD / USD EX.RATE 7.790021 WITH NORTHERN TRUST	-569,601.880	17 Jan 22				0.00	-569,601.88	-569,601.88	0.00
FX DEAL TRANSACTED ON 18 JAN 2022 USD / EUR EX.RATE 1.132493 WITH NORTHERN TRUST	409,295.280	18 Jan 22				0.00	409,295.28	409,295.28	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 EUR / USD EX.RATE 0.8819182 WITH NORTHERN	-349,436.230	19 Jan 22				0.00	-349,436.23	-349,436.23	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 EUR / USD EX.RATE 0.8819182 WITH NORTHERN	-340,675.470	19 Jan 22				0.00	-340,675.47	-340,675.47	0.00
FX DEAL TRANSACTED ON 19 JAN 2022 USD / EUR EX.RATE 1.133892 WITH NORTHERN TRUST	696,202.920	19 Jan 22				0.00	696,202.92	696,202.92	0.00
FX DEAL TRANSACTED ON 21 APR 2022 EUR / USD EX.RATE 0.9222821 WITH NORTHERN	-587,824.500	21 Apr 22				0.00	-587,824.50	-587,824.50	0.00
FX DEAL TRANSACTED ON 22 APR 2022 EUR / USD EX.RATE 0.9264724 WITH NORTHERN	-841,667.830	22 Apr 22				0.00	-841,667.83	-841,667.83	0.00
FX DEAL TRANSACTED ON 22 FEB 2022 EUR / USD EX.RATE 0.8818295 WITH NORTHERN	-753,222.580	22 Feb 22				0.00	-753,222.58	-753,222.58	0.00
FX DEAL TRANSACTED ON 22 FEB 2022 USD / CHF EX.RATE 1.0849082 WITH NORTHERN	761,857.310	22 Feb 22				0.00	761,857.31	761,857.31	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 CHF / USD EX.RATE 0.960031 WITH NORTHERN TRUST	-1,107,679.210	22 Jun 22				0.00	-1,107,679.21	-1,107,679.21	0.00
FX DEAL TRANSACTED ON 22 JUN 2022 USD / EUR EX.RATE 1.056854 WITH NORTHERN TRUST	1,089,175.640	22 Jun 22				0.00	1,089,175.64	1,089,175.64	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 EUR / USD EX.RATE 0.9495396 WITH NORTHERN	-702,665.190	23 Jun 22				0.00	-702,665.19	-702,665.19	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 EUR / USD EX.RATE 0.9495396 WITH NORTHERN	-413,057.240	23 Jun 22				0.00	-413,057.24	-413,057.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 23 JUN 2022 USD / EUR EX.RATE 1.053142 WITH NORTHERN TRUST	695,740.240	23 Jun 22				0.00	695,740.24	695,740.24	0.00
FX DEAL TRANSACTED ON 23 JUN 2022 USD / GBP EX.RATE 1.224719 WITH NORTHERN TRUST	473,087.090	23 Jun 22				0.00	473,087.09	473,087.09	0.00
FX DEAL TRANSACTED ON 24 AUG 2022 JPY / USD EX.RATE 136.920376 WITH NORTHERN	-407,921.410	24 Aug 22				0.00	-407,921.41	-407,921.41	0.00
FX DEAL TRANSACTED ON 24 AUG 2022 JPY / USD EX.RATE 136.920376 WITH NORTHERN	-603,035.460	24 Aug 22				0.00	-603,035.46	-603,035.46	0.00
FX DEAL TRANSACTED ON 24 AUG 2022 USD / HKD EX.RATE 0.1274261 WITH NORTHERN	994,567.080	24 Aug 22				0.00	994,567.08	994,567.08	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8822185 WITH NORTHERN	-341,671.090	24 Jan 22				0.00	-341,671.09	-341,671.09	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 EUR / USD EX.RATE 0.8823742 WITH NORTHERN	-340,765.530	24 Jan 22				0.00	-340,765.53	-340,765.53	0.00
FX DEAL TRANSACTED ON 24 JAN 2022 USD / GBP EX.RATE 1.346622 WITH NORTHERN TRUST	662,630.830	24 Jan 22				0.00	662,630.83	662,630.83	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 CHF / USD EX.RATE 0.957733 WITH NORTHERN TRUST	-1,147,533.830	24 Jun 22				0.00	-1,147,533.83	-1,147,533.83	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / EUR EX.RATE 1.054056 WITH NORTHERN TRUST	1,136,113.940	24 Jun 22				0.00	1,136,113.94	1,136,113.94	0.00
FX DEAL TRANSACTED ON 24 JUN 2022 USD / GBP EX.RATE 1.227517 WITH NORTHERN TRUST	427,428.120	24 Jun 22				0.00	427,428.12	427,428.12	0.00
FX DEAL TRANSACTED ON 25 APR 2022 EUR / USD EX.RATE 0.9322645 WITH NORTHERN	-792,733.390	25 Apr 22				0.00	-792,733.39	-792,733.39	0.00
FX DEAL TRANSACTED ON 25 APR 2022 EUR / USD EX.RATE 0.9322645 WITH NORTHERN	-461,157.020	25 Apr 22				0.00	-461,157.02	-461,157.02	0.00
FX DEAL TRANSACTED ON 25 APR 2022 USD / DKK EX.RATE 0.1437761 WITH NORTHERN	67.530	25 Apr 22				0.00	67.53	67.53	0.00
FX DEAL TRANSACTED ON 25 AUG 2022 JPY / USD EX.RATE 136.59064 WITH NORTHERN	-601,108.160	25 Aug 22				0.00	-601,108.16	-601,108.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 25 AUG 2022 JPY / USD EX.RATE 136.59064 WITH NORTHERN	-406,858.490	25 Aug 22				0.00	-406,858.49	-406,858.49	0.00
FX DEAL TRANSACTED ON 25 AUG 2022 USD / HKD EX.RATE 0.1274356 WITH NORTHERN	1,002,546.850	25 Aug 22				0.00	1,002,546.85	1,002,546.85	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 EUR / USD EX.RATE 0.9768315 WITH NORTHERN	-512,326.420	25 Jul 22				0.00	-512,326.42	-512,326.42	0.00
FX DEAL TRANSACTED ON 25 JUL 2022 USD / CHF EX.RATE 1.0357628 WITH NORTHERN	509,187.540	25 Jul 22				0.00	509,187.54	509,187.54	0.00
FX DEAL TRANSACTED ON 26 APR 2022 JPY / USD EX.RATE 127.228136 WITH NORTHERN	-883,371.340	26 Apr 22				0.00	-883,371.34	-883,371.34	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 EUR / USD EX.RATE 0.9318292 WITH NORTHERN	-196,437.880	26 May 22				0.00	-196,437.88	-196,437.88	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 EUR / USD EX.RATE 0.9318292 WITH NORTHERN	-211,005.680	26 May 22				0.00	-211,005.68	-211,005.68	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 GBP / USD EX.RATE 0.7931422 WITH NORTHERN	-207,521.570	26 May 22				0.00	-207,521.57	-207,521.57	0.00
FX DEAL TRANSACTED ON 26 MAY 2022 JPY / USD EX.RATE 127.04828 WITH NORTHERN	-1,369,318.380	26 May 22				0.00	-1,369,318.38	-1,369,318.38	0.00
FX DEAL TRANSACTED ON 27 APR 2022 JPY / USD EX.RATE 127.837648 WITH NORTHERN	-623,487.000	27 Apr 22				0.00	-623,487.00	-623,487.00	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 EUR / USD EX.RATE 0.895823 WITH NORTHERN TRUST	-340,038.650	28 Jan 22				0.00	-340,038.65	-340,038.65	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 EUR / USD EX.RATE 0.895823 WITH NORTHERN TRUST	-351,652.880	28 Jan 22				0.00	-351,652.88	-351,652.88	0.00
FX DEAL TRANSACTED ON 28 JAN 2022 USD / GBP EX.RATE 1.337229 WITH NORTHERN TRUST	680,302.230	28 Jan 22				0.00	680,302.23	680,302.23	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 CHF / USD EX.RATE 0.953936 WITH NORTHERN TRUST	-1,028,554.910	28 Jul 22				0.00	-1,028,554.91	-1,028,554.91	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 EUR / USD EX.RATE 0.9807623 WITH NORTHERN	-1,016,028.490	28 Jul 22				0.00	-1,016,028.49	-1,016,028.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part B

Series of Non-Security Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 28 JUL 2022 EUR / USD EX.RATE 0.9807623 WITH NORTHERN	-1,072,217.240	28 Jul 22				0.00	-1,072,217.24	-1,072,217.24	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 USD / CHF EX.RATE 1.0482884 WITH NORTHERN	1,002,438.270	28 Jul 22				0.00	1,002,438.27	1,002,438.27	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 USD / EUR EX.RATE 1.019615 WITH NORTHERN TRUST	1,011,261.040	28 Jul 22				0.00	1,011,261.04	1,011,261.04	0.00
FX DEAL TRANSACTED ON 28 JUL 2022 USD / EUR EX.RATE 1.019615 WITH NORTHERN TRUST	1,007,193.590	28 Jul 22				0.00	1,007,193.59	1,007,193.59	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 CHF / USD EX.RATE 0.952561 WITH NORTHERN TRUST	-694,221.420	29 Jul 22				0.00	-694,221.42	-694,221.42	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 EUR / USD EX.RATE 0.9803124 WITH NORTHERN	-662,010.150	29 Jul 22				0.00	-662,010.15	-662,010.15	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 EUR / USD EX.RATE 0.9803124 WITH NORTHERN	-697,686.470	29 Jul 22				0.00	-697,686.47	-697,686.47	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / CHF EX.RATE 1.0498015 WITH NORTHERN	500,858.320	29 Jul 22				0.00	500,858.32	500,858.32	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / EUR EX.RATE 1.020083 WITH NORTHERN TRUST	509,121.930	29 Jul 22				0.00	509,121.93	509,121.93	0.00
FX DEAL TRANSACTED ON 29 JUL 2022 USD / EUR EX.RATE 1.020083 WITH NORTHERN TRUST	948,468.310	29 Jul 22				0.00	948,468.31	948,468.31	0.00
Total NORTHERN TRUST COMPANY, CHICAGO							.000.00	-753.86	-753.86

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	Total acquisitions	36	105,608,754.11		0.00	105,608,754.11	105,608,754.11
	Total dispositions	22		112,294,121.40	0.00	112,294,121.40	112,294,121.40

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 814,369,411.65

Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
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5% VALUE : 40,718,470.58

*** NO ACTIVITY FOR THIS PERIOD ***



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

ALL VEBA II - LH3GVEBAII00

9/1/2022 - 12/31/2022

ALL VEBA II

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :		40,718,470.58					
131	996086609	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	38,047,300.950	0.00	38,047,300.95	38,047,300.95	0.00
192	996086609	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	66,095,576.920	66,095,576.92	0.00	0.00	0.00

LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2022

Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	85,000.00	-76,103.00	
		Dispositions	-107,000.00		92,472.61
SBYQP136	ABN AMRO BANK N.V. DR EACH REP SHS	Acquisitions	152,000.00	-1,655,347.33	
		Dispositions	-67,000.00		813,755.93
SBMTQM51	ACADIA HEALTHCARE 5.5% DUE 07-01-2028	Acquisitions	276,000.00	-275,610.30	
		Dispositions	-276,000.00		271,515.00
S2008154	ADOBE SYS INC COM	Acquisitions	5,300.00	-2,334,490.84	
		Dispositions	-3,805.00		1,604,842.46
SBQ3S6N7	ALBEMARLE CORP 5.65% 06-01-2052	Acquisitions	110,000.00	-108,325.24	
		Dispositions	-31,000.00		31,057.66
SBP2TQV2	ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034	Acquisitions	69,000.00	-68,790.24	
		Dispositions	-69,000.00		63,521.91
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	825.00	-2,223,102.57	
		Dispositions	-1,485.00		2,224,201.52
		Free Receipt	38,950.00		
S2000019	AMAZON COM INC COM	Acquisitions	375.00	-838,259.01	
		Dispositions	-210.00		588,504.07
		Free Receipt	40,090.00		
SB7FBFL2	AMERICAN TOWER CORP	Acquisitions	6,900.00	-1,621,872.20	
		Dispositions	-1,600.00		409,251.71
SBMC59H6	AMERN TOWER CORP 2.95% DUE 01-15-2051	Acquisitions	185,000.00	-163,452.73	
		Dispositions	-185,000.00		128,880.25
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Acquisitions	75,000.00	-74,581.50	
		Dispositions	-75,000.00		76,661.37
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	370,000.00	-356,733.60	
		Dispositions	-615,000.00		560,160.39

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO	Acquisitions	986,000.00	-997,230.48	
		Dispositions	-260,000.00		249,339.50
C031162DK3	AMGEN INC 4.875% 03-01-2053	Acquisitions	132,000.00	-131,976.24	
		Dispositions	-93,000.00		93,699.36
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	438,000.00	-416,446.02	
		Dispositions	-1,399,000.00		1,583,388.88
SBDZ78S0	ANHEUSER-BUSCH 4.75% DUE 04-15-2058	Acquisitions	958,000.00	-1,085,392.04	
		Dispositions	-421,000.00		384,325.85
SBP4C341	ANTHEM INC 4.55% 05-15-2052	Acquisitions	127,000.00	-126,316.74	
		Dispositions	-127,000.00		118,733.57
S2046251	APPLE INC COM STK	Acquisitions	18,200.00	-2,917,063.97	
		Dispositions	-8,800.00		1,341,308.75
SBL6LZ19	APPLE INC 2.85% DUE 08-05-2061 BEO	Acquisitions	443,000.00	-355,341.68	
		Dispositions	-441,000.00		370,973.57
SBP6MDQ1	ASBURY AUTOMOTIVE GROUP INC 4.625% 11-15-2029	Acquisitions	180,000.00	-167,850.00	
		Dispositions	-180,000.00		154,401.25
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	99,000.00	-87,484.32	
		Dispositions	-532,000.00		403,163.16
SBNYDPS8	AT&T INC 3.8% 12-01-2057	Acquisitions	366,000.00	-273,592.32	
		Dispositions	-264,000.00		223,185.64
C06051GKK4	BANK AMER CORP SR NT FIXED/FLTG 2.972% 02-04-2033	Acquisitions	1,913,000.00	-1,803,558.15	
		Dispositions	-1,066,000.00		1,049,576.16
SBNTG8M7	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	1,077,000.00	-1,025,150.74	
		Dispositions	-888,000.00		846,351.97
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Acquisitions	325,000.00	-279,942.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-650,000.00		486,350.73
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	Acquisitions	295,000.00	-288,740.90	
		Dispositions	-163,000.00		139,239.49
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	758,000.00	-756,905.60	
		Dispositions	-98,000.00		100,461.76
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Acquisitions	84,000.00	-75,724.32	
		Dispositions	-98,000.00		78,696.54
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	Acquisitions	311,000.00	-270,931.00	
		Dispositions	-221,000.00		197,907.71
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	Acquisitions	317,000.00	-285,698.62	
		Dispositions	-317,000.00		260,488.41
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Acquisitions	195,000.00	-180,995.10	
		Dispositions	-495,000.00		445,146.87
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	Acquisitions	692,000.00	-690,161.82	
		Dispositions	-235,000.00		203,767.20
SBDZ78H9	BROADCOM INC COM	Acquisitions	2,700.00	-1,622,987.82	
		Dispositions	-2,970.00		1,699,059.89
SBMV5DF3	BRUNSWICK CORP 4.4% 09-15-2032	Acquisitions	34,000.00	-33,209.16	
		Dispositions	-34,000.00		33,239.42
SBMXYP52	CALIFORNIA RES CORP SR NT 144A 7.125% 02-01-2026	Acquisitions	350,000.00	-365,624.00	
		Dispositions	-77,000.00		77,586.25
SBN7G7N3	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	Acquisitions	95,000.00	-87,041.85	
		Dispositions	-580,000.00		427,355.14
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Acquisitions	202,000.00	-175,689.13	
		Dispositions	-202,000.00		147,375.53
SBL6BBV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	671,000.00	-627,617.27	
		Dispositions	-180,000.00		145,560.60
SBKQN6X7	CIGNA CORP NEW SR NT 3.4% 03-15-2051				
		Acquisitions	220,000.00	-218,935.20	
		Dispositions	-527,000.00		487,720.73
S2198163	CISCO SYSTEMS INC				
		Acquisitions	30,330.00	-1,424,577.46	
		Dispositions	-56,200.00		2,855,595.38
S2965839	CME GROUP INC COM STK				
		Acquisitions	7,000.00	-1,506,029.66	
		Dispositions	-4,000.00		807,539.90
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038				
		Acquisitions	130,000.00	-151,789.30	
		Dispositions	-53,000.00		54,022.37
SBPQG0Y0	COMMONWEALTH EDISON CO 3.85% 03-15-2052				
		Acquisitions	28,000.00	-27,950.44	
		Dispositions	-28,000.00		24,968.85
SBMFPCR6	COREBRIDGE FINL INC SR NT 144A 4.4% 04-05-2052				
		Acquisitions	81,000.00	-80,986.23	
		Dispositions	-81,000.00		68,787.88
SBLPMRV7	CREDIT ACCEPTANCE CORPORATION 6.625% 03-15-2026				
		Acquisitions	220,000.00	-225,775.00	
		Dispositions	-133,000.00		130,077.50
SBYMPHS7	CSX CORP 3.8% DUE 11-01-2046				
		Acquisitions	240,000.00	-220,200.00	
		Dispositions	-143,000.00		142,000.43
SBNM7QY5	CSX CORP 4.1% DUE 11-15-2032				
		Acquisitions	85,000.00	-84,947.30	
		Dispositions	-85,000.00		85,290.70
SBP6GZJ0	CURO GROUP HLDGS 7.5% DUE 08-01-2028				
		Acquisitions	260,000.00	-224,835.00	
		Dispositions	-18,000.00		11,757.50
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048				
		Acquisitions	230,000.00	-254,090.70	
		Dispositions	-292,000.00		353,566.84
SBMW7NB4	DAVITA INC 4.625% DUE 06-01-2030				
		Acquisitions	477,000.00	-400,280.00	
		Dispositions	-180,000.00		155,265.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S7021963	DEUTSCHE BOERSE AG NPV(REGD)	Acquisitions	15,700.00	-2,788,097.08	
		Dispositions	-9,500.00		1,610,671.84
S5842359	DEUTSCHE TELEKOM NPV(REGD)	Acquisitions	140,500.00	-2,591,318.64	
		Dispositions	-98,000.00		1,886,796.59
SB03GQS4	DIGITAL RLTY TR INC COM	Acquisitions	8,500.00	-1,134,483.45	
		Dispositions	-25,100.00		3,369,928.95
S2542049	DOMINION ENERGY INC COM STK NPV	Acquisitions	7,200.00	-573,545.16	
		Dispositions	-9,000.00		737,373.81
SB7VD3F2	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	5,800.00	-577,201.21	
		Dispositions	-6,800.00		740,768.91
S2567116	EDWARDS LIFESCIENCES CORP COM	Acquisitions	10,300.00	-1,113,735.17	
		Dispositions	-12,840.00		1,365,205.47
SBKP8MZ7	EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030	Acquisitions	50,000.00	-46,276.00	
		Dispositions	-333,000.00		303,839.19
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	10,000.00	-11,369.85	
		Dispositions	-10,000.00		9,697.90
SB94Q0Z1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	310,000.00	-279,775.00	
		Dispositions	-180,000.00		145,476.25
C999599GH0	FUT DEC 22 CBT UL T-BONDS	Free Delivery	-4.00		
		Free Receipt	1.00	-148,000.00	
C999599GH0	FUT DEC 22 CBT UL T-BONDS	Free Delivery	-1.00		
		Free Receipt	4.00	-598,759.84	
C999599GH0	FUT DEC 22 CBT ULT TNOTE	Free Delivery	-27.00		
		Free Receipt	1.00	-125,433.53	
C999599GH0	FUT DEC 22 CBT ULT TNOTE	Free Delivery	-1.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Receipt	27.00	-3,402,571.59	
		Free Delivery	-2.00		
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Receipt	3.00	-333,937.50	
		Free Delivery	-3.00		
C999599GH0	FUT DEC 22 10 YR T-NOTES	Free Receipt	2.00	-222,625.00	
		Free Delivery	-3.00		
C999599GH0	FUT DEC 22 10 YR T-NOTES	Free Receipt	39.00	-4,576,101.66	
		Free Delivery	-39.00		
C999599GH0	FUT JUN 22 CBT ULT TNOTE	Free Receipt	3.00	-351,984.39	
		Free Delivery	-30.00		
C999599GH0	FUT JUN 22 CBT ULT TNOTE	Free Receipt	1.00	-139,914.06	
		Free Delivery	-1.00		
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Receipt	30.00	-4,133,728.46	
		Free Delivery	-2.00		
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Receipt	14.00	-2,140,410.59	
		Free Delivery	-14.00		
S6465874	GALAXY ENTERTAINME NPV	Free Receipt	2.00	-313,625.00	
		Acquisitions	98,000.00	-569,601.88	
SB6197Q2	GENERAC HLDGS INC COM STK	Dispositions	-360,356.00		1,997,113.93
		Acquisitions	3,600.00	-1,153,954.44	
SBN95VC5	GOLDMAN SACHS GROUP INC NT FIXED/FLTG 3.102% 02-24-2033	Dispositions	-3,600.00		860,290.49
		Acquisitions	598,000.00	-598,000.00	
SBNG4SJ1	GOLDMAN SACHS GROUP INC NT FIXED/FLTG 3.436% 02-24-2043	Dispositions	-598,000.00		592,507.60
		Acquisitions	480,000.00	-471,039.13	
SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	Dispositions	-480,000.00		440,913.60
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	820,000.00	-729,906.60	
		Dispositions	-665,000.00		628,026.00
S2476193	HARTFORD FINL SVCS GROUP INC COM	Acquisitions	64,200.00	-4,798,227.75	
		Dispositions	-15,800.00		1,069,441.16
SBP9LWV3	HERTZ CORP SR NT 144A 5% 12-01-2029	Acquisitions	310,000.00	-282,875.00	
		Dispositions	-209,000.00		184,845.00
SBN6QGJ3	HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		200,790.00
SB288C92	IBERDROLA SA EUR0.75	Acquisitions	90,000.00	-1,021,479.65	
		Dispositions	-80,000.00		885,732.27
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	Acquisitions	147,000.00	-147,457.26	
		Dispositions	-89,000.00		91,605.17
SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303	Acquisitions	1,600.00	-105,652.22	
		Dispositions	-25,630.00		1,481,907.56
SBL6L2B8	INTL BUSINESS FIXED 2.85% DUE 05-15-2040	Acquisitions	215,000.00	-172,277.35	
		Dispositions	-450,000.00		356,462.25
S2871301	INTUITIVE SURGICAL INC COM NEW STK	Acquisitions	6,500.00	-1,902,692.28	
		Dispositions	-6,500.00		1,625,020.31
S2475833	JOHNSON & JOHNSON COM USD1	Acquisitions	34,200.00	-6,189,734.56	
		Dispositions	-8,700.00		1,458,006.71
SBKVKP92	JPMORGAN CHASE & CO 2.58% 04-22-2032	Acquisitions	140,000.00	-121,425.45	
		Dispositions	-155,000.00		147,231.40
SBPDWKC9	JPMORGAN CHASE AND CO NEW ISSUE 11NC10YR 4.586% 04-26-2033	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		121,758.92
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	918,000.00	-838,315.94	
		Dispositions	-101,000.00		88,856.66

