

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2023

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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

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

Part I Annual Report Identification Information

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

- A This return/report is for: a multiemployer plan, a multiple-employer plan, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, C If the plan is a collectively-bargained plan, check here, D Check box if filing under: Form 5558, automatic extension, the DFVC program, special extension, E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here

Part II Basic Plan Information—enter all requested information

1a Name of plan LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES, 1b Three-digit plan number (PN) 004, 1c Effective date of plan, 2a Plan sponsor's name (employer, if for a single-employer plan) LOCKHEED MARTIN CORPORATION, 2b Employer Identification Number (EIN) 13-3507980, 2c Plan Sponsor's telephone number 863-647-0370, 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.

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes entries for employer/plan sponsor and DFE.

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

Form 5500 (2023) v. 230707

<b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	<b>3b</b> Administrator's EIN  <b>3c</b> Administrator's telephone number  <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
<b>4</b> 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: <b>a</b> Sponsor's name <b>c</b> Plan Name	<b>4b</b> EIN  <b>4d</b> PN
<b>5</b> Total number of participants at the beginning of the plan year	<b>5</b>
<b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ). <b>a(1)</b> Total number of active participants at the beginning of the plan year ..... <b>a(2)</b> Total number of active participants at the end of the plan year ..... <b>b</b> Retired or separated participants receiving benefits ..... <b>c</b> Other retired or separated participants entitled to future benefits ..... <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> . ..... <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits ..... <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> . ..... <b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) ..... <b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) ..... <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <b>6a(1)</b> <b>6a(2)</b> <b>6b</b> <b>6c</b> <b>6d</b> <b>6e</b> <b>6f</b> <b>6g(1)</b> <b>6g(2)</b> <b>6h</b>
<b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	<b>7</b>

**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:

<b>9a</b> 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	<b>9b</b> 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
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**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

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

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**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.

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

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**11c** Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_

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<b>SCHEDULE C</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Service Provider Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2023</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2023 or fiscal plan year beginning **01/01/2023** and ending **12/31/2023**

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

**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

**COLUMBIA THREADNEEDLE INVESTMENTS**                      **707 2ND AVE**  
**MINNEAPOLIS, MN 55402**

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

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

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**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	199196	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)

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 56 68	INVESTMENT MANAGEMENT	40752	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"/>

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

THE BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	TRUSTEE	21673	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"/>

**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)

KPMG LLP

13-5565207

<b>(b)</b> Service Code(s)	<b>(c)</b> Relationship to employer, employee organization, or person known to be a party-in-interest	<b>(d)</b> Enter direct compensation paid by the plan. If none, enter -0-.	<b>(e)</b> Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	<b>(f)</b> Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	<b>(g)</b> Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	<b>(h)</b> Did the service provider give you a formula instead of an amount or estimated amount?
10 50	ACCOUNTING	13500	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 INVESTMENTS, INC.

36-3608252

<b>(b)</b> Service Code(s)	<b>(c)</b> Relationship to employer, employee organization, or person known to be a party-in-interest	<b>(d)</b> Enter direct compensation paid by the plan. If none, enter -0-.	<b>(e)</b> Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	<b>(f)</b> Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	<b>(g)</b> Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	<b>(h)</b> Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	6298	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>(b)</b> Service Code(s)	<b>(c)</b> Relationship to employer, employee organization, or person known to be a party-in-interest	<b>(d)</b> Enter direct compensation paid by the plan. If none, enter -0-.	<b>(e)</b> Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	<b>(f)</b> Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	<b>(g)</b> Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	<b>(h)</b> 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.

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

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

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

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

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

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

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> 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)

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>SCHEDULE D</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>	<b>DFE/Participating Plan Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	OMB No. 1210-0110  <hr/> <b>2023</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

<b>A</b> Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u>	<b>B</b> Three-digit plan number (PN) ▶	<u>004</u>
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<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u>	<b>D</b> Employer Identification Number (EIN) <u>13-3507980</u>
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<b>Part I</b>	<b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b> (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: NT COMMON AGGREGATE BOND INDEX FUND

**b** Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.

<b>c</b> EIN-PN <u>27-6124985-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE: U.S. DEBT INDEX FUND B

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

<b>c</b> EIN-PN <u>94-3138366-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>50421613</u>
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**a** Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>SCHEDULE H</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Financial Information</b>  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).  ▶ <b>File as an attachment to Form 5500.</b>	OMB No. 1210-0110  <b>2023</b>  <b>This Form is Open to Public Inspection</b>
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For calendar plan year 2023 or fiscal plan year beginning **01/01/2023** and ending **12/31/2023**