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	Acquisitions	250,000.00	-264,561.80	
		Dispositions	-250,000.00		233,722.50
SBZ4V7B3	KRAFT HEINZ FOODS 5% DUE 07-15-2035	Acquisitions	212,000.00	-227,158.00	
		Dispositions	-212,000.00		214,709.36
C53523LAA8	LINDBLAD 6.75% DUE 02-15-2027	Acquisitions	195,000.00	-197,250.30	
		Dispositions	-195,000.00		194,157.50
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	190,000.00	-170,063.30	
		Dispositions	-190,000.00		139,032.50
SBK9DTN5	L3HARRIS TECHNOLOGIES INC COM	Acquisitions	1,000.00	-237,500.30	
		Dispositions	-18,905.00		4,800,112.26
S2340168	M & T BK CORP COM	Acquisitions	3,300.00	-546,722.55	
		Dispositions	-11,300.00		2,002,154.34
S2210614	MARRIOTT INTL INC NEW COM STK CL A	Acquisitions	650.00	-106,036.06	
		Dispositions	-8,000.00		1,392,064.10
SB121557	MASTERCARD INC CL A	Acquisitions	5,500.00	-1,982,818.90	
		Dispositions	-11,200.00		3,809,944.51
SBP9RBD6	METLIFE INC 5.0% 07-15-2052	Acquisitions	313,000.00	-316,869.73	
		Dispositions	-29,000.00		30,912.84
SBMXWF12	MGM RESORTS INTL 4.75% DUE 10-15-2028	Acquisitions	200,000.00	-192,500.00	
		Dispositions	-200,000.00		180,250.00
S2588173	MICROSOFT CORP COM	Acquisitions	11,450.00	-3,300,655.75	
		Dispositions	-6,500.00		1,757,745.90
SBNZKG63	MORGAN STANLEY 2.239% 07-21-2032	Acquisitions	53,000.00	-49,648.20	
		Dispositions	-229,000.00		190,871.13
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032	Acquisitions	232,000.00	-223,507.26	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-410,000.00		371,170.50
SBMG9M19	MORGAN STANLEY 2.943% DUE 01-21-2033	Acquisitions	153,000.00	-153,000.00	
		Dispositions	-153,000.00		151,638.09
SBMCDDR8	MURPHY OIL CORP 6.375% DUE 07-15-2028 REG	Acquisitions	270,000.00	-282,160.80	
		Dispositions	-252,000.00		254,370.00
SBP96092	NUCOR CORP NT 3.85% 04-01-2052	Acquisitions	62,000.00	-61,420.30	
		Dispositions	-62,000.00		60,817.04
SBP96047	NUCOR CORP 3.125% DUE 04-01-2032 BEO	Acquisitions	39,000.00	-37,710.66	
		Dispositions	-39,000.00		35,151.09
S2379504	NVIDIA CORP COM	Acquisitions	9,610.00	-2,196,243.80	
		Dispositions	-8,200.00		1,620,380.61
SBJ9NFP2	OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG	Acquisitions	174,000.00	-163,560.00	
		Dispositions	-174,000.00		167,475.00
S2661568	ORACLE CORP COM	Acquisitions	16,800.00	-1,267,583.40	
		Dispositions	-9,000.00		688,529.23
C70452AAA1	PAYSAFE FIN PLC / PAYSAFE HLDGS US 4% 06-15-2029	Acquisitions	330,000.00	-281,737.50	
		Dispositions	-65,000.00		54,557.50
SBP5JXL8	PEPSICO INC 3.9% DUE 07-18-2032	Acquisitions	41,000.00	-40,936.04	
		Dispositions	-41,000.00		41,612.95
SBP5JXK7	PEPSICO INC 4.2% DUE 07-18-2052	Acquisitions	122,000.00	-121,854.82	
		Dispositions	-104,000.00		105,895.92
SBNRNP85	PVTPL ADVANCED DRAIN SYS INC DEL 6.375% DUE 06-15-2030/06-15-2025 BEO	Acquisitions	68,000.00	-68,000.00	
		Dispositions	-68,000.00		69,185.00
SBX9K090	PVTPL AHERN RENTALS INC 7.375% DUE 05-15-2023 BEO	Acquisitions	180,000.00	-169,200.00	
		Dispositions	-180,000.00		136,800.00
SMBX7B1	PVTPL AMC ENTMT HLDGS INC 12.0% DUE 06-15-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	460,000.00	-412,850.00	
		Dispositions	-225,000.00		185,343.75
SBLBQF42	PVTPL AMERICAN AIRLINES INC 4.5% DUE 02-24-2025 BEO				
		Acquisitions	310,000.00	-285,200.00	
		Dispositions	-310,000.00		271,206.25
SBQFN384	PVTPL AVIENT CORP SR NT 144A 7.125% DUE 08-01-2030/08-10-2022 BEO				
		Acquisitions	72,000.00	-72,280.00	
		Dispositions	-72,000.00		74,340.00
SBLB2PG2	PVTPL CARROLS RESTAURANT GROUP INC 5.875% DUE 07-01-2029 BEO				
		Acquisitions	340,000.00	-280,326.60	
		Dispositions	-340,000.00		253,364.69
SBMD54K3	PVTPL COGENT COMMUNICATIONS GROUP INC 3.5% DUE 05-01-2026 BEO				
		Acquisitions	205,000.00	-197,175.15	
		Dispositions	-205,000.00		189,132.50
C21039CAA2	PVTPL CONSTELLIUM SE 5.625% DUE 06-15-2028/06-30-2020 BEO				
		Acquisitions	280,000.00	-282,769.20	
		Dispositions	-280,000.00		247,800.00
SBLN9LB8	PVTPL DT MIDSTREAM INC 4.375% DUE 06-15-2031 BEO				
		Acquisitions	205,000.00	-196,800.00	
		Dispositions	-18,000.00		16,740.00
SBQ71VG0	PVTPL DT MIDSTREAM 10YR 144A NEW ISSUE 4.3% 04-15-2032				
		Acquisitions	102,000.00	-101,859.24	
		Dispositions	-102,000.00		97,521.56
SBMYY681	PVTPL EQT CORP SR NT 3.625% 05-15-2031				
		Acquisitions	47,000.00	-44,650.00	
		Dispositions	-25,000.00		21,835.25
SBMHLCH0	PVTPL GAP INC 3.625% DUE 10-01-2029 BEO				
		Acquisitions	315,000.00	-280,350.00	
		Dispositions	-315,000.00		232,543.75
C36485MAL3	PVTPL GARDA WORLD SECURITY CORP 6% DUE 06-01-2029 BEO				
		Acquisitions	310,000.00	-277,837.50	
		Dispositions	-174,000.00		153,189.60
SBQGD8Z5	PVTPL GARDEN SPINCO CORP SR NT 8.625% 07-20-2030				
		Acquisitions	45,000.00	-45,000.00	
		Dispositions	-45,000.00		45,506.25
C36168QAF1	PVTPL GFL ENVIRONMENTAL INC 5.125% 12-15-2026				
		Acquisitions	280,000.00	-280,350.00	
		Dispositions	-280,000.00		271,600.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP960Y7	PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	Acquisitions	838,000.00	-807,499.88	
		Dispositions	-40,000.00		41,205.20
SBMTR5N3	PVTPL LEVEL 3 FING INC 4.25% DUE 07-01-2028 BEO	Acquisitions	310,000.00	-286,006.00	
		Dispositions	-310,000.00		268,925.00
SBP0WN89	PVTPL LUMEN TECHNOLOGIES INC LA 5.375% DUE 06-15-2029/06-15-2021 BEO	Acquisitions	310,000.00	-279,000.00	
		Dispositions	-95,000.00		78,877.50
SBNW0GH7	PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	Acquisitions	422,000.00	-422,000.00	
		Dispositions	-422,000.00		428,777.32
SBNW0GJ9	PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO	Acquisitions	102,000.00	-102,000.00	
		Dispositions	-102,000.00		96,460.18
SBNW0GL1	PVTPL MAGALLANES INC 5.141% 03-15-2052	Acquisitions	367,000.00	-367,000.00	
		Dispositions	-272,000.00		275,356.48
C57701RAJ1	PVTPL MATTAMY GROUP CORP 5.25% DUE 12-15-2027 BEO	Acquisitions	285,000.00	-284,643.75	
		Dispositions	-75,000.00		72,747.50
C603051AA1	PVTPL MINERAL RES LTD FIXED 8.125%05-01-2027 BEO	Acquisitions	200,000.00	-208,000.00	
		Dispositions	-55,000.00		55,000.00
SBN7SNC0	PVTPL MINERVA MERGER SUB INC 6.50% DUE 02-15-2030	Acquisitions	295,000.00	-285,789.50	
		Dispositions	-295,000.00		247,970.00
SBN2B8J6	PVTPL MPH ACQUISITION HLDGS LLC SR NT 5.75% 11-01-2028	Acquisitions	460,000.00	-418,600.00	
		Dispositions	-154,000.00		130,130.00
SBL6KR10	PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO	Acquisitions	299,000.00	-288,551.25	
		Dispositions	-110,000.00		103,400.00
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Acquisitions	90,000.00	-92,447.10	
		Dispositions	-139,000.00		118,669.86
SBM8ZLH4	PVTPL NIELSEN FIN LLC/NIELSEN FIN CO 5.625% DUE 10-01-2028/09-24-2020 BEO	Acquisitions	285,000.00	-286,425.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-140,000.00		136,850.00
C683715AD8	PVTPL OPEN TEXT CORP 01/12/2029 3.875% DUE 12-01-2029/11-24-2021 BEO	Acquisitions	235,000.00	-221,828.25	
		Dispositions	-235,000.00		207,438.75
SBFX2LS2	PVTPL POINDEXTER J B INC SR NT 7.125% DUE 04-15-2026/04-15-2022 BEO	Acquisitions	230,000.00	-225,940.00	
		Dispositions	-230,000.00		224,557.50
SBN2ZJ73	PVTPL PREMIER ENTMT SUB LLC/PREMIER ENTMT FI SR NT 5.625% 09-01-2029	Acquisitions	330,000.00	-282,562.50	
		Dispositions	-330,000.00		249,680.00
SBN7N7Q7	PVTPL RACKSPACE TECHNOLOGY GLOBAL INC 5.375% DUE 12-01-2028 BEO	Acquisitions	160,000.00	-139,200.00	
		Dispositions	-160,000.00		101,687.50
SBMFnQS7	PVTPL RENT A CTR INC NEW SR NT 6.375% 02-15-2029	Acquisitions	400,000.00	-367,000.00	
		Dispositions	-90,000.00		80,127.00
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Acquisitions	100,000.00	-94,890.00	
		Dispositions	-300,000.00		259,110.00
SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO	Acquisitions	35,000.00	-34,439.30	
		Dispositions	-35,000.00		34,818.35
SBLBQF75	PVTPL ZAYO GROUP HLDGS INC SR NT 144A 6.125% DUE 03-01-2028/03-09-2020	Acquisitions	315,000.00	-282,712.50	
		Dispositions	-115,000.00		94,337.50
SBLBCYC1	RAYTHEON TECHNOLOGIES CORP 3.125% DUE 07-01-2050 REG	Acquisitions	120,000.00	-112,585.20	
		Dispositions	-120,000.00		107,364.56
S0718875	RIO TINTO ORD GBP0.10	Acquisitions	40,900.00	-2,463,804.90	
		Dispositions	-26,650.00		1,816,020.15
S7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	Acquisitions	1,400.00	-587,057.94	
		Dispositions	-1,500.00		509,187.54
S2310525	SALESFORCE INC COM USD0.001	Acquisitions	7,300.00	-1,426,189.06	
		Dispositions	-17,580.00		3,123,385.78
SBPGBGP8	SOUTHWESTERN ENERGY CO 5.375% 02-01-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	360,000.00	-366,112.80	
		Dispositions	-38,000.00		37,353.75
SBMCTDY3	STANLEY BLACK & DECKER INC 3.0% 05-15-2032	Acquisitions	129,000.00	-128,754.90	
		Dispositions	-129,000.00		119,257.85
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Acquisitions	100,000.00	-74,702.72	
		Dispositions	-360,000.00		332,533.42
SBKP78R8	T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO	Acquisitions	275,000.00	-277,062.50	
		Dispositions	-275,000.00		249,931.95
SBMXYW8	TARGA RES CORP 4.2% 02-01-2033	Acquisitions	46,000.00	-45,914.90	
		Dispositions	-46,000.00		43,232.64
SBF955D8	TELENET FIN LUX 5.5% SNR SEC 01/03/2028 USD	Acquisitions	200,000.00	-198,000.00	
		Dispositions	-200,000.00		179,500.00
S2885409	TEXAS INSTRUMENTS INC COM	Acquisitions	12,200.00	-2,084,687.76	
		Dispositions	-26,120.00		4,144,119.46
S2886907	THERMO FISHER CORP	Acquisitions	2,700.00	-1,469,984.53	
		Dispositions	-3,850.00		2,032,970.02
SBQ2JR72	TIMKEN CO 4.125% 04-01-2032	Acquisitions	35,000.00	-34,430.55	
		Dispositions	-35,000.00		32,492.60
C89115A2E1	TORONTO DOMINION BK 4.456% 06-08-2032	Acquisitions	104,000.00	-104,000.00	
		Dispositions	-104,000.00		103,317.76
SBPCQJX6	TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	Acquisitions	68,000.00	-67,728.00	
		Dispositions	-68,000.00		57,465.44
SBN78N42	TYCO ELECTRONICS GROUP S 2.5% 02-04-2032	Acquisitions	79,000.00	-77,446.07	
		Dispositions	-79,000.00		72,512.32
SBP37SS6	UNIFRAX ESCR 5.25% DUE 09-30-2028	Acquisitions	47,000.00	-41,537.50	
		Dispositions	-47,000.00		37,130.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLRB262	UNILEVER PLC ORD GBP 0.031111	Acquisitions	16,000.00	-839,715.44	
		Dispositions	-53,900.00		2,621,813.72
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072	Acquisitions	409,000.00	-408,662.56	
		Dispositions	-409,000.00		376,680.77
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	Acquisitions	205,000.00	-203,944.50	
		Dispositions	-40,000.00		42,679.60
SBPP3C79	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	Acquisitions	70,000.00	-70,789.60	
		Dispositions	-29,000.00		24,416.26
SBSBN5N1	VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG	Acquisitions	60,000.00	-66,333.00	
		Dispositions	-65,000.00		70,931.25
SB1XH026	VINCI EUR2.50	Acquisitions	7,800.00	-702,665.19	
		Dispositions	-20,970.00		1,959,729.35
SB2PZN04	VISA INC COM CL A STK	Acquisitions	9,200.00	-1,975,087.40	
		Dispositions	-18,950.00		3,908,590.83
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	260,000.00	-246,567.10	
		Dispositions	-1,242,000.00		1,043,136.69
SBLD7GV7	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	Acquisitions	1,008,000.00	-965,213.95	
		Dispositions	-1,008,000.00		925,212.96
SB95WG16	ZOETIS INC COM USD0.01 CL 'A'	Acquisitions	9,700.00	-1,879,402.06	
		Dispositions	-9,700.00		1,829,015.88