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

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

		(a) Beginning of Year	(b) End of Year
<b>Assets</b>			
<b>a</b> Total noninterest-bearing cash .....	<b>1a</b>	-3982	17
<b>b</b> Receivables (less allowance for doubtful accounts):			
<b>(1)</b> Employer contributions .....	<b>1b(1)</b>		
<b>(2)</b> Participant contributions .....	<b>1b(2)</b>		
<b>(3)</b> Other .....	<b>1b(3)</b>	3616649	3314956
<b>c</b> General investments:			
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....	<b>1c(1)</b>	344356	-197975
<b>(2)</b> U.S. Government securities .....	<b>1c(2)</b>	3128182	5740992
<b>(3)</b> Corporate debt instruments (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(3)(A)</b>	36285698	42736399
<b>(B)</b> All other .....	<b>1c(3)(B)</b>	89934693	94040458
<b>(4)</b> Corporate stocks (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(4)(A)</b>	4581034	143905
<b>(B)</b> Common .....	<b>1c(4)(B)</b>	194571188	208918033
<b>(5)</b> Partnership/joint venture interests .....	<b>1c(5)</b>		
<b>(6)</b> Real estate (other than employer real property) .....	<b>1c(6)</b>		
<b>(7)</b> Loans (other than to participants) .....	<b>1c(7)</b>		
<b>(8)</b> Participant loans .....	<b>1c(8)</b>		
<b>(9)</b> Value of interest in common/collective trusts .....	<b>1c(9)</b>	47831908	50421613
<b>(10)</b> Value of interest in pooled separate accounts .....	<b>1c(10)</b>		
<b>(11)</b> Value of interest in master trust investment accounts .....	<b>1c(11)</b>		
<b>(12)</b> Value of interest in 103-12 investment entities .....	<b>1c(12)</b>		
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....	<b>1c(13)</b>	242069204	282840803
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) .....	<b>1c(14)</b>		
<b>(15)</b> Other .....	<b>1c(15)</b>	408548	935513

<b>1d</b> Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities .....	<b>1d(1)</b>		
(2) Employer real property .....	<b>1d(2)</b>		
<b>e</b> Buildings and other property used in plan operation .....	<b>1e</b>		
<b>f</b> Total assets (add all amounts in lines 1a through 1e) .....	<b>1f</b>	622767478	688894714
<b>Liabilities</b>			
<b>g</b> Benefit claims payable .....	<b>1g</b>		
<b>h</b> Operating payables .....	<b>1h</b>	148542	0
<b>i</b> Acquisition indebtedness .....	<b>1i</b>		
<b>j</b> Other liabilities .....	<b>1j</b>	153303	190780
<b>k</b> Total liabilities (add all amounts in lines 1g through 1j) .....	<b>1k</b>	301845	190780
<b>Net Assets</b>			
<b>l</b> Net assets (subtract line 1k from line 1f) .....	<b>1l</b>	622465633	688703934

**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.

<b>Income</b>		(a) Amount	(b) Total
<b>a Contributions:</b>			
(1) Received or receivable in cash from: <b>(A)</b> Employers .....	<b>2a(1)(A)</b>		
<b>(B)</b> Participants .....	<b>2a(1)(B)</b>		
<b>(C)</b> Others (including rollovers) .....	<b>2a(1)(C)</b>		
(2) Noncash contributions .....	<b>2a(2)</b>		
(3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>		0
<b>b Earnings on investments:</b>			
<b>(1) Interest:</b>			
<b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....	<b>2b(1)(A)</b>	125477	
<b>(B)</b> U.S. Government securities .....	<b>2b(1)(B)</b>	121227	
<b>(C)</b> Corporate debt instruments .....	<b>2b(1)(C)</b>	7469765	
<b>(D)</b> Loans (other than to participants) .....	<b>2b(1)(D)</b>		
<b>(E)</b> Participant loans .....	<b>2b(1)(E)</b>		
<b>(F)</b> Other .....	<b>2b(1)(F)</b>	33664	
<b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>		7750133
<b>(2) Dividends:</b>			
<b>(A)</b> Preferred stock .....	<b>2b(2)(A)</b>	108081	
<b>(B)</b> Common stock .....	<b>2b(2)(B)</b>	3947710	
<b>(C)</b> Registered investment company shares (e.g. mutual funds) .....	<b>2b(2)(C)</b>	4180294	
<b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>		8236085
<b>(3)</b> Rents .....	<b>2b(3)</b>		
<b>(4) Net gain (loss) on sale of assets:</b>			
<b>(A)</b> Aggregate proceeds .....	<b>2b(4)(A)</b>	233772792	
<b>(B)</b> Aggregate carrying amount (see instructions) .....	<b>2b(4)(B)</b>	217806250	
<b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....	<b>2b(4)(C)</b>		15966542
<b>(5) Unrealized appreciation (depreciation) of assets:</b>			
<b>(A)</b> Real estate .....	<b>2b(5)(A)</b>		
<b>(B)</b> Other .....	<b>2b(5)(B)</b>	38412638	
<b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....	<b>2b(5)(C)</b>		38412638