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
037833EG1	APPLE INC 2.800% 02/08/2061 DD 02/08/21	27,000.000	-17,909.91	17,350.20
36267VAJ2	GE HEALTHCARE HOLDING LLC 144A 5.905% 11/22/2032 DD 11/22/22	163,000.000	-163,000.00	166,797.90
718172CX5	PHILIP MORRIS INTERNATIONAL IN 5.750% 11/17/2032 DD 11/17/22	215,000.000	-214,806.50	226,945.40
87264ACX1	T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	141,000.000	-140,044.02	144,234.54
99F106L2A	US 10YR ULTRA FUTURE (CBT) EXP DEC 22	33.000	0.00	179,878.72
99F133L2A	US LONG BOND FUTURE (CBT) EXP DEC 22	87.000	0.00	-697,154.53
99F139L2A	US 10YR NOTE FUTURE (CBT) EXP DEC 22	55.000	0.00	195,342.03
99F183L2A	US 5YR NOTE FUTURE (CBT) EXP DEC 22	17.000	0.00	-11,510.62
99F700L2A	US ULTRA BOND (CBT) EXP DEC 22	1.000	0.00	85,568.50
ESBNM73Q3	ACCELLERON INDUSTRIES AG	4,350.000	-92,036.62	68,330.94
EXBHJYC07	INTERCONTINENTAL HOTELS GROUP	8,300.000	-453,329.33	449,275.83

LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2022

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

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
INTEREST-BEARING CASH						
LH3F20174602	XX9123458	EUR (EURO)	35.920	36.12	38.34	2.22
LH3F29525102	FJ9123459	JPY (JAPANESE YEN)	7,406,974.000	56,136.83	56,136.83	0.00
LH3F29525102	XX9123458	EUR (EURO)	89.250	92.79	95.25	2.46
LH3F29535502	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	0.160	0.16	0.16	0.00
TOTAL INTEREST-BEARING CASH				56,265.90	56,270.58	4.68
U. S. GOVERNMENT SECURITIES						
LH3F29535502	880591EY4	TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22	219,000.000	211,961.34	195,326.10	-16,635.24
LH3F29535502	912810QX9	U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12	12,000.000	9,471.56	9,716.28	244.72
LH3F29535502	912810SN9	U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20	61,700.000	38,150.36	33,556.78	-4,593.58
LH3F29535502	912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	773,000.000	494,297.26	434,000.85	-60,296.41
LH3F29535502	912810SX7	U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	522,000.000	429,752.81	378,042.84	-51,709.97
LH3F29535502	912810SZ2	U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21	453,000.000	340,316.25	299,546.25	-40,770.00
LH3F29535502	912810TB4	U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21	848,000.000	617,516.25	542,524.96	-74,991.29
LH3F29535502	912810TC2	U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21	23,000.000	17,866.33	16,542.98	-1,323.35
LH3F29535502	912810TD0	U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	591,000.000	472,061.25	414,994.29	-57,066.96
LH3F29535502	912810TF5	U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22	557,000.000	461,700.78	428,321.86	-33,378.92
LH3F29535502	912810TH1	U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22	310,000.000	296,534.37	273,624.60	-22,909.77
LH3F29535502	912810TJ7	U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22	101,000.000	87,809.68	83,987.56	-3,822.12
LH3F29535502	912810TK4	U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22	20,000.000	18,275.84	17,996.80	-279.04
TOTAL U. S. GOVERNMENT SECURITIES				3,495,714.08	3,128,182.15	-367,531.93
CORPORATE DEBT INSTRUMENTS - PREFERRED						
LH3F20174602	02154CAF0	ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	535,000.000	431,686.22	430,675.00	-1,011.22
LH3F20174602	02156LAH4	ALTICE FRANCE SA/FRANCE 144A 5.500% 10/15/2029 DD 10/06/21	830,000.000	655,451.00	632,899.90	-22,551.10
LH3F20174602	118230AU5	BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20	287,000.000	254,098.32	252,273.00	-1,825.32
LH3F20174602	12116LAA7	BURFORD CAPITAL GLOBAL FI 144A 6.250% 04/15/2028 DD 04/05/21	300,000.000	265,832.42	266,583.00	750.58
LH3F20174602	126307AS6	CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18	435,000.000	395,136.60	350,718.75	-44,417.85
LH3F20174602	18539UAC9	CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19	200,000.000	187,250.00	184,414.00	-2,836.00
LH3F20174602	201723AQ6	COMMERCIAL METALS CO 4.125% 01/15/2030 DD 01/28/22	300,000.000	262,378.38	265,458.00	3,079.62
LH3F20174602	20914UAF3	CONSOLIDATED ENERGY FINAN 144A 5.625% 10/15/2028 DD 10/07/21	295,000.000	242,457.55	250,829.65	8,372.10
LH3F20174602	23918KAS7	DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20	454,000.000	367,640.63	364,425.80	-3,214.83
LH3F20174602	26885BAC4	EQM MIDSTREAM PARTNERS LP 5.500% 07/15/2028 DD 06/25/18	122,000.000	111,539.72	109,087.52	-2,452.20
LH3F20174602	28035QAB8	EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21	310,000.000	266,438.80	264,268.80	-2,170.00
LH3F20174602	28228PAA9	EG GLOBAL FINANCE PLC 144A 6.750% 02/07/2025 DD 05/13/19	420,000.000	396,820.07	366,672.60	-30,147.47
LH3F20174602	30251GBA4	FMG RESOURCES AUGUST 2006 144A 4.500% 09/15/2027 DD 09/16/19	380,000.000	347,147.10	350,550.00	3,402.90

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	345370DA5 FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21	320,000.000	249,948.80	240,016.00	-9,932.80
LH3F20174602	345397C27 FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	285,000.000	267,565.13	265,876.50	-1,688.63
LH3F20174602	36485MAL3 GARDA WORLD SECURITY CORP 144A 6.000% 06/01/2029 DD 06/01/21	136,000.000	105,400.00	110,506.80	5,106.80
LH3F20174602	40390DAC9 HLF FINANCING SARL LLC / 144A 4.875% 06/01/2029 DD 05/20/21	475,000.000	374,852.07	327,165.75	-47,686.32
LH3F20174602	418751AE3 HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21	359,000.000	311,536.61	311,899.20	362.59
LH3F20174602	45344LAA1 CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21	275,000.000	263,081.50	259,143.50	-3,938.00
LH3F20174602	48850PAA2 KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20	310,000.000	259,991.42	259,324.30	-667.12
LH3F20174602	50168QAC9 LABL INC 144A 5.875% 11/01/2028 DD 10/29/21	295,000.000	256,650.00	257,024.65	374.65
LH3F20174602	553283AC6 MPH ACQUISITION HOLDINGS 144A 5.750% 11/01/2028 DD 10/29/20	327,000.000	260,150.40	217,458.27	-42,692.13
LH3F20174602	57701RAJ1 MATTAMY GROUP CORP 144A 5.250% 12/15/2027 DD 12/05/19	210,000.000	184,933.77	186,234.30	1,300.53
LH3F20174602	58547DAD1 MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19	260,000.000	168,569.66	207,893.40	39,323.74
LH3F20174602	59155LAA0 METIS MERGER SUB LLC 144A 6.500% 05/15/2029 DD 05/04/21	180,000.000	154,804.16	151,106.40	-3,697.76
LH3F20174602	62922LAA6 NGL ENERGY OPERATING LLC 144A 7.500% 02/01/2026 DD 02/04/21	345,000.000	315,675.00	306,732.60	-8,942.40
LH3F20174602	67059TAG0 NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20	163,000.000	155,534.60	156,910.32	1,375.72
LH3F20174602	683715AF3 OPEN TEXT CORP 144A 6.900% 12/01/2027 DD 12/01/22	44,000.000	44,000.00	44,000.00	0.00
LH3F20174602	70339PAA7 PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20	290,000.000	261,303.19	260,217.00	-1,086.19
LH3F20174602	750098AB1 RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21	271,000.000	191,590.20	157,483.52	-34,106.68
LH3F20174602	83600GAA2 SOTHEBY'S/BIDFAIR HOLDING 144A 5.875% 06/01/2029 DD 05/18/21	290,000.000	255,008.46	243,513.00	-11,495.46
LH3F20174602	85205TAL4 SPIRIT AEROSYSTEMS INC 144A 7.500% 04/15/2025 DD 04/17/20	404,000.000	395,148.61	399,216.64	4,068.03
LH3F20174602	896288AA5 TRINET GROUP INC 144A 3.500% 03/01/2029 DD 02/26/21	305,000.000	261,557.33	250,771.00	-10,786.33
LH3F20174602	90320BAA7 UPC BROADBAND FINCO BV 144A 4.875% 07/15/2031 DD 04/21/21	210,000.000	181,643.70	176,400.00	-5,243.70
LH3F20174602	914906AU6 UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	265,000.000	255,730.41	255,674.65	-55.76
LH3F20174602	914906AX0 UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22	165,000.000	163,767.45	157,690.50	-6,076.95
LH3F20174602	92328MAA1 VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	315,000.000	274,837.50	275,625.00	787.50
LH3F20174602	93627CAB7 WARRIOR MET COAL INC 144A 7.875% 12/01/2028 DD 12/06/21	178,000.000	174,763.96	175,061.22	297.26
LH3F20174602	947075AT4 WEATHERFORD INTERNATIONAL 144A 6.500% 09/15/2028 DD 09/30/21	195,000.000	183,787.50	191,158.50	7,371.00
LH3F29523402	00108WAK6 AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	652,000.000	491,412.15	464,204.44	-27,207.71
LH3F29523402	023135CK0 AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	550,000.000	495,012.19	455,262.50	-39,749.69
LH3F29523402	06051GKD0 BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	1,474,000.000	1,204,796.92	1,158,622.96	-46,173.96
LH3F29523402	06051GKK4 BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	847,000.000	711,642.35	685,002.78	-26,639.57
LH3F29523402	067316AH2 BACARDI LTD 144A 5.300% 05/15/2048 DD 04/30/18	130,000.000	108,258.80	116,220.00	7,961.20
LH3F29523402	084664DB4 BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	735,000.000	628,889.12	594,298.95	-34,590.17

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	90,000.000	65,367.85	59,730.30	-5,637.55
LH3F29523402	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	80,000.000	77,025.01	72,167.20	-4,857.81
LH3F29523402	15135BAX9 CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	550,000.000	420,960.80	430,358.50	9,397.70
LH3F29523402	15135UAX7 CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	321,000.000	247,923.09	227,056.14	-20,866.95
LH3F29523402	161175CC6 CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	55,000.000	36,274.70	35,390.30	-884.40
LH3F29523402	161175CG7 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	388,000.000	255,853.42	230,615.56	-25,237.86
LH3F29523402	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	141,000.000	95,529.65	87,868.38	-7,661.27
LH3F29523402	25746UDQ9 DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	45,000.000	42,911.05	39,033.45	-3,877.60
LH3F29523402	28370TAF6 KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	105,000.000	90,236.00	87,243.45	-2,992.55
LH3F29523402	29379VBZ5 ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	290,000.000	226,006.75	210,699.50	-15,307.25
LH3F29523402	36168QAM6 GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20	280,000.000	243,213.60	246,164.80	2,951.20
LH3F29523402	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	660,000.000	586,564.67	570,048.60	-16,516.07
LH3F29523402	38141GYJ7 GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	1,566,000.000	1,267,644.71	1,219,193.64	-48,451.07
LH3F29523402	404280CT4 HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21	547,000.000	433,965.28	423,383.47	-10,581.81
LH3F29523402	458140BW9 INTEL CORP 3.050% 08/12/2051 DD 08/12/21	420,000.000	301,544.88	274,205.40	-27,339.48
LH3F29523402	46647PCC8 JPMORGAN CHASE & CO VAR RT 04/22/2032 DD 04/22/21	540,000.000	423,907.48	434,170.80	10,263.32
LH3F29523402	548661EF0 LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	599,000.000	505,860.09	469,526.15	-36,333.94
LH3F29523402	55903VAS2 WARNERMEDIA HOLDINGS INC 144A 5.391% 03/15/2062 DD 03/15/22	710,000.000	561,246.42	516,723.80	-44,522.62
LH3F29523402	59156RCC0 METLIFE INC 5.000% 07/15/2052 DD 07/11/22	284,000.000	287,360.59	270,433.32	-16,927.27
LH3F29523402	61747YEF8 MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21	70,000.000	52,902.50	50,931.30	-1,971.20
LH3F29523402	62954HAL2 NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	166,000.000	118,720.55	113,102.44	-5,618.11
LH3F29523402	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	946,000.000	845,340.48	838,316.82	-7,023.66
LH3F29523402	64952GAT5 NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	270,000.000	224,606.19	208,064.70	-16,541.49
LH3F29523402	65473QBB8 NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	326,000.000	318,095.80	308,858.92	-9,236.88
LH3F29523402	68389XBX2 ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	252,000.000	171,593.75	170,840.88	-752.87
LH3F29523402	842400FZ1 SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	139,000.000	125,770.44	120,984.21	-4,786.23
LH3F29523402	842400GG2 SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	240,000.000	174,024.00	188,287.20	14,263.20
LH3F29523402	842400GK3 SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	86,000.000	71,511.61	69,055.42	-2,456.19
LH3F29523402	878091BD8 TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	258,000.000	249,765.86	237,280.02	-12,485.84
LH3F29523402	878091BG1 TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	150,000.000	114,104.19	104,518.50	-9,585.69
LH3F29523402	89153VAW9 TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20	90,000.000	69,274.37	63,160.20	-6,114.17
LH3F29523402	907818GD4 UNION PACIFIC CORP 5.150% 01/20/2063 DD 09/09/22	360,000.000	352,254.80	348,703.20	-3,551.60
LH3F29523402	911363AM1 UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20	195,000.000	168,606.75	163,466.55	-5,140.20

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	91324PDT6 UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	217,000.000	186,907.61	178,282.86	-8,624.75
LH3F29523402	958254AJ3 WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18	20,000.000	17,585.60	16,415.20	-1,170.40
LH3F29535502	00115AAK5 AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	121,000.000	102,329.75	94,970.48	-7,359.27
LH3F29535502	00115AAN9 AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	153,000.000	106,955.72	97,620.12	-9,335.60
LH3F29535502	02079KAF4 ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	173,000.000	114,006.24	101,876.24	-12,130.00
LH3F29535502	023135CK0 AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	165,000.000	148,503.66	136,578.75	-11,924.91
LH3F29535502	02361DAZ3 AMEREN ILLINOIS CO 5.900% 12/01/2052 DD 11/22/22	15,000.000	14,953.65	16,407.45	1,453.80
LH3F29535502	02364WBG9 AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	200,000.000	184,500.00	170,822.00	-13,678.00
LH3F29535502	036752AX1 ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	117,000.000	130,188.42	125,682.57	-4,505.85
LH3F29535502	037833DW7 APPLE INC 2.650% 05/11/2050 DD 05/11/20	28,000.000	18,770.08	18,680.48	-89.60
LH3F29535502	037833EL0 APPLE INC 2.850% 08/05/2061 DD 08/05/21	596,000.000	423,172.23	387,030.48	-36,141.75
LH3F29535502	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	144,000.000	125,629.93	120,088.80	-5,541.13
LH3F29535502	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	104,000.000	81,137.77	76,794.64	-4,343.13
LH3F29535502	075887BX6 BECTON DICKINSON & CO 4.669% 06/06/2047 DD 06/06/17	234,000.000	198,079.42	207,274.86	9,195.44
LH3F29535502	096630AJ7 BOARDWALK PIPELINES LP 3.600% 09/01/2032 DD 02/16/22	53,000.000	45,394.78	44,011.20	-1,383.58
LH3F29535502	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	421,000.000	307,369.94	283,269.85	-24,100.09
LH3F29535502	110122DS4 BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	163,000.000	112,207.92	103,095.87	-9,112.05
LH3F29535502	114259AU8 BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19	194,000.000	160,389.77	149,158.84	-11,230.93
LH3F29535502	12189LAN1 BURLINGTON NORTHERN SANTA FE L 4.450% 03/15/2043 DD 03/12/13	403,000.000	379,114.54	363,046.58	-16,067.96
LH3F29535502	125523BK5 CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	37,000.000	29,819.23	28,894.04	-925.19
LH3F29535502	12661PAE9 CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22	44,000.000	42,312.41	39,711.32	-2,601.09
LH3F29535502	127055AM3 CABOT CORP 5.000% 06/30/2032 DD 06/22/22	64,000.000	61,323.78	59,374.08	-1,949.70
LH3F29535502	136375DB5 CANADIAN NATIONAL RAILWAY CO 4.400% 08/05/2052 DD 08/05/22	66,000.000	63,155.96	58,848.24	-4,307.72
LH3F29535502	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	110,000.000	86,341.30	80,075.60	-6,265.70
LH3F29535502	161175BY9 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	137,000.000	87,623.62	79,566.86	-8,056.76
LH3F29535502	161175BZ6 CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	124,000.000	85,925.51	81,243.56	-4,681.95
LH3F29535502	161175CG7 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	231,000.000	152,325.10	137,299.47	-15,025.63
LH3F29535502	172967NF4 CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	30,000.000	21,927.49	20,834.70	-1,092.79
LH3F29535502	20030NCC3 COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	50,000.000	42,943.01	39,972.00	-2,971.01
LH3F29535502	20030NCL3 COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	375,000.000	360,854.94	348,108.75	-12,746.19
LH3F29535502	20030NDH1 COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	79,000.000	68,560.44	65,530.50	-3,029.94
LH3F29535502	205887CE0 CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	240,000.000	228,971.40	223,221.60	-5,749.80
LH3F29535502	209111GD9 CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	28,000.000	27,868.40	30,175.60	2,307.20
LH3F29535502	22822VAM3 CROWN CASTLE INC 5.200% 02/15/2049 DD 02/11/19	238,000.000	228,579.70	215,401.90	-13,177.80
LH3F29535502	25160PAG2 DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22	200,000.000	142,099.38	142,860.00	760.62
LH3F29535502	26442CAP9 DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	236,000.000	198,585.64	184,105.96	-14,479.68

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	26443TAB2 DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	206,000.000	158,057.00	143,666.46	-14,390.54
LH3F29535502	26444HAN1 DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	35,000.000	34,776.70	37,405.55	2,628.85
LH3F29535502	268317AT1 ELECTRICITE DE FRANCE SA 144A 5.000% 09/21/2048 DD 09/21/18	200,000.000	174,387.28	162,444.00	-11,943.28
LH3F29535502	278865BN9 ECOLAB INC 2.700% 12/15/2051 DD 12/15/21	107,000.000	75,809.21	67,094.35	-8,714.86
LH3F29535502	29273RAP4 ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	63,000.000	61,198.24	59,477.67	-1,720.57
LH3F29535502	29273VAQ3 ENERGY TRANSFER LP 5.750% 02/15/2033 DD 12/14/22	47,000.000	46,948.77	45,982.92	-965.85
LH3F29535502	29364WBL1 ENTERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	28,000.000	27,123.01	25,354.56	-1,768.45
LH3F29535502	29365TAH7 ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	189,000.000	174,578.88	166,051.62	-8,527.26
LH3F29535502	29366MAB4 ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	203,000.000	138,499.51	123,959.92	-14,539.59
LH3F29535502	29366WAB2 ENTERGY MISSISSIPPI LLC 3.500% 06/01/2051 DD 05/22/20	47,000.000	37,586.84	33,896.87	-3,689.97
LH3F29535502	29379VBN2 ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	66,000.000	57,107.61	53,179.50	-3,928.11
LH3F29535502	29670GAE2 ESSENTIAL UTILITIES INC 3.351% 04/15/2050 DD 04/15/20	76,000.000	56,300.07	52,307.76	-3,992.31
LH3F29535502	30303M8J4 META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	54,000.000	49,152.18	43,229.70	-5,922.48
LH3F29535502	30303M8K1 META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22	57,000.000	51,422.51	45,646.74	-5,775.77
LH3F29535502	34531XAC8 FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	105,000.000	71,081.67	61,852.35	-9,229.32
LH3F29535502	345397B36 FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	205,000.000	171,252.90	168,272.20	-2,980.70
LH3F29535502	373334JW2 GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	119,000.000	105,759.39	102,781.49	-2,977.90
LH3F29535502	38141GCU6 GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	2,000.000	2,168.89	2,078.88	-90.01
LH3F29535502	38141GXA7 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	404,000.000	367,609.21	350,857.84	-16,751.37
LH3F29535502	401378AD6 GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	79,000.000	57,497.84	52,310.64	-5,187.20
LH3F29535502	406216BE0 HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	70,000.000	62,111.51	60,078.90	-2,032.61
LH3F29535502	406216BJ9 HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	84,000.000	79,818.45	78,080.52	-1,737.93
LH3F29535502	437076CK6 HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	122,000.000	87,288.40	80,365.06	-6,923.34
LH3F29535502	440452AJ9 HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	64,000.000	49,517.45	44,455.68	-5,061.77
LH3F29535502	458140CB4 INTEL CORP 4.900% 08/05/2052 DD 08/05/22	26,000.000	22,510.28	23,133.50	623.22
LH3F29535502	45866FAX2 INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	89,000.000	87,404.53	82,683.28	-4,721.25
LH3F29535502	45866FAY0 INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	58,000.000	56,768.35	55,307.95	-1,460.40
LH3F29535502	461070AR5 INTERSTATE POWER AND LIGHT CO 3.500% 09/30/2049 DD 09/26/19	88,000.000	69,193.20	63,148.80	-6,044.40
LH3F29535502	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	819,000.000	573,449.06	534,119.04	-39,330.02
LH3F29535502	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	212,000.000	160,005.45	145,077.96	-14,927.49
LH3F29535502	482480AM2 KLA CORP 4.950% 07/15/2052 DD 06/23/22	141,000.000	141,668.22	131,916.78	-9,751.44
LH3F29535502	548661EF0 LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	69,000.000	58,271.03	54,085.65	-4,185.38
LH3F29535502	55903VAS2 WARNERMEDIA HOLDINGS INC 144A 5.391% 03/15/2062 DD 03/15/22	153,000.000	122,813.59	111,350.34	-11,463.25
LH3F29535502	571676AD7 MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	142,000.000	126,171.14	121,147.30	-5,023.84
LH3F29535502	58013MFC3 MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	71,000.000	65,882.52	61,943.24	-3,939.28
LH3F29535502	58013MFK5 MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	126,000.000	96,318.34	95,366.88	-951.46
LH3F29535502	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	99,000.000	72,055.18	65,922.12	-6,133.06

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	26,000.000	18,451.42	18,572.32	120.90
LH3F29535502	615369AV7 MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21	122,000.000	89,001.26	85,429.28	-3,571.98
LH3F29535502	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	205,000.000	182,621.29	173,093.80	-9,527.49
LH3F29535502	61747YEF8 MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21	19,000.000	14,625.91	13,824.21	-801.70
LH3F29535502	61747YEF7 MORGAN STANLEY VAR RT 10/18/2033 DD 10/18/22	26,000.000	26,000.00	27,303.12	1,303.12
LH3F29535502	644188BH6 NEW ENGLAND POWER CO 144A 5.936% 11/25/2052 DD 11/25/22	54,000.000	54,000.00	55,921.32	1,921.32
LH3F29535502	665501AM4 NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21	141,000.000	104,720.85	95,750.28	-8,970.57
LH3F29535502	67623CAF6 OFFICE PROPERTIES INCOME TRUST 3.450% 10/15/2031 DD 09/28/21	69,000.000	45,996.19	46,230.69	234.50
LH3F29535502	678858BS9 OKLAHOMA GAS AND ELECTRIC CO 3.850% 08/15/2047 DD 08/11/17	103,000.000	86,596.14	77,863.88	-8,732.26
LH3F29535502	68389XBP9 ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	575,000.000	446,482.50	457,510.25	11,027.75
LH3F29535502	68389XBQ7 ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	250,000.000	187,097.64	184,065.00	-3,032.64
LH3F29535502	694308HL4 PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	72,000.000	52,182.43	51,355.44	-826.99
LH3F29535502	694308HY6 PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	300,000.000	204,901.85	204,645.00	-256.85
LH3F29535502	694476AF9 PACIFIC LIFECORP 144A 5.400% 09/15/2052 DD 09/15/22	137,000.000	136,797.24	131,387.11	-5,410.13
LH3F29535502	695114CY2 PACIFICORP 2.900% 06/15/2052 DD 07/09/21	214,000.000	154,373.28	140,889.04	-13,484.24
LH3F29535502	707567AE3 PENN MUTUAL LIFE INSURANC 144A 3.800% 04/29/2061 DD 04/29/21	52,000.000	37,649.72	34,572.72	-3,077.00
LH3F29535502	713448EP9 PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	302,000.000	235,345.44	216,352.80	-18,992.64
LH3F29535502	743315AX1 PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	39,000.000	34,451.44	31,569.33	-2,882.11
LH3F29535502	744320BF8 PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18	35,000.000	34,342.00	33,425.00	-917.00
LH3F29535502	744448CQ2 PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18	96,000.000	86,620.15	80,095.68	-6,524.47
LH3F29535502	744533BP4 PUBLIC SERVICE CO OF OKLAHOMA 3.150% 08/15/2051 DD 08/13/21	147,000.000	106,632.38	98,234.22	-8,398.16
LH3F29535502	74456QCA2 PUBLIC SERVICE ELECTRIC AND GA 3.200% 08/01/2049 DD 08/12/19	83,000.000	64,888.14	59,725.97	-5,162.17
LH3F29535502	745332CH7 PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	140,000.000	124,849.60	114,223.20	-10,626.40
LH3F29535502	74762EAJ1 QUANTA SERVICES INC 3.050% 10/01/2041 DD 09/23/21	196,000.000	127,481.35	129,581.48	2,100.13
LH3F29535502	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	305,000.000	216,551.14	198,326.25	-18,224.89
LH3F29535502	797440CA0 SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21	214,000.000	158,225.79	145,759.68	-12,466.11
LH3F29535502	824348BP0 SHERWIN-WILLIAMS CO/THE 2.900% 03/15/2052 DD 11/10/21	235,000.000	156,314.80	147,638.75	-8,676.05
LH3F29535502	82620KAM5 SIEMENS FINANCIERINGSMAAT 144A 3.300% 09/15/2046 DD 09/15/16	250,000.000	202,530.12	187,520.00	-15,010.12
LH3F29535502	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	178,000.000	129,096.00	118,734.90	-10,361.10
LH3F29535502	837004CJ7 DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	41,000.000	41,843.95	37,601.10	-4,242.85
LH3F29535502	842400HN6 SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	305,000.000	233,993.20	219,285.85	-14,707.35
LH3F29535502	845743BN2 SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	146,000.000	137,208.92	127,913.52	-9,295.40
LH3F29535502	84859DAA5 SPIRE MISSOURI INC 3.300% 06/01/2051 DD 05/20/21	262,000.000	192,007.05	180,096.18	-11,910.87
LH3F29535502	85917PAB3 STERIS IRISH FINCO UNLTD CO 3.750% 03/15/2051 DD	107,000.000	82,514.47	76,610.93	-5,903.54

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	04/01/21				
LH3F29535502	871829BH9 SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	262,000.000	231,747.32	216,312.44	-15,434.88
LH3F29535502	871829BN6 SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	85,000.000	98,539.29	93,254.35	-5,284.94
LH3F29535502	878091BF3 TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	131,000.000	117,979.16	107,870.64	-10,108.52
LH3F29535502	907818FZ6 UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	163,000.000	132,463.76	122,274.45	-10,189.31
LH3F29535502	91324PCD2 UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	110,000.000	91,968.80	98,410.40	6,441.60
LH3F29535502	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	214,000.000	168,043.72	154,343.22	-13,700.50
LH3F29535502	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	234,000.000	231,554.46	217,222.20	-14,332.26
LH3F29535502	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	33,000.000	33,034.49	31,020.66	-2,013.83
LH3F29535502	92343VVFV1 VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	359,000.000	239,353.26	215,224.09	-24,129.17
LH3F29535502	92343VGP3 VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	14,000.000	11,621.84	10,692.64	-929.20
LH3F29535502	931142EV1 WALMART INC 2.650% 09/22/2051 DD 09/22/21	153,000.000	114,721.09	104,170.05	-10,551.04
LH3F29535502	949746RF0 WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	58,000.000	58,683.69	56,332.50	-2,351.19
LH3F29535502	94974BGE4 WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	417,000.000	375,900.38	353,244.87	-22,655.51
LH3F29535502	95000U2Q5 WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	106,000.000	81,139.46	75,697.78	-5,441.68
TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			37,850,810.23	36,285,697.85	-1,565,112.38
CORPORATE DEBT INSTRUMENTS					
LH3F20174602	00119LAA9 AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	285,000.000	261,212.21	261,903.60	691.39
LH3F20174602	00165CBA1 AMC ENTERTAINMENT HOLDING 144A 7.500% 02/15/2029 DD 02/14/22	337,000.000	203,135.00	183,230.27	-19,904.73
LH3F20174602	00773HAA5 AERCAP GLOBAL AVIATION TR 144A VAR RT 06/15/2045 DD 06/09/15	430,000.000	409,179.40	407,966.80	-1,212.60
LH3F20174602	00867FAA6 AHEAD DB HOLDINGS LLC 144A 6.625% 05/01/2028 DD 04/30/21	305,000.000	273,735.55	245,143.75	-28,591.80
LH3F20174602	008911BK4 AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21	358,000.000	319,341.06	317,044.80	-2,296.26
LH3F20174602	013092AC5 ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	435,000.000	396,946.13	404,058.45	7,112.32
LH3F20174602	01741RAL6 ATI INC 4.875% 10/01/2029 DD 09/14/21	323,000.000	288,772.33	285,444.79	-3,327.54
LH3F20174602	018581AK4 *BREAD FINANCIAL HOLDINGS 144A 4.750% 12/15/2024 DD 12/20/19	200,000.000	177,196.86	177,348.00	151.14
LH3F20174602	019579AA9 ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21	250,000.000	210,656.43	206,482.50	-4,173.93
LH3F20174602	023771S58 AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20	548,000.000	605,542.74	587,719.04	-17,823.70
LH3F20174602	03674XAS5 ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21	280,000.000	263,554.20	259,590.80	-3,963.40
LH3F20174602	03690AAF3 ANTERO MIDSTREAM PARTNERS 144A 5.750% 01/15/2028 DD 06/28/19	275,000.000	260,694.50	255,092.75	-5,601.75
LH3F20174602	037411BE4 APACHE CORP 4.375% 10/15/2028 DD 08/23/18	47,000.000	43,008.16	42,302.82	-705.34
LH3F20174602	03762UAD7 APOLLO COMMERCIAL REAL ES 144A 4.625% 06/15/2029 DD 06/29/21	310,000.000	251,100.00	249,550.00	-1,550.00
LH3F20174602	03959KAC4 ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19	290,000.000	263,900.00	265,355.80	1,455.80
LH3F20174602	03969YAB4 ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD	310,000.000	251,100.00	245,690.50	-5,409.50

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	03/12/21 ARETEC ESCROW ISSUER INC 144A 7.500% 04/01/2029 DD 04/08/21	295,000.000	254,101.11	243,442.85	-10,658.26
LH3F20174602	05552BAA4 LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20	265,000.000	180,102.50	169,027.60	-11,074.90
LH3F20174602	058498AT3 BALL CORP 5.250% 07/01/2025 DD 06/25/15	76,000.000	75,810.76	74,985.40	-825.36
LH3F20174602	058498AW6 BALL CORP 2.875% 08/15/2030 DD 08/13/20	109,000.000	87,423.02	86,918.78	-504.24
LH3F20174602	060335AA4 BANIJAY ENTERTAINMENT SAS 144A 5.375% 03/01/2025 DD 02/11/20	290,000.000	273,324.17	274,050.00	725.83
LH3F20174602	080555AE5 BELO CORP 7.750% 06/01/2027 DD 06/01/97	240,000.000	234,000.00	234,300.00	300.00
LH3F20174602	093645AJ8 BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20	295,000.000	268,450.00	257,387.50	-11,062.50
LH3F20174602	097793AE3 CIVITAS RESOURCES INC 144A 5.000% 10/15/2026 DD 10/13/21	200,000.000	186,207.46	182,852.00	-3,355.46
LH3F20174602	109641AH3 BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16	210,000.000	202,770.00	202,416.90	-353.10
LH3F20174602	109696AA2 BRINK'S CO/THE 144A 4.625% 10/15/2027 DD 10/20/17	305,000.000	274,500.00	279,075.00	4,575.00
LH3F20174602	12467AAF5 C&S GROUP ENTERPRISES LLC 144A 5.000% 12/15/2028 DD 12/04/20	455,000.000	336,377.29	343,525.00	7,147.71
LH3F20174602	1248EPCB7 CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	420,000.000	383,714.10	378,231.00	-5,483.10
LH3F20174602	1248EPCE1 CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	460,000.000	386,848.50	380,033.60	-6,814.90
LH3F20174602	1248EPCS0 CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22	260,000.000	252,525.00	244,332.40	-8,192.60
LH3F20174602	125137AC3 CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21	395,000.000	359,450.00	367,350.00	7,900.00
LH3F20174602	12543DBG4 CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	421,000.000	359,148.77	360,990.66	1,841.89
LH3F20174602	126307BA4 CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	475,000.000	367,859.00	267,895.25	-99,963.75
LH3F20174602	126458AE8 CTR PARTNERSHIP LP / CARE 144A 3.875% 06/30/2028 DD 06/17/21	300,000.000	254,170.94	253,509.00	-661.94
LH3F20174602	13057QAH0 CALIFORNIA RESOURCES CORP 144A 7.125% 02/01/2026 DD 01/20/21	273,000.000	268,372.65	262,363.92	-6,008.73
LH3F20174602	131347CQ7 CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20	241,000.000	201,704.95	202,415.90	710.95
LH3F20174602	131347CR5 CALPINE CORP 144A 3.750% 03/01/2031 DD 12/16/20	225,000.000	186,525.00	181,098.00	-5,427.00
LH3F20174602	14180LAA4 CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20	290,000.000	265,379.00	263,206.90	-2,172.10
LH3F20174602	143658BN1 CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	595,000.000	462,612.50	424,853.80	-37,758.70
LH3F20174602	143658BS0 CARNIVAL CORP 144A 10.500% 06/01/2030 DD 05/25/22	65,000.000	59,475.00	52,874.25	-6,600.75
LH3F20174602	146869AH5 CARVANA CO 144A 4.875% 09/01/2029 DD 08/16/21	485,000.000	275,727.35	186,851.10	-88,876.25
LH3F20174602	15477CAA3 CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22	185,000.000	177,157.85	181,076.15	3,918.30
LH3F20174602	16115QAF7 CHART INDUSTRIES INC 144A 7.500% 01/01/2030 DD 12/22/22	35,000.000	34,531.35	35,150.50	619.15
LH3F20174602	16115QAG5 CHART INDUSTRIES INC 144A 9.500% 01/01/2031 DD 12/22/22	21,000.000	20,569.29	21,500.64	931.35
LH3F20174602	185899AK7 CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21	115,000.000	102,088.38	102,062.50	-25.88
LH3F20174602	18683KAC5 CLEVELAND-CLIFFS INC 6.250% 10/01/2040 DD 09/20/10	89,000.000	77,551.93	77,207.50	-344.43
LH3F20174602	18972EAA3 CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22	280,000.000	268,776.19	266,369.60	-2,406.59
LH3F20174602	19106CAA4 COBRA ACQUISITIONCO LLC 144A 6.375% 11/01/2029 DD 10/15/21	355,000.000	259,150.00	209,450.00	-49,700.00

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	19240CAE3 COGENT COMMUNICATIONS GRO 144A 7.000% 06/15/2027 DD 06/22/22	345,000.000	329,713.37	338,075.85	8,362.48
LH3F20174602	20752TAA2 CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19	365,000.000	334,697.70	338,267.40	3,569.70
LH3F20174602	222070AE4 COTY INC 144A 5.000% 04/15/2026 DD 04/21/21	246,000.000	233,085.00	233,274.42	189.42
LH3F20174602	22303XAA3 COVANTA HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21	373,000.000	316,273.75	305,587.71	-10,686.04
LH3F20174602	228180AA3 CROWN AMERICAS LLC 144A 5.250% 04/01/2030 DD 03/17/22	220,000.000	211,200.00	208,014.40	-3,185.60
LH3F20174602	23131LAC1 CURO GROUP HOLDINGS CORP 144A 7.500% 08/01/2028 DD 07/30/21	242,000.000	146,676.20	112,883.32	-33,792.88
LH3F20174602	23166MAA1 CUSHMAN & WAKEFIELD US BO 144A 6.750% 05/15/2028 DD 05/22/20	327,000.000	324,138.75	312,075.72	-12,063.03
LH3F20174602	23311VAJ6 DCP MIDSTREAM OPERATING LP 5.625% 07/15/2027 DD 06/24/20	210,000.000	212,625.00	208,530.00	-4,095.00
LH3F20174602	23345MAB3 DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21	187,000.000	159,885.00	156,874.30	-3,010.70
LH3F20174602	248019AU5 DELUXE CORP 144A 8.000% 06/01/2029 DD 06/01/21	332,000.000	295,420.24	273,070.00	-22,350.24
LH3F20174602	26885BAM2 EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22	37,000.000	35,761.24	36,232.62	471.38
LH3F20174602	26885BAN0 EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22	140,000.000	138,993.40	134,892.80	-4,100.60
LH3F20174602	27034RAA1 EARTHSTONE ENERGY HOLDING 144A 8.000% 04/15/2027 DD 04/12/22	250,000.000	241,870.20	238,767.50	-3,102.70
LH3F20174602	28470RAH5 CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	265,000.000	258,748.65	257,741.65	-1,007.00
LH3F20174602	29082KAA3 EMBECTA CORP 144A 5.000% 02/15/2030 DD 02/10/22	300,000.000	263,028.00	253,875.00	-9,153.00
LH3F20174602	29272WAC3 ENERGIZER HOLDINGS INC 144A 4.750% 06/15/2028 DD 07/01/20	310,000.000	257,901.55	268,646.00	10,744.45
LH3F20174602	29275YAC6 ENERSYS 144A 4.375% 12/15/2027 DD 12/11/19	295,000.000	268,450.00	265,500.00	-2,950.00
LH3F20174602	29336TAD2 ENLINK MIDSTREAM LLC 144A 6.500% 09/01/2030 DD 08/31/22	158,000.000	157,210.00	156,372.60	-837.40
LH3F20174602	29357KAF0 ENOVA INTERNATIONAL INC 144A 8.500% 09/15/2025 DD 09/19/18	230,000.000	214,557.80	212,704.00	-1,853.80
LH3F20174602	29365BAB9 ENTEGRIS ESCROW CORP 144A 5.950% 06/15/2030 DD 06/30/22	280,000.000	265,672.40	258,216.00	-7,456.40
LH3F20174602	315289AA6 FERRELLGAS LP / FERRELLGA 144A 5.375% 04/01/2026 DD 03/30/21	300,000.000	261,000.00	272,895.00	11,895.00
LH3F20174602	315289AC2 FERRELLGAS LP / FERRELLGA 144A 5.875% 04/01/2029 DD 03/30/21	48,000.000	39,600.00	39,388.80	-211.20
LH3F20174602	33767DAB1 FIRSTCASH INC 144A 4.625% 09/01/2028 DD 08/26/20	305,000.000	264,088.37	267,777.80	3,689.43
LH3F20174602	345370CQ1 FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	130,000.000	97,246.50	93,371.20	-3,875.30
LH3F20174602	345397C35 FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22	219,000.000	219,000.00	224,409.30	5,409.30
LH3F20174602	36257BAA7 GARDA WORLD SECURITY CORP 144A 9.500% 11/01/2027 DD 10/30/19	31,000.000	27,667.50	29,856.72	2,189.22
LH3F20174602	37185LAF9 GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14	134,000.000	128,149.82	129,310.00	1,160.18
LH3F20174602	37185LAJ1 GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17	635,000.000	590,746.85	603,123.00	12,376.15
LH3F20174602	37185LAK8 GENESIS ENERGY LP / GENESIS EN 6.250% 05/15/2026 DD 12/11/17	29,000.000	27,017.50	26,533.84	-483.66
LH3F20174602	37255LAA5 ENACT HOLDINGS INC 144A 6.500% 08/15/2025 DD 08/21/20	355,000.000	339,025.00	349,675.00	10,650.00
LH3F20174602	377320AAA4 GLATFELTER CORP 144A 4.750% 11/15/2029 DD 10/25/21	248,000.000	153,760.00	149,139.76	-4,620.24

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	39843UAA0 GRIFOLS ESCROW ISSUER SA 144A 4.750% 10/15/2028 DD 10/05/21	295,000.000	245,897.94	254,723.65	8,825.71
LH3F20174602	40010PAA6 GRUBHUB HOLDINGS INC 144A 5.500% 07/01/2027 DD 06/10/19	254,000.000	196,423.75	183,934.10	-12,489.65
LH3F20174602	404121AJ4 HCA INC 5.625% 09/01/2028 DD 08/23/18	390,000.000	391,983.15	388,287.90	-3,695.25
LH3F20174602	415864AM9 HARSCO CORP 144A 5.750% 07/31/2027 DD 06/28/19	338,000.000	242,990.30	266,874.66	23,884.36
LH3F20174602	417558AA1 HARVEST MIDSTREAM I LP 144A 7.500% 09/01/2028 DD 08/10/20	360,000.000	340,609.69	343,598.40	2,988.71
LH3F20174602	42329HAA6 HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21	200,000.000	159,657.98	151,996.00	-7,661.98
LH3F20174602	431318AU8 HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	335,000.000	304,945.05	298,173.45	-6,771.60
LH3F20174602	43284MAB4 HILTON GRAND VACATIONS BO 144A 4.875% 07/01/2031 DD 06/28/21	295,000.000	243,522.50	240,764.25	-2,758.25
LH3F20174602	435765AH5 HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20	355,000.000	330,565.35	323,231.05	-7,334.30
LH3F20174602	44106MAY8 SERVICE PROPERTIES TRUST 4.375% 02/15/2030 DD 02/02/18	340,000.000	249,237.00	224,638.00	-24,599.00
LH3F20174602	44106MBA9 SERVICE PROPERTIES TRUST 4.750% 10/01/2026 DD 09/18/19	310,000.000	252,045.01	243,954.50	-8,090.51
LH3F20174602	442722AA2 HOWARD MIDSTREAM ENERGY P 144A 6.750% 01/15/2027 DD 12/16/21	404,000.000	365,757.79	387,254.20	21,496.41
LH3F20174602	443628AH5 HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20	146,000.000	128,845.00	132,122.70	3,277.70
LH3F20174602	443628AJ1 HUDBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	306,000.000	277,695.00	277,952.04	257.04
LH3F20174602	444454AF9 HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17	270,000.000	255,487.50	251,839.80	-3,647.70
LH3F20174602	449691AC8 ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21	275,000.000	248,828.25	248,542.25	-286.00
LH3F20174602	45074JAA2 ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21	365,000.000	308,275.35	307,381.10	-894.25
LH3F20174602	45258LAA5 IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21	295,000.000	250,444.47	255,933.15	5,488.68
LH3F20174602	46205YAA9 ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21	375,000.000	319,728.75	312,656.25	-7,072.50
LH3F20174602	489399AL9 KENNEDY-WILSON INC 4.750% 03/01/2029 DD 02/11/21	380,000.000	317,064.40	301,169.00	-15,895.40
LH3F20174602	50067PAA7 KORN FERRY 144A 4.625% 12/15/2027 DD 12/16/19	290,000.000	268,600.90	267,092.90	-1,508.00
LH3F20174602	50203TAA4 LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21	235,000.000	191,322.21	189,351.25	-1,970.96
LH3F20174602	50212YAD6 LPL HOLDINGS INC 144A 4.000% 03/15/2029 DD 03/15/21	245,000.000	216,927.90	213,174.50	-3,753.40
LH3F20174602	505742AM8 LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	295,000.000	258,053.60	247,885.55	-10,168.05
LH3F20174602	53219LAS8 LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20	295,000.000	256,416.95	249,516.90	-6,900.05
LH3F20174602	57701RAM4 MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20	88,000.000	71,305.91	71,320.48	14.57
LH3F20174602	579063AB4 MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22	440,000.000	367,356.00	353,887.60	-13,468.40
LH3F20174602	59151KAM0 METHANEX CORP 5.125% 10/15/2027 DD 09/22/20	280,000.000	254,676.80	259,700.00	5,023.20
LH3F20174602	603051AA1 MINERAL RESOURCES LTD 144A 8.125% 05/01/2027 DD 04/23/19	145,000.000	145,307.31	146,004.85	697.54
LH3F20174602	603051AC7 MINERAL RESOURCES LTD 144A 8.000% 11/01/2027 DD 05/02/22	113,000.000	112,730.47	115,544.76	2,814.29
LH3F20174602	603158AA4 MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20	295,000.000	266,031.00	262,727.00	-3,304.00
LH3F20174602	615394AM5 MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19	290,000.000	265,451.50	268,250.00	2,798.50
LH3F20174602	62482BAA0 MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21	311,000.000	263,572.50	250,317.68	-13,254.82
LH3F20174602	626717AN2 MURPHY OIL CORP 6.375% 07/15/2028 DD 03/05/21	18,000.000	17,725.68	17,325.90	-399.78



Schedule of Investments at End of Plan Year at Revalued Cost

Report ID: M1102E

Status: FINAL

ALL VEBA II - LH3GVEBAII00

9/1/2022 - 12/31/2022

ALL VEBA II

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	626738AE8 MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19	200,000.000	183,007.95	183,006.00	-1.95
LH3F20174602	62886EBA5 NCR CORP 144A 5.125% 04/15/2029 DD 04/06/21	189,000.000	176,482.53	158,107.95	-18,374.58
LH3F20174602	62886HBA8 NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	600,000.000	485,187.00	472,530.00	-12,657.00
LH3F20174602	62913TAM4 NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17	195,000.000	158,480.99	158,925.00	444.01
LH3F20174602	629209AA5 NMI HOLDINGS INC 144A 7.375% 06/01/2025 DD 06/19/20	190,000.000	191,945.60	191,900.00	-45.60
LH3F20174602	629377CH3 NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	285,000.000	254,733.00	250,637.55	-4,095.45
LH3F20174602	629571AA8 NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20	225,000.000	204,576.75	212,040.00	7,463.25
LH3F20174602	62957HAJ4 NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21	215,000.000	207,475.00	208,270.50	795.50
LH3F20174602	65342QAK8 NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19	267,000.000	261,660.00	258,990.00	-2,670.00
LH3F20174602	65342RAE0 NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21	86,000.000	73,100.01	73,211.80	111.79
LH3F20174602	668771AK4 GEN DIGITAL INC 144A 6.750% 09/30/2027 DD 09/19/22	85,000.000	85,080.00	83,300.00	-1,780.00
LH3F20174602	668771AL2 GEN DIGITAL INC 144A 7.125% 09/30/2030 DD 09/19/22	183,000.000	183,302.50	179,797.50	-3,505.00
LH3F20174602	67059TAH8 NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20	200,000.000	182,000.00	184,934.00	2,934.00
LH3F20174602	674215AL2 CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21	266,000.000	258,020.00	259,065.38	1,045.38
LH3F20174602	674599EF8 OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	620,000.000	644,340.57	625,697.80	-18,642.77
LH3F20174602	682189AQ8 ON SEMICONDUCTOR CORP 144A 3.875% 09/01/2028 DD 08/21/20	196,000.000	174,792.80	171,027.64	-3,765.16
LH3F20174602	68404LAA0 OPTION CARE HEALTH INC 144A 4.375% 10/31/2029 DD 10/27/21	46,000.000	39,445.00	40,236.66	791.66
LH3F20174602	68622TAA9 ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21	245,000.000	219,806.65	216,923.00	-2,883.65
LH3F20174602	68622TAB7 ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21	200,000.000	175,000.00	173,076.00	-1,924.00
LH3F20174602	69336VAB7 PGT INNOVATIONS INC 144A 4.375% 10/01/2029 DD 09/24/21	295,000.000	249,521.59	246,985.80	-2,535.79
LH3F20174602	69346VAA7 PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19	285,000.000	268,649.55	268,803.45	153.90
LH3F20174602	70082LAB3 PARK RIVER HOLDINGS INC 144A 6.750% 08/01/2029 DD 06/09/21	260,000.000	194,211.08	178,451.00	-15,760.08
LH3F20174602	70452AAA1 PAYSAFE FINANCE PLC / PAY 144A 4.000% 06/15/2029 DD 06/28/21	265,000.000	198,087.50	204,712.50	6,625.00
LH3F20174602	72147KAE8 PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17	295,000.000	290,604.50	286,144.10	-4,460.40
LH3F20174602	737446AP9 POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19	275,000.000	252,011.38	248,853.00	-3,158.38
LH3F20174602	74166MAC0 PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19	275,000.000	264,596.71	263,898.25	-698.46
LH3F20174602	74319RAA9 PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21	300,000.000	251,160.00	241,404.00	-9,756.00
LH3F20174602	76009NAL4 UPBOUND GROUP INC 144A 6.375% 02/15/2029 DD 02/17/21	310,000.000	261,850.80	250,774.50	-11,076.30
LH3F20174602	77289KAA3 ROCKCLIFF ENERGY II LLC 144A 5.500% 10/15/2029 DD 10/04/21	205,000.000	189,145.12	187,564.75	-1,580.37
LH3F20174602	77578JAC2 ROLLS-ROYCE PLC 144A 5.750% 10/15/2027 DD 10/21/20	265,000.000	240,487.50	252,412.50	11,925.00
LH3F20174602	780153BG6 ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	510,000.000	385,050.00	407,005.50	21,955.50
LH3F20174602	80874DAA4 SCIENTIFIC GAMES HOLDINGS 144A 6.625% 03/01/2030 DD 02/17/22	290,000.000	257,898.68	244,963.00	-12,935.68
LH3F20174602	81180WBC4 SEAGATE HDD CAYMAN 4.091% 06/01/2029 DD 06/18/20	205,000.000	175,275.00	169,580.10	-5,694.90

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	81211KAY6 SEALED AIR CORP 144A 4.000% 12/01/2027 DD 11/26/19	175,000.000	159,250.00	158,774.00	-476.00
LH3F20174602	81211KBA7 SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22	18,000.000	17,100.00	16,920.00	-180.00
LH3F20174602	81282UAG7 SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21	445,000.000	387,630.60	387,118.85	-511.75
LH3F20174602	816196AT6 SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	376,000.000	359,704.16	357,512.08	-2,192.08
LH3F20174602	827048AW9 SILGAN HOLDINGS INC 4.125% 02/01/2028 DD 04/01/20	330,000.000	302,085.30	305,302.80	3,217.50
LH3F20174602	82873MAA1 SIMMONS FOODS INC/SIMMONS 144A 4.625% 03/01/2029 DD 03/03/21	210,000.000	185,740.89	170,950.50	-14,790.39
LH3F20174602	82967NBG2 SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20	295,000.000	249,944.65	243,436.95	-6,507.70
LH3F20174602	845467AR0 SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21	322,000.000	304,373.72	298,513.32	-5,860.40
LH3F20174602	853496AD9 STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17	355,000.000	309,920.84	318,758.05	8,837.21
LH3F20174602	85571BAY1 STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22	290,000.000	258,100.00	253,773.20	-4,326.80
LH3F20174602	86304TAA6 STRATHCONA RESOURCES LTD/ 144A 6.875% 08/01/2026 DD 07/20/21	335,000.000	294,881.14	244,506.45	-50,374.69
LH3F20174602	87305RAK5 TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21	305,000.000	263,825.73	261,552.75	-2,272.98
LH3F20174602	87952VAP1 TELESAT CANADA / TELESAT 144A 4.875% 06/01/2027 DD 12/06/19	380,000.000	206,066.40	170,665.60	-35,400.80
LH3F20174602	89668QAF5 TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21	339,000.000	234,002.54	219,577.08	-14,425.46
LH3F20174602	90932LAH0 UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21	440,000.000	386,100.00	383,108.00	-2,992.00
LH3F20174602	91740PAC2 USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18	282,000.000	264,473.70	270,519.78	6,046.08
LH3F20174602	91835HAA0 VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21	290,000.000	254,489.71	255,420.40	930.69
LH3F20174602	92553PBC5 PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17	280,000.000	258,615.00	225,663.20	-32,951.80
LH3F20174602	92840VAF9 VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	370,000.000	344,351.60	342,509.00	-1,842.60
LH3F20174602	958254AH7 WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18	31,000.000	28,775.75	28,442.50	-333.25
LH3F20174602	98310WAN8 TRAVEL + LEISURE CO VAR RT 04/01/2027 DD 03/21/17	275,000.000	261,119.43	260,999.75	-119.68
LH3F29523402	00130HCG8 AES CORP/THE 2.450% 01/15/2031 DD 07/15/21	220,000.000	181,276.33	175,546.80	-5,729.53
LH3F29523402	00206RMN9 AT&T INC 3.800% 12/01/2057 DD 06/01/21	1,456,000.000	1,099,430.53	1,012,531.52	-86,899.01
LH3F29523402	00287YDA4 ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	387,000.000	367,345.50	356,740.47	-10,605.03
LH3F29523402	00817YAM0 AETNA INC 4.125% 11/15/2042 DD 11/07/12	200,000.000	152,270.00	164,176.00	11,906.00
LH3F29523402	013817AK7 HOWMET AEROSPACE INC 5.950% 02/01/2037 DD 01/25/07	235,000.000	227,879.50	228,182.65	303.15
LH3F29523402	03027XBC3 AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20	370,000.000	298,653.12	293,787.40	-4,865.72
LH3F29523402	031162DG2 AMGEN INC 4.400% 02/22/2062 DD 02/22/22	307,000.000	251,085.92	246,309.17	-4,776.75
LH3F29523402	031162DK3 AMGEN INC 4.875% 03/01/2053 DD 08/18/22	439,000.000	406,906.41	390,683.66	-16,222.75
LH3F29523402	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	949,000.000	883,265.72	869,796.46	-13,469.26
LH3F29523402	037833ER7 APPLE INC 4.100% 08/08/2062 DD 08/08/22	459,000.000	400,235.03	384,508.89	-15,726.14
LH3F29523402	05523RAF4 BAE SYSTEMS PLC 144A 1.900% 02/15/2031 DD 09/15/20	675,000.000	541,447.25	525,102.75	-16,344.50
LH3F29523402	06051GKC2 BANK OF AMERICA CORP VAR RT 09/21/2036 DD 09/21/21	210,000.000	162,793.98	154,824.60	-7,969.38
LH3F29523402	067316AG4 BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18	537,000.000	507,133.61	487,590.63	-19,542.98
LH3F29523402	075887CK3 BECTON DICKINSON & CO 3.794% 05/20/2050 DD 05/20/20	67,000.000	55,368.61	51,827.85	-3,540.76
LH3F29523402	084659BE0 BERKSHIRE HATHAWAY ENERGY 144A 4.600% 05/01/2053 DD 04/21/22	260,000.000	247,648.43	227,344.00	-20,304.43

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	097023CJ2 BOEING CO/THE 3.600% 05/01/2034 DD 05/02/19	266,000.000	216,420.57	213,542.14	-2,878.43
LH3F29523402	097023CR4 BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	780,000.000	541,871.70	527,911.80	-13,959.90
LH3F29523402	110122DX3 BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	295,000.000	247,565.59	229,923.00	-17,642.59
LH3F29523402	11135FBQ3 BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	744,000.000	541,522.94	536,096.64	-5,426.30
LH3F29523402	125523CK4 CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	415,000.000	302,601.38	296,422.05	-6,179.33
LH3F29523402	126408HF3 CSX CORP 3.800% 11/01/2046 DD 10/18/16	477,000.000	406,412.19	377,211.60	-29,200.59
LH3F29523402	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	535,000.000	513,122.72	485,448.30	-27,674.42
LH3F29523402	136385AJ0 CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	120,000.000	125,605.25	120,142.80	-5,462.45
LH3F29523402	14448CAS3 CARRIER GLOBAL CORP 3.577% 04/05/2050 DD 10/05/20	462,000.000	352,673.66	331,734.48	-20,939.18
LH3F29523402	15135BAV3 CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	223,000.000	185,972.50	188,517.51	2,545.01
LH3F29523402	15189TAY3 CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	199,000.000	158,170.55	148,692.80	-9,477.75
LH3F29523402	161175BL7 CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	940,000.000	744,096.01	741,274.60	-2,821.41
LH3F29523402	172967MS7 CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	724,000.000	604,917.22	587,301.56	-17,615.66
LH3F29523402	17327CAQ6 CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22	521,000.000	440,856.61	422,687.30	-18,169.31
LH3F29523402	22822VAU5 CROWN CASTLE INC 3.250% 01/15/2051 DD 06/15/20	75,000.000	53,250.03	49,018.50	-4,231.53
LH3F29523402	233331BC0 DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19	232,000.000	211,744.63	206,623.84	-5,120.79
LH3F29523402	25746UCC1 DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	250,000.000	230,923.93	214,150.00	-16,773.93
LH3F29523402	26441CBU8 DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	1,005,000.000	934,696.75	897,615.75	-37,081.00
LH3F29523402	29103DAM8 EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	357,000.000	295,463.61	277,917.36	-17,546.25
LH3F29523402	29379VBA0 ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	121,000.000	111,700.42	107,175.75	-4,524.67
LH3F29523402	30040WAH1 EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	232,000.000	181,836.06	169,534.00	-12,302.06
LH3F29523402	30040WAK4 EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20	345,000.000	275,652.12	269,310.45	-6,341.67
LH3F29523402	30161NBF7 EXELON CORP 144A 4.100% 03/15/2052 DD 03/07/22	418,000.000	361,430.90	336,343.70	-25,087.20
LH3F29523402	31620MBU9 FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21	80,000.000	57,967.79	55,444.00	-2,523.79
LH3F29523402	31620MBZ8 FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22	90,000.000	89,121.72	82,659.60	-6,462.12
LH3F29523402	36267VAL7 GE HEALTHCARE TECHNOLOGIE 144A 6.377% 11/22/2052 DD 11/22/22	181,000.000	185,571.40	194,846.50	9,275.10
LH3F29523402	37045VAQ3 GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	145,000.000	126,618.27	118,878.25	-7,740.02
LH3F29523402	404119CG2 HCA INC 144A 4.625% 03/15/2052 DD 03/09/22	626,000.000	518,031.96	490,683.84	-27,348.12
LH3F29523402	404280CY3 HSBC HOLDINGS PLC VAR RT 11/22/2032 DD 11/22/21	534,000.000	424,343.04	409,845.00	-14,498.04
LH3F29523402	458140CC2 INTEL CORP 5.050% 08/05/2062 DD 08/05/22	5,000.000	4,088.93	4,421.25	332.32
LH3F29523402	459200KV2 INTERNATIONAL BUSINESS MACHINE 4.900% 07/27/2052 DD 07/27/22	200,000.000	193,444.75	182,610.00	-10,834.75
LH3F29523402	46647PAL0 JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	577,000.000	486,604.54	451,098.60	-35,505.94
LH3F29523402	476556DD4 JERSEY CENTRAL POWER & LI 144A 2.750% 03/01/2032 DD 06/10/21	61,000.000	51,539.08	49,459.41	-2,079.67
LH3F29523402	494550BP0 KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	376,000.000	340,357.65	323,006.56	-17,351.09
LH3F29523402	49456BAJ0 KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	175,000.000	159,566.35	149,779.00	-9,787.35
LH3F29523402	50077LAB2 KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	424,000.000	360,179.31	347,069.44	-13,109.87
LH3F29523402	53079EBJ2 LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	185,000.000	142,417.58	130,349.15	-12,068.43

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	548661EN3 LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	237,000.000	235,208.28	229,176.63	-6,031.65
LH3F29523402	55336VAN0 MPLX LP 4.700% 04/15/2048 DD 02/08/18	70,000.000	59,726.25	55,576.50	-4,149.75
LH3F29523402	55336VBT6 MPLX LP 4.950% 03/14/2052 DD 03/14/22	316,000.000	272,917.72	259,919.48	-12,998.24
LH3F29523402	55354GAM2 MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21	260,000.000	216,606.56	215,014.80	-1,591.76
LH3F29523402	55903VAN3 WARNERMEDIA HOLDINGS INC 144A 5.050% 03/15/2042 DD 03/15/22	533,000.000	392,966.01	409,781.06	16,815.05
LH3F29523402	61747YED3 MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	529,000.000	426,113.10	405,785.32	-20,327.78
LH3F29523402	61747YEH4 MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	83,000.000	67,967.84	64,935.88	-3,031.96
LH3F29523402	61747YES0 MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22	315,000.000	301,151.49	288,958.95	-12,192.54
LH3F29523402	62954HAY4 NXP BV / NXP FUNDING LLC / NXP 3.400% 05/01/2030 DD 05/01/22	75,000.000	66,399.75	64,996.50	-1,403.25
LH3F29523402	62954HBB3 NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22	259,000.000	249,153.59	245,298.90	-3,854.69
LH3F29523402	64110LAU0 NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19	460,000.000	453,100.00	446,200.00	-6,900.00
LH3F29523402	65473QBC6 NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	154,000.000	140,015.26	136,762.78	-3,252.48
LH3F29523402	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	137,000.000	120,650.97	115,395.10	-5,255.87
LH3F29523402	655844BV9 NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	190,000.000	165,226.58	153,400.30	-11,826.28
LH3F29523402	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	85,000.000	81,766.11	79,051.70	-2,714.41
LH3F29523402	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	267,000.000	234,640.89	222,405.66	-12,235.23
LH3F29523402	668138AC4 NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	460,000.000	347,443.78	319,244.60	-28,199.18
LH3F29523402	68389XB3 ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	437,000.000	319,900.79	320,867.25	966.46
LH3F29523402	68389XC9 ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	76,000.000	53,015.11	53,095.88	80.77
LH3F29523402	694308JN8 PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	450,000.000	359,137.43	350,793.00	-8,344.43
LH3F29523402	72650RBE1 PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	439,000.000	346,055.68	334,869.20	-11,186.48
LH3F29523402	761713BA3 REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	210,000.000	198,628.50	189,959.70	-8,668.80
LH3F29523402	816851BJ7 SEMPRA ENERGY 4.000% 02/01/2048 DD 01/12/18	280,000.000	234,450.87	220,315.20	-14,135.67
LH3F29523402	842587CX3 SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	90,000.000	72,079.20	75,497.40	3,418.20
LH3F29523402	87264AAZ8 T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	40,000.000	34,904.40	32,943.60	-1,960.80
LH3F29523402	87264ABY0 T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	410,000.000	292,165.67	272,986.20	-19,179.47
LH3F29523402	87938WAW3 TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	330,000.000	273,248.56	254,967.90	-18,280.66
LH3F29523402	913017BP3 RAYTHEON TECHNOLOGIES CORP 6.125% 07/15/2038 DD 05/16/08	275,000.000	306,253.75	294,420.50	-11,833.25
LH3F29523402	913017CJ6 RAYTHEON TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	508,000.000	412,426.69	394,548.36	-17,878.33
LH3F29523402	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	754,000.000	763,067.46	824,069.22	61,001.76
LH3F29523402	92343EAM4 VERISIGN INC 2.700% 06/15/2031 DD 06/08/21	166,000.000	136,224.81	135,753.14	-471.67
LH3F29523402	92343VGB4 VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	330,000.000	243,223.20	235,867.50	-7,355.70
LH3F29523402	92343VGK4 VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	645,000.000	461,903.85	487,084.65	25,180.80
LH3F29523402	92857WBD1 VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	165,000.000	141,917.81	132,445.50	-9,472.31
LH3F29523402	929089AC4 VOYA FINANCIAL INC 4.800% 06/15/2046 DD 06/13/16	83,000.000	74,220.87	67,377.74	-6,843.13
LH3F29523402	94973VBK2 ELEVANCE HEALTH INC 4.650% 08/15/2044 DD 08/12/14	170,000.000	159,520.38	153,136.00	-6,384.38
LH3F29523402	95000U2Z5 WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	1,020,000.000	919,017.06	868,570.80	-50,446.26

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	958254AL8 WESTERN MIDSTREAM OPERATING LP 5.500% 08/15/2048 DD 08/09/18	190,000.000	161,087.76	157,694.30	-3,393.46
LH3F29523402	969457BV1 WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	340,000.000	343,216.83	325,567.00	-17,649.83
LH3F29523402	969457CA6 WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	112,000.000	107,840.31	100,805.60	-7,034.71
LH3F29523402	98389BAX8 XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	510,000.000	396,807.45	374,712.30	-22,095.15
LH3F29535502	00115AAM1 AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	23,000.000	17,224.01	17,671.82	447.81
LH3F29535502	00206RCP5 AT&T INC 4.500% 05/15/2035 DD 05/04/15	108,000.000	101,429.93	98,345.88	-3,084.05
LH3F29535502	00206RCQ3 AT&T INC 4.750% 05/15/2046 DD 05/04/15	418,000.000	387,641.49	355,692.92	-31,948.57
LH3F29535502	00206RFW7 AT&T INC 4.900% 08/15/2037 DD 08/14/18	211,000.000	204,986.76	195,143.35	-9,843.41
LH3F29535502	00206RKB7 AT&T INC 3.850% 06/01/2060 DD 05/28/20	327,000.000	248,042.96	228,095.58	-19,947.38
LH3F29535502	00206RMN9 AT&T INC 3.800% 12/01/2057 DD 06/01/21	152,000.000	115,059.32	105,703.84	-9,355.48
LH3F29535502	00287YAR0 ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	88,000.000	83,696.39	81,752.00	-1,944.39
LH3F29535502	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	260,000.000	227,828.85	223,834.00	-3,994.85
LH3F29535502	00287YCB3 ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	303,000.000	266,450.76	255,365.37	-11,085.39
LH3F29535502	012653AF8 ALBEMARLE CORP 5.650% 06/01/2052 DD 05/13/22	52,000.000	50,965.53	47,593.52	-3,372.01
LH3F29535502	01748TAC5 ALLEGION US HOLDING CO INC 5.411% 07/01/2032 DD 06/22/22	62,000.000	61,203.18	60,151.78	-1,051.40
LH3F29535502	023135CA2 AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	290,000.000	231,362.98	217,647.90	-13,715.08
LH3F29535502	023551AM6 HESS CORP 7.125% 03/15/2033 DD 03/05/02	110,000.000	121,886.71	118,957.30	-2,929.41
LH3F29535502	03060NAD2 AMERICO LIFE INC 144A 3.450% 04/15/2031 DD 04/15/21	78,000.000	62,964.12	59,500.74	-3,463.38
LH3F29535502	03073EAQ8 AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17	206,000.000	160,177.82	172,038.84	11,861.02
LH3F29535502	031162BK5 AMGEN INC 5.150% 11/15/2041 DD 11/10/11	50,000.000	49,644.97	46,977.50	-2,667.47
LH3F29535502	031162CR9 AMGEN INC 3.150% 02/21/2040 DD 02/21/20	60,000.000	47,423.16	44,378.40	-3,044.76
LH3F29535502	031162DA5 AMGEN INC 2.800% 08/15/2041 DD 08/09/21	319,000.000	239,094.77	222,483.36	-16,611.41
LH3F29535502	031162DK3 AMGEN INC 4.875% 03/01/2053 DD 08/18/22	39,000.000	37,829.90	34,707.66	-3,122.24
LH3F29535502	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	922,000.000	875,308.12	845,049.88	-30,258.24
LH3F29535502	035240AN0 ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	87,000.000	78,903.94	76,205.04	-2,698.90
LH3F29535502	037411BG9 APACHE CORP 5.350% 07/01/2049 DD 06/19/19	137,000.000	112,426.30	110,711.07	-1,715.23
LH3F29535502	037833EQ9 APPLE INC 3.950% 08/08/2052 DD 08/08/22	82,000.000	69,192.82	69,680.32	487.50
LH3F29535502	037833ER7 APPLE INC 4.100% 08/08/2062 DD 08/08/22	59,000.000	54,179.05	49,424.89	-4,754.16
LH3F29535502	03938LBF0 ARCELORMITTAL SA 6.800% 11/29/2032 DD 11/29/22	136,000.000	135,144.56	135,091.52	-53.04
LH3F29535502	04686JAE1 ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21	35,000.000	23,804.14	21,647.50	-2,156.64
LH3F29535502	049560AY1 ATMOS ENERGY CORP 5.750% 10/15/2052 DD 10/03/22	79,000.000	78,672.94	83,077.98	4,405.04
LH3F29535502	05523UAL4 BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/2044 DD 10/07/14	181,000.000	165,211.24	160,760.58	-4,450.66
LH3F29535502	05565QDV7 BP CAPITAL MARKETS PLC VAR RT 12/31/2049 DD 06/22/20	21,000.000	19,209.75	18,375.00	-834.75
LH3F29535502	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	325,000.000	232,711.24	220,119.25	-12,591.99
LH3F29535502	06051GJM2 BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	164,000.000	111,293.03	101,368.40	-9,924.63
LH3F29535502	06652KAB9 BANKUNITED INC 5.125% 06/11/2030 DD 06/11/20	212,000.000	206,682.59	196,924.68	-9,757.91
LH3F29535502	06738EBP9 BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20	200,000.000	160,352.04	152,902.00	-7,450.04
LH3F29535502	07177MAN3 BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	42,000.000	41,414.52	40,383.84	-1,030.68
LH3F29535502	09031WAA1 BIMBO BAKERIES USA INC 144A 4.000% 05/17/2051 DD 05/17/21	200,000.000	166,049.83	151,592.00	-14,457.83

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	110122DX3 BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	162,000.000	135,951.27	126,262.80	-9,688.47
LH3F29535502	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	380,000.000	265,523.17	273,166.80	7,643.63
LH3F29535502	11135FBQ3 BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	153,000.000	113,707.49	110,245.68	-3,461.81
LH3F29535502	12527GAE3 CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	214,000.000	199,559.24	193,682.84	-5,876.40
LH3F29535502	125523CK4 CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	303,000.000	226,290.21	216,423.81	-9,866.40
LH3F29535502	125896BV1 CMS ENERGY CORP VAR RT 12/01/2050 DD 11/25/20	66,000.000	52,635.00	49,702.62	-2,932.38
LH3F29535502	126408HV8 CSX CORP 4.500% 11/15/2052 DD 07/28/22	89,000.000	82,885.17	77,911.49	-4,973.68
LH3F29535502	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	117,000.000	104,266.63	106,163.46	1,896.83
LH3F29535502	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	315,000.000	299,397.37	287,966.70	-11,430.67
LH3F29535502	126650DK3 CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	39,000.000	34,069.83	32,618.82	-1,451.01
LH3F29535502	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	33,000.000	35,288.99	33,388.41	-1,900.58
LH3F29535502	13645RBG8 CANADIAN PACIFIC RAILWAY CO 3.000% 12/02/2041 DD 12/02/21	28,000.000	22,053.89	21,247.24	-806.65
LH3F29535502	14149YAW8 CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	128,000.000	111,793.50	105,765.12	-6,028.38
LH3F29535502	14448CAR5 CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	182,000.000	143,191.60	138,944.26	-4,247.34
LH3F29535502	15189XAT5 CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	88,000.000	82,234.40	76,931.36	-5,303.04
LH3F29535502	161175AZ7 CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	163,000.000	161,342.33	159,546.03	-1,796.30
LH3F29535502	161175BM5 CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	75,000.000	65,766.16	62,539.50	-3,226.66
LH3F29535502	16411QAN1 CHENIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21	59,000.000	47,229.50	46,909.72	-319.78
LH3F29535502	166756AX4 CHEVRON USA INC 4.200% 10/15/2049 DD 10/15/20	71,000.000	64,378.87	59,149.39	-5,229.48
LH3F29535502	172967BU4 CITIGROUP INC 5.875% 02/22/2033 DD 02/19/03	354,000.000	363,165.38	353,330.94	-9,834.44
LH3F29535502	172967CC3 CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	195,000.000	201,994.02	195,688.35	-6,305.67
LH3F29535502	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	146,000.000	142,083.96	132,258.48	-9,825.48
LH3F29535502	209111FY4 CONSOLIDATED EDISON CO OF NEW 3.950% 04/01/2050 DD 03/31/20	94,000.000	80,307.02	74,961.24	-5,345.78
LH3F29535502	209111GB3 CONSOLIDATED EDISON CO OF NEW 3.600% 06/15/2061 DD 06/08/21	67,000.000	52,607.67	48,128.78	-4,478.89
LH3F29535502	21036PBG2 CONSTELLATION BRANDS INC 3.750% 05/01/2050 DD 04/27/20	188,000.000	149,481.49	142,331.04	-7,150.45
LH3F29535502	219350BQ7 CORNING INC 5.450% 11/15/2079 DD 11/19/19	309,000.000	286,217.85	268,579.71	-17,638.14
LH3F29535502	22003BAP1 CORPORATE OFFICE PROPERTIES LP 2.900% 12/01/2033 DD 11/17/21	46,000.000	34,601.04	32,756.60	-1,844.44
LH3F29535502	23338VAJ5 DTE ELECTRIC CO 3.950% 03/01/2049 DD 02/15/19	109,000.000	97,931.60	90,069.97	-7,861.63
LH3F29535502	23338VAL0 DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	118,000.000	89,708.57	80,684.86	-9,023.71
LH3F29535502	24703DBE0 DELL INTERNATIONAL LLC / 144A 3.375% 12/15/2041 DD 12/13/21	113,000.000	79,161.62	76,194.77	-2,966.85
LH3F29535502	24703TAJ5 DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21	90,000.000	104,519.16	101,236.50	-3,282.66
LH3F29535502	25278XAQ2 DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	97,000.000	82,473.53	74,318.49	-8,155.04
LH3F29535502	25278XAW9 DIAMONDBACK ENERGY INC 6.250% 03/15/2053 DD 12/13/22	108,000.000	107,983.80	105,096.96	-2,886.84
LH3F29535502	25470DBL2 DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	164,000.000	108,650.54	99,006.80	-9,643.74
LH3F29535502	257469AJ5 DOMINION ENERGY INC 5.250% 08/01/2033 DD 07/24/03	55,000.000	55,629.19	54,158.50	-1,470.69
LH3F29535502	26138EAT6 KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15	197,000.000	172,386.62	168,501.98	-3,884.64

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	26442CBH6 DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	37,000.000	30,482.22	27,963.12	-2,519.10
LH3F29535502	26884LAN9 EQT CORP 144A 3.625% 05/15/2031 DD 05/17/21	22,000.000	19,420.61	18,678.22	-742.39
LH3F29535502	29103DAM8 EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	118,000.000	102,745.57	91,860.64	-10,884.93
LH3F29535502	292480AJ9 ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	121,000.000	103,064.46	99,226.05	-3,838.41
LH3F29535502	29250NAS4 ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17	168,000.000	153,715.76	148,799.28	-4,916.48
LH3F29535502	29273RBF5 ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	96,000.000	82,775.48	80,091.84	-2,683.64
LH3F29535502	29273RBJ7 ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	30,000.000	28,895.96	27,924.90	-971.06
LH3F29535502	29278GAC2 ENEL FINANCE INTERNATIONA 144A 4.750% 05/25/2047 DD 05/25/17	200,000.000	163,167.35	157,888.00	-5,279.35
LH3F29535502	29278NAG8 ENERGY TRANSFER LP 5.250% 04/15/2029 DD 01/15/19	8,000.000	7,799.66	7,759.28	-40.38
LH3F29535502	29280HAB8 ENEL FINANCE AMERICA LLC 144A 2.875% 07/12/2041 DD 07/12/21	200,000.000	126,730.49	120,676.00	-6,054.49
LH3F29535502	29359UAB5 ENSTAR GROUP LTD 4.950% 06/01/2029 DD 05/28/19	171,000.000	161,077.98	157,090.86	-3,987.12
LH3F29535502	29359UAC3 ENSTAR GROUP LTD 3.100% 09/01/2031 DD 08/24/21	24,000.000	18,067.73	17,582.88	-484.85
LH3F29535502	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	28,000.000	27,552.98	25,786.88	-1,766.10
LH3F29535502	29379VBM4 ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	37,000.000	32,837.50	33,487.59	650.09
LH3F29535502	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	55,000.000	39,708.56	36,349.50	-3,359.06
LH3F29535502	30036FAA9 EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	58,000.000	46,214.28	42,012.88	-4,201.40
LH3F29535502	30212PBH7 EXPEDIA GROUP INC 2.950% 03/15/2031 DD 03/03/21	41,000.000	34,297.98	33,100.53	-1,197.45
LH3F29535502	31620MBZ8 FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22	58,000.000	57,433.99	53,269.52	-4,164.47
LH3F29535502	337158AJ8 FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20	250,000.000	253,850.23	242,980.00	-10,870.23
LH3F29535502	33767BAC3 FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	255,000.000	221,606.64	207,893.85	-13,712.79
LH3F29535502	337738AV0 FISERV INC 4.400% 07/01/2049 DD 06/24/19	59,000.000	51,212.73	48,230.73	-2,982.00
LH3F29535502	345370DB3 FORD MOTOR CO 6.100% 08/19/2032 DD 08/19/22	42,000.000	40,897.50	38,855.04	-2,042.46
LH3F29535502	361448BH5 GATX CORP 3.100% 06/01/2051 DD 02/03/21	306,000.000	198,548.47	184,456.80	-14,091.67
LH3F29535502	36264FAN1 HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	250,000.000	203,228.69	196,495.00	-6,733.69
LH3F29535502	37045XDL7 GENERAL MOTORS FINANCIAL CO IN 2.700% 06/10/2031 DD 06/10/21	188,000.000	147,537.10	144,483.64	-3,053.46
LH3F29535502	38141GFD1 GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	176,000.000	195,082.46	187,239.36	-7,843.10
LH3F29535502	38141GYC2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	86,000.000	65,899.49	62,325.92	-3,573.57
LH3F29535502	38148YAA6 GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	168,000.000	146,439.55	138,789.84	-7,649.71
LH3F29535502	404119CB3 HCA INC 3.500% 07/15/2051 DD 06/30/21	107,000.000	73,449.08	69,164.80	-4,284.28
LH3F29535502	404119CG2 HCA INC 144A 4.625% 03/15/2052 DD 03/09/22	172,000.000	142,334.66	134,820.48	-7,514.18
LH3F29535502	404280DS5 HSBC HOLDINGS PLC VAR RT 11/03/2033 DD 11/03/22	200,000.000	200,000.00	212,272.00	12,272.00
LH3F29535502	42809HAC1 HESS CORP 6.000% 01/15/2040 DD 12/14/09	24,000.000	24,438.48	23,657.76	-780.72
LH3F29535502	42824CAY5 HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	120,000.000	120,919.35	119,929.20	-990.15
LH3F29535502	44107TAZ9 HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20	191,000.000	161,858.16	158,092.61	-3,765.55
LH3F29535502	456873AC2 TRANE TECHNOLOGIES LUXEMBOURG 4.650% 11/01/2044 DD	39,000.000	33,722.13	33,020.52	-701.61

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	10/28/14 TRANE TECHNOLOGIES LUXEMBOURG 4.500% 03/21/2049 DD 03/21/19	198,000.000	171,024.52	161,566.02	-9,458.50
LH3F29535502	INTEL CORP 4.150% 08/05/2032 DD 08/05/22	201,000.000	194,445.63	188,529.96	-5,915.67
LH3F29535502	INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21	215,000.000	140,269.70	138,739.50	-1,530.20
LH3F29535502	JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	83,000.000	83,000.00	81,617.22	-1,382.78
LH3F29535502	JAB HOLDINGS BV 144A 4.500% 04/08/2052 DD 04/08/22	250,000.000	183,363.96	170,725.00	-12,638.96
LH3F29535502	KANSAS CITY SOUTHERN/OLD 4.700% 05/01/2048 DD 05/03/18	97,000.000	91,497.24	84,080.57	-7,416.67
LH3F29535502	KANSAS CITY SOUTHERN/OLD 4.200% 11/15/2069 DD 11/18/19	100,000.000	81,656.98	74,463.00	-7,193.98
LH3F29535502	KANSAS CITY SOUTHERN/OLD 3.500% 05/01/2050 DD 04/22/20	168,000.000	131,979.64	120,449.28	-11,530.36
LH3F29535502	494368BV4 KIMBERLY-CLARK CORP 3.200% 07/30/2046 DD 07/29/16	89,000.000	71,427.36	64,177.90	-7,249.46
LH3F29535502	500255AV6 KOHL'S CORP 5.550% 07/17/2045 DD 07/17/15	233,000.000	160,821.91	146,790.00	-14,031.91
LH3F29535502	50077LAB2 KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	288,000.000	244,650.10	235,745.28	-8,904.82
LH3F29535502	50077LAZ9 KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	46,000.000	41,732.69	40,055.88	-1,676.81
LH3F29535502	50155QAL4 KYNDRYL HOLDINGS INC 3.150% 10/15/2031 DD 04/15/22	34,000.000	23,755.23	22,733.76	-1,021.47
LH3F29535502	50540RAS1 LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15	136,000.000	123,351.15	117,524.40	-5,826.75
LH3F29535502	524660BA4 LEGGETT & PLATT INC 3.500% 11/15/2051 DD 11/19/21	214,000.000	163,836.17	150,968.44	-12,867.73
LH3F29535502	53079EBN3 LIBERTY MUTUAL GROUP INC 144A 5.500% 06/15/2052 DD 06/06/22	101,000.000	98,566.66	91,220.17	-7,346.49
LH3F29535502	548661DQ7 LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	207,000.000	172,628.07	163,072.53	-9,555.54
LH3F29535502	55336VBT6 MPLX LP 4.950% 03/14/2052 DD 03/14/22	195,000.000	165,978.15	160,393.35	-5,584.80
LH3F29535502	55903VAN3 WARNERMEDIA HOLDINGS INC 144A 5.050% 03/15/2042 DD 03/15/22	54,000.000	42,250.14	41,516.28	-733.86
LH3F29535502	55903VAQ6 WARNERMEDIA HOLDINGS INC 144A 5.141% 03/15/2052 DD 03/15/22	176,000.000	133,360.58	128,571.52	-4,789.06
LH3F29535502	565849AE6 MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	155,000.000	167,098.91	155,096.10	-12,002.81
LH3F29535502	56585ABE1 MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	132,000.000	110,574.75	106,142.52	-4,432.23
LH3F29535502	571903BF9 MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	211,000.000	180,517.18	176,159.68	-4,357.50
LH3F29535502	571903BG7 MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	193,000.000	160,684.28	156,229.64	-4,454.64
LH3F29535502	58013MFA7 MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15	54,000.000	53,740.80	50,258.88	-3,481.92
LH3F29535502	59022CAJ2 BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	385,000.000	408,118.49	390,416.95	-17,701.54
LH3F29535502	594918CF9 MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	315,000.000	240,281.17	219,996.00	-20,285.17
LH3F29535502	595620AW5 MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21	153,000.000	108,657.97	98,769.15	-9,888.82
LH3F29535502	605417CD4 MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	122,000.000	86,753.26	78,309.36	-8,443.90
LH3F29535502	61747YEH4 MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	130,000.000	106,455.65	101,706.80	-4,748.85
LH3F29535502	61747YES0 MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22	76,000.000	72,658.77	69,717.08	-2,941.69
LH3F29535502	61772BAC7 MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	14,000.000	10,922.01	10,381.56	-540.45
LH3F29535502	628530BJ5 MYLAN INC 5.200% 04/15/2048 DD 10/15/18	132,000.000	102,051.63	98,898.36	-3,153.27
LH3F29535502	63633DAF1 NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21	76,000.000	57,640.90	54,958.64	-2,682.26
LH3F29535502	637432NK7 NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16	120,000.000	111,618.55	108,000.00	-3,618.55
LH3F29535502	655844CN6 NORFOLK SOUTHERN CORP 3.700% 03/15/2053 DD 02/25/22	78,000.000	63,857.62	59,027.28	-4,830.34

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	668138AC4 NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	170,000.000	129,788.90	117,981.70	-11,807.20
LH3F29535502	67077MAG3 NUTRIEN LTD 5.625% 12/01/2040 DD 12/01/17	150,000.000	152,826.00	145,591.50	-7,234.50
LH3F29535502	67078AAE3 NVENT FINANCE SARL 2.750% 11/15/2031 DD 11/23/21	106,000.000	83,319.01	81,834.12	-1,484.89
LH3F29535502	674599DL6 OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19	88,000.000	88,660.00	90,551.12	1,891.12
LH3F29535502	67740QAH9 OHIO NATIONAL FINANCIAL S 144A VAR RT 01/24/2030 DD 01/24/20	200,000.000	190,717.52	184,246.00	-6,471.52
LH3F29535502	677415CU3 OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21	153,000.000	109,429.37	100,459.80	-8,969.57
LH3F29535502	681936BM1 OMEGA HEALTHCARE INVESTORS INC 3.375% 02/01/2031 DD 10/09/20	105,000.000	85,527.86	81,057.90	-4,469.96
LH3F29535502	681936BN9 OMEGA HEALTHCARE INVESTORS INC 3.250% 04/15/2033 DD 03/10/21	194,000.000	147,325.92	140,781.92	-6,544.00
LH3F29535502	68235PAG3 ONE GAS INC 4.500% 11/01/2048 DD 11/05/18	201,000.000	175,857.29	165,646.11	-10,211.18
LH3F29535502	68268NAC7 ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	139,000.000	143,227.11	139,749.21	-3,477.90
LH3F29535502	695114CV8 PACIFICORP 4.150% 02/15/2050 DD 03/01/19	197,000.000	176,483.30	162,566.37	-13,916.93
LH3F29535502	713448FN3 PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	18,000.000	17,644.89	16,520.40	-1,124.49
LH3F29535502	72650RAR3 PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	130,000.000	130,330.13	128,547.90	-1,782.23
LH3F29535502	72650RBC5 PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	56,000.000	42,217.48	40,835.20	-1,382.28
LH3F29535502	744320AM4 PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12	63,000.000	62,763.75	61,897.50	-866.25
LH3F29535502	74432QAQ8 PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	277,000.000	298,085.08	287,298.86	-10,786.22
LH3F29535502	74432QCJ2 PRUDENTIAL FINANCIAL INC 3.000% 03/10/2040 DD 03/10/20	79,000.000	63,184.72	59,181.27	-4,003.45
LH3F29535502	744448CU3 PUBLIC SERVICE CO OF COLORADO 2.700% 01/15/2051 DD 05/15/20	211,000.000	149,558.40	137,021.29	-12,537.11
LH3F29535502	747525BT9 QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	144,000.000	158,917.68	153,951.84	-4,965.84
LH3F29535502	75513ECP4 RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21	214,000.000	155,777.15	146,251.88	-9,525.27
LH3F29535502	7591EPAE0 REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	186,000.000	219,887.62	210,116.76	-9,770.86
LH3F29535502	773903AM1 ROCKWELL AUTOMATION INC 2.800% 08/15/2061 DD 08/17/21	168,000.000	109,738.97	100,553.04	-9,185.93
LH3F29535502	78081BAP8 ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21	144,000.000	96,239.94	88,971.84	-7,268.10
LH3F29535502	78397DAB4 SBL HOLDINGS INC 144A 5.000% 02/18/2031 DD 02/16/21	92,000.000	73,582.43	72,557.64	-1,024.79
LH3F29535502	803014AA7 SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21	62,000.000	52,070.35	49,486.54	-2,583.81
LH3F29535502	832248BB3 SMITHFIELD FOODS INC 144A 5.200% 04/01/2029 DD 04/01/19	55,000.000	53,401.85	50,375.60	-3,026.25
LH3F29535502	84055BAA1 SOUTH32 TREASURY LTD 144A 4.350% 04/14/2032 DD 04/14/22	207,000.000	188,245.79	177,365.88	-10,879.91
LH3F29535502	86765BAQ2 ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	84,000.000	74,026.17	71,595.72	-2,430.45
LH3F29535502	871829AY3 SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	92,000.000	85,735.85	81,579.16	-4,156.69
LH3F29535502	871829BD8 SYSCO CORP 4.500% 04/01/2046 DD 04/01/16	96,000.000	85,492.05	80,998.08	-4,493.97
LH3F29535502	87264ABL8 T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	309,000.000	226,155.07	218,364.12	-7,790.95
LH3F29535502	87264ABY0 T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	95,000.000	68,372.91	63,252.90	-5,120.01
LH3F29535502	874060AZ9 TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	206,000.000	151,166.06	140,844.26	-10,321.80
LH3F29535502	87938WAU7 TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	185,000.000	160,039.18	149,485.55	-10,553.63
LH3F29535502	87971MBK8 TELUS CORP 4.300% 06/15/2049 DD 05/28/19	202,000.000	178,600.22	166,050.06	-12,550.16
LH3F29535502	882508BF0 TEXAS INSTRUMENTS INC 3.875% 03/15/2039 DD 03/11/19	136,000.000	118,751.12	120,452.48	1,701.36
LH3F29535502	882508BQ6 TEXAS INSTRUMENTS INC 4.100% 08/16/2052 DD 08/16/22	28,000.000	26,748.52	25,105.64	-1,642.88

ALL VEBA II - LH3GVEBAII00

9/1/2022 - 12/31/2022

ALL VEBA II

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	88732JAJ7 TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	175,000.000	171,894.17	167,282.50	-4,611.67
LH3F29535502	89680YAC9 TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21	132,000.000	103,251.43	103,088.04	-163.39
LH3F29535502	904678AS8 UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	200,000.000	157,916.38	162,916.00	4,999.62
LH3F29535502	906548CU4 UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	51,000.000	44,857.00	41,250.33	-3,606.67
LH3F29535502	91159HJB7 US BANCORP VAR RT 11/03/2036 DD 11/03/21	162,000.000	130,713.53	123,699.96	-7,013.57
LH3F29535502	91324PET5 UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	79,000.000	94,489.53	86,341.47	-8,148.06
LH3F29535502	92343VBT0 VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	137,000.000	143,182.81	149,872.52	6,689.71
LH3F29535502	92343VCQ5 VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	122,000.000	115,396.42	112,182.66	-3,213.76
LH3F29535502	92343VGK4 VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	71,000.000	57,196.39	53,617.07	-3,579.32
LH3F29535502	92343VGL2 VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	182,000.000	131,183.81	126,602.84	-4,580.97
LH3F29535502	92553PAP7 PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	197,000.000	148,656.53	136,312.18	-12,344.35
LH3F29535502	92553PAU6 PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	83,000.000	72,926.02	69,265.16	-3,660.86
LH3F29535502	92556VAE6 VIATRIS INC 3.850% 06/22/2040 DD 06/22/21	85,000.000	59,050.65	57,243.25	-1,807.40
LH3F29535502	92556VAF3 VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	79,000.000	51,044.69	48,948.40	-2,096.29
LH3F29535502	92857WBD1 VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	55,000.000	43,419.75	44,148.50	728.75
LH3F29535502	92857WBM1 VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	150,000.000	138,457.61	132,912.00	-5,545.61
LH3F29535502	92857WBX7 VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	37,000.000	26,944.18	26,951.91	7.73
LH3F29535502	928881AF8 VONTIER CORP 2.950% 04/01/2031 DD 10/01/21	248,000.000	190,769.04	179,197.36	-11,571.68
LH3F29535502	95000U2Z5 WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	90,000.000	82,546.31	76,638.60	-5,907.71
LH3F29535502	960413AU6 WESTLAKE CORP 4.375% 11/15/2047 DD 11/28/17	109,000.000	92,802.40	82,624.18	-10,178.22
LH3F29535502	960413BA9 WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	223,000.000	138,267.47	132,901.31	-5,366.16
LH3F29535502	962166CB8 WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	128,000.000	104,631.03	97,336.32	-7,294.71
LH3F29535502	969457BV1 WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	98,000.000	98,927.20	93,839.90	-5,087.30
LH3F29535502	96950FAN4 WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	244,000.000	233,083.98	222,532.88	-10,551.10
LH3F29535502	970648AK7 WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	114,000.000	88,296.94	81,445.02	-6,851.92
LH3F29535502	984851AH8 YARA INTERNATIONAL ASA 144A 7.378% 11/14/2032 DD 11/14/22	103,000.000	103,000.00	107,785.38	4,785.38
TOTAL CORPORATE DEBT INSTRUMENTS			92,777,156.00	89,934,693.08	-2,842,462.92
CORPORATE STOCK - PREFERRED					
LH3F29523402	369604BQ5 GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16	55,000.000	53,487.50	54,034.20	546.70
LH3F29525102	ED5497166 VOLKSWAGEN AG	27,390.000	3,933,378.45	3,403,186.82	-530,191.63
LH3F29525102	ED5843328 SARTORIUS AG	2,500.000	1,007,840.29	985,605.38	-22,234.91
LH3F29535502	29336UAH0 ENLINK MIDSTREAM PARTNERS LP VAR RT 12/31/2049 DD 09/21/17	47,000.000	35,837.50	39,090.37	3,252.87
LH3F29535502	46625HJW1 JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 03/10/14	102,000.000	99,903.80	99,117.48	-786.32
TOTAL CORPORATE STOCK - PREFERRED			5,130,447.54	4,581,034.25	-549,413.29
CORPORATE STOCK - COMMON					
LH3F29525102	00287Y109 ABBVIE INC	13,800.000	1,929,187.93	2,230,218.00	301,030.07

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29525102	00724F101 ADOBE INC	5,600.000	1,898,721.61	1,884,568.00	-14,153.61
LH3F29525102	009158106 AIR PRODUCTS AND CHEMICALS INC	7,100.000	1,772,016.97	2,188,646.00	416,629.03
LH3F29525102	02079K305 ALPHABET INC	51,775.000	5,528,021.32	4,568,108.25	-959,913.07
LH3F29525102	023135106 AMAZON.COM INC	42,200.000	5,349,694.00	3,544,800.00	-1,804,894.00
LH3F29525102	03027X100 AMERICAN TOWER CORP	5,300.000	1,346,465.00	1,122,858.00	-223,607.00
LH3F29525102	037833100 APPLE INC	63,650.000	10,007,053.00	8,270,044.50	-1,737,008.50
LH3F29525102	101137107 BOSTON SCIENTIFIC CORP	69,500.000	2,816,568.42	3,215,765.00	399,196.58
LH3F29525102	11135F101 BROADCOM INC	3,300.000	1,624,295.80	1,845,129.00	220,833.20
LH3F29525102	126408103 CSX CORP	19,460.000	615,909.00	602,870.80	-13,038.20
LH3F29525102	166764100 CHEVRON CORP	18,170.000	2,871,950.20	3,261,333.30	389,383.10
LH3F29525102	17275R102 CISCO SYSTEMS INC	74,000.000	3,345,920.58	3,525,360.00	179,439.42
LH3F29525102	20030N101 COMCAST CORP	34,840.000	1,126,069.60	1,218,354.80	92,285.20
LH3F29525102	22822V101 CROWN CASTLE INC	9,400.000	1,605,802.00	1,275,016.00	-330,786.00
LH3F29525102	253868103 DIGITAL REALTY TRUST INC	21,070.000	2,604,884.10	2,112,688.90	-492,195.20
LH3F29525102	254687106 WALT DISNEY CO/THE	18,425.000	2,001,158.76	1,600,764.00	-400,394.76
LH3F29525102	25746U109 DOMINION ENERGY INC	24,835.000	2,031,503.00	1,522,882.20	-508,620.80
LH3F29525102	26441C204 DUKE ENERGY CORP	23,350.000	2,496,348.50	2,404,816.50	-91,532.00
LH3F29525102	28176E108 EDWARDS LIFESCIENCES CORP	7,100.000	639,710.00	529,731.00	-109,979.00
LH3F29525102	30231G102 EXXON MOBIL CORP	46,530.000	4,447,802.70	5,132,259.00	684,456.30
LH3F29525102	30303M102 META PLATFORMS INC	10,465.000	1,608,925.65	1,259,358.10	-349,567.55
LH3F29525102	316773100 FIFTH THIRD BANCORP	101,000.000	3,444,261.85	3,313,810.00	-130,451.85
LH3F29525102	416515104 HARTFORD FINANCIAL SERVICES GR	48,400.000	3,112,604.00	3,670,172.00	557,568.00
LH3F29525102	438516106 HONEYWELL INTERNATIONAL INC	20,890.000	3,955,521.50	4,476,727.00	521,205.50
LH3F29525102	46625H100 JPMORGAN CHASE & CO	61,850.000	7,034,200.50	8,294,085.00	1,259,884.50
LH3F29525102	478160104 JOHNSON & JOHNSON	26,900.000	4,354,825.24	4,751,885.00	397,059.76
LH3F29525102	502431109 L3HARRIS TECHNOLOGIES INC	6,700.000	1,528,873.00	1,395,007.00	-133,866.00
LH3F29525102	550021109 LULULEMON ATHLETICA INC	1,500.000	446,056.78	480,570.00	34,513.22
LH3F29525102	571903202 MARRIOTT INTERNATIONAL INC/MD	8,670.000	1,321,137.49	1,290,876.30	-30,261.19
LH3F29525102	573284106 MARTIN MARIETTA MATERIALS INC	1,400.000	486,794.00	473,158.00	-13,636.00
LH3F29525102	57636Q104 MASTERCARD INC	9,830.000	3,180,887.96	3,418,185.90	237,297.94
LH3F29525102	594918104 MICROSOFT CORP	27,800.000	7,268,866.00	6,666,996.00	-601,870.00
LH3F29525102	67066G104 NVIDIA CORP	10,400.000	1,453,951.06	1,519,856.00	65,904.94
LH3F29525102	68389X105 ORACLE CORP	23,900.000	1,611,113.19	1,953,586.00	342,472.81
LH3F29525102	713448108 PEPSICO INC	15,710.000	2,706,361.70	2,838,168.60	131,806.90
LH3F29525102	742718109 PROCTER & GAMBLE CO/THE	26,170.000	3,609,889.80	3,966,325.20	356,435.40
LH3F29525102	79466L302 SALESFORCE INC	10,800.000	1,657,421.53	1,431,972.00	-225,449.53
LH3F29525102	855244109 STARBUCKS CORP	10,400.000	917,746.42	1,031,680.00	113,933.58
LH3F29525102	882508104 TEXAS INSTRUMENTS INC	3,900.000	636,809.32	644,358.00	7,548.68
LH3F29525102	883556102 THERMO FISHER SCIENTIFIC INC	3,050.000	1,745,616.72	1,679,604.50	-66,012.22
LH3F29525102	911312106 UNITED PARCEL SERVICE INC	16,740.000	3,256,097.40	2,910,081.60	-346,015.80
LH3F29525102	91324P102 UNITEDHEALTH GROUP INC	11,980.000	6,221,142.23	6,351,556.40	130,414.17
LH3F29525102	92343V104 VERIZON COMMUNICATIONS INC	51,900.000	2,169,939.00	2,044,860.00	-125,079.00
LH3F29525102	92826C839 VISA INC	16,700.000	3,320,253.67	3,469,592.00	149,338.33

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29525102	931142103 WALMART INC	36,640.000	4,856,632.00	5,195,185.60	338,553.60
LH3F29525102	ED4846280 SAP SE	21,280.000	1,817,555.02	2,189,121.00	371,565.98
LH3F29525102	ED5727976 SIEMENS AG	23,300.000	2,388,206.14	3,223,748.16	835,542.02
LH3F29525102	ED5842353 DEUTSCHE TELEKOM AG	64,720.000	1,222,707.97	1,287,371.76	64,663.79
LH3F29525102	EE5705947 BANCO SANTANDER SA	718,000.000	1,872,547.84	2,147,515.11	274,967.27
LH3F29525102	EEB288C92 IBERDROLA SA	118,921.000	1,241,848.85	1,387,218.52	145,369.67
LH3F29525102	EF4061414 LVMH MOET HENNESSY LOUIS VUITT	6,545.000	4,249,020.41	4,749,204.33	500,183.92
LH3F29525102	EF4834109 SCHNEIDER ELECTRIC SE	19,000.000	2,297,955.84	2,650,707.48	352,751.64
LH3F29525102	EF7309687 BNP PARIBAS SA	38,800.000	1,998,789.34	2,205,045.23	206,255.89
LH3F29525102	EFB15C551 TOTALENERGIES SE	48,940.000	2,494,536.95	3,063,360.76	568,823.81
LH3F29525102	EI4076838 INTESA SANPAOLO SPA	1,040,000.000	2,038,042.17	2,306,455.32	268,413.15
LH3F29525102	EN9UVMVM6 ABN AMRO BANK NV RTS	218,840.000	0.00	0.00	0.00
LH3F29525102	ENB929F49 ASML HOLDING NV	1,750.000	818,963.90	940,940.96	121,977.06
LH3F29525102	ENBNT9CR1 UNILEVER PLC RTS	29,730.000	0.00	0.00	0.00
LH3F29525102	ENBYQP139 ABN AMRO BANK NV	140,000.000	1,347,799.04	1,931,188.88	583,389.84
LH3F29525102	ES7108891 ABB LTD	89,800.000	2,405,184.85	2,723,506.27	318,321.42
LH3F29525102	ES7110384 ROCHE HOLDING AG	11,410.000	3,680,394.59	3,582,582.14	-97,812.45
LH3F29525102	ES7123874 NESTLE SA	33,010.000	3,806,891.61	3,822,623.65	15,732.04
LH3F29525102	EX0718877 RIO TINTO PLC	45,500.000	2,525,948.86	3,173,358.46	647,409.60
LH3F29525102	FJ6335171 MITSUBISHI UFJ FINANCIAL GROUP	75,000.000	504,592.32	505,324.16	731.84
LH3F29525102	FJ6356938 FANUC CORP	26,860.000	4,366,384.85	4,037,804.14	-328,580.71
LH3F29525102	FJ6490992 KEYENCE CORP	6,060.000	2,309,903.70	2,361,629.32	51,725.62
LH3F29525102	FJ6513124 TOKIO MARINE HOLDINGS INC	39,000.000	730,719.56	835,745.90	105,026.34
LH3F29525102	FJ6563020 SUMITOMO MITSUI FINANCIAL GROU	12,500.000	501,270.93	501,724.17	453.24
LH3F29525102	FJ6648896 ORIENTAL LAND CO LTD/JAPAN	22,010.000	3,310,431.02	3,196,116.37	-114,314.65
LH3F29525102	FJ6804580 SHIN-ETSU CHEMICAL CO LTD	16,650.000	1,959,565.37	2,047,415.47	87,850.10
LH3F29525102	FJ6900644 TOYOTA MOTOR CORP	71,000.000	961,468.35	975,311.62	13,843.27
LH3F29525102	FJBQRRZ08 RECRUIT HOLDINGS CO LTD	31,120.000	1,006,391.06	985,169.82	-21,221.24
LH3F29525102	G5494J103 LINDE PLC	6,230.000	1,762,217.80	2,032,101.40	269,883.60
LH3F29525102	H1467J104 CHUBB LTD	24,400.000	4,612,820.00	5,382,640.00	769,820.00
LH3F29525102	SDBHC8X98 NOVO NORDISK A/S	27,800.000	2,978,719.09	3,742,388.26	763,669.17
TOTAL CORPORATE STOCK - COMMON			189,175,887.93	194,571,188.11	5,395,300.18
PARTNERSHIP/JOINT VENTURE INTEREST					
LH3F29523102	99VVBEG76 COLUMBIA INSTITUTIONAL HIGH YIELD FIXED INCOME PRIVATE FD	1.000	1.00	1.00	0.00
LH3F29530202	99VVCME4 MFO NEUBERGER BERMAN INCOME FDS NEW HIGHINCOME BD FD CL R6	0.008	0.06	0.07	0.01
LH3F29530902	99VVCNRD0 NTGI-QM COMMON DAILY AGGREGATE BOND INDEX FUND NON-LENDING	511,226.720	49,498,888.06	47,831,906.63	-1,666,981.43
TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			49,498,889.12	47,831,907.70	-1,666,981.42
OTHER INVESTMENTS					

ALL VEBA II - LH3GVEBAII00

9/1/2022 - 12/31/2022

ALL VEBA II

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	99F106C3A US 10YR ULTRA FUTURE (CBT) EXP MAR 23	-14.000	0.00	1,759.50	1,759.50
LH3F29523402	99F133C3A US LONG BOND FUTURE (CBT) EXP MAR 23	63.000	0.00	-32,358.34	-32,358.34
LH3F29523402	99F139C3A US 10YR NOTE FUTURE (CBT) EXP MAR 23	-55.000	0.00	27,874.88	27,874.88
LH3F29523402	99F183C3A US 5YR NOTE FUTURE (CBT) EXP MAR 23	5.000	0.00	-1,515.52	-1,515.52
LH3F29523402	99F700C3A US ULTRA BOND (CBT) EXP MAR 23	11.000	0.00	-43,395.45	-43,395.45
LH3F29535502	4581X0CE6 INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	148,000.000	158,683.88	145,867.32	-12,816.56
LH3F29535502	91087BAQ3 MEXICO GOVERNMENT INTERNATIONAL 4.280% 08/14/2041 DD 04/14/21	219,000.000	175,032.15	168,463.56	-6,568.59
LH3F29535502	P8056EBC1 CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 DD 04/15/21	200,000.000	143,085.50	141,852.00	-1,233.50
TOTAL OTHER INVESTMENTS			476,801.53	408,547.95	-68,253.58
REGISTERED INVESTMENT COMPANIES					
LH3F20174602	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	3,004,278.290	3,004,278.29	3,004,278.29	0.00
LH3F29523402	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	2,006,291.710	2,006,291.71	2,006,291.71	0.00
LH3F29524102	78464A664 SPDR PORT LNG TRM TRSRY	410,000.000	14,281,972.21	11,902,300.00	-2,379,672.21
LH3F29524102	92206C813 VANGUARD LONG-TERM CORP BOND	35,000.000	3,278,800.00	2,649,850.00	-628,950.00
LH3F29524102	92206C847 VANGUARD LONG-TERM TREASURY	260,000.000	22,903,460.00	16,021,200.00	-6,882,260.00
LH3F29524302	648018810 AMER FNDS NEW PERSPECT-R6	3,055,378.244	138,631,771.02	144,580,498.51	5,948,727.49
LH3F29525102	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	3,160,758.250	3,160,758.25	3,160,758.25	0.00
LH3F29530202	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	99,294.830	99,294.83	99,294.83	0.00
LH3F29530902	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	32.820	32.82	32.82	0.00
LH3F29535502	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	236,873.950	236,873.95	236,873.95	0.00
LH3F29543702	46432F842 ISHARES CORE MSCI EAFE ETF	100,000.000	6,109,400.00	6,164,000.00	54,600.00
LH3F29543702	46434G103 ISHARES CORE MSCI EMERGING	610,000.000	29,781,983.27	28,487,000.00	-1,294,983.27
LH3F29543702	922908363 VANGUARD S&P 500 ETF	12,000.000	3,939,648.00	4,216,080.00	276,432.00
LH3F29545502	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	19,540,746.120	19,540,746.12	19,540,746.12	0.00
TOTAL REGISTERED INVESTMENT COMPANIES			246,975,310.47	242,069,204.48	-4,906,105.99
GRAND TOTAL			625,437,282.80	618,866,726.15	-6,570,556.65

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