		(a) Amount	(b) Total
<b>(6)</b> Net investment gain (loss) from common/collective trusts.....	<b>2b(6)</b>		2490853
<b>(7)</b> Net investment gain (loss) from pooled separate accounts.....	<b>2b(7)</b>		
<b>(8)</b> Net investment gain (loss) from master trust investment accounts.....	<b>2b(8)</b>		
<b>(9)</b> Net investment gain (loss) from 103-12 investment entities.....	<b>2b(9)</b>		
<b>(10)</b> Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	<b>2b(10)</b>		40372301
<b>c</b> Other income.....	<b>2c</b>		25985
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total.....	<b>2d</b>		113254537

**Expenses**

<b>e</b> Benefit payment and payments to provide benefits:			
<b>(1)</b> Directly to participants or beneficiaries, including direct rollovers.....	<b>2e(1)</b>		
<b>(2)</b> To insurance carriers for the provision of benefits.....	<b>2e(2)</b>		
<b>(3)</b> Other.....	<b>2e(3)</b>		
<b>(4)</b> Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....	<b>2e(4)</b>		0
<b>f</b> Corrective distributions (see instructions).....	<b>2f</b>		
<b>g</b> Certain deemed distributions of participant loans (see instructions).....	<b>2g</b>		
<b>h</b> Interest expense.....	<b>2h</b>		
<b>i</b> Administrative expenses:			
<b>(1)</b> Salaries and allowances.....	<b>2i(1)</b>		
<b>(2)</b> Contract administrator fees.....	<b>2i(2)</b>	13500	
<b>(3)</b> Recordkeeping fees.....	<b>2i(3)</b>		
<b>(4)</b> IQPA audit fees.....	<b>2i(4)</b>		
<b>(5)</b> Investment advisory and investment management fees.....	<b>2i(5)</b>	247459	
<b>(6)</b> Bank or trust company trustee/custodial fees.....	<b>2i(6)</b>	26318	
<b>(7)</b> Actuarial fees.....	<b>2i(7)</b>		
<b>(8)</b> Legal fees.....	<b>2i(8)</b>		
<b>(9)</b> Valuation/appraisal fees.....	<b>2i(9)</b>		
<b>(10)</b> Other trustee fees and expenses.....	<b>2i(10)</b>		
<b>(11)</b> Other expenses.....	<b>2i(11)</b>		
<b>(12)</b> Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....	<b>2i(12)</b>		287277
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total.....	<b>2j</b>		287277

**Net Income and Reconciliation**

<b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> .....	<b>2k</b>		112967260
<b>l</b> Transfers of assets:			
<b>(1)</b> To this plan.....	<b>2l(1)</b>		10594935
<b>(2)</b> From this plan.....	<b>2l(2)</b>		57323894



**Part III Accountant's Opinion**

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

**Part IV Compliance Questions**

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

During the plan year:

	Yes	No	Amount
<b>a</b> Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) .....			
<b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) .....		X	
<b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....		X	
<b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.) .....		X	
<b>e</b> Was this plan covered by a fidelity bond? .....			
<b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....			
<b>g</b> 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? .....			
<b>h</b> 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? .....			
<b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....	X		
<b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.) .....	X		
<b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....			
<b>l</b> Has the plan failed to provide any benefit when due under the plan? .....			
<b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....			
<b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....			

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

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

<b>5b(1)</b> Name of plan(s)	<b>5b(2)</b> EIN(s)	<b>5b(3)</b> 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: 2023

**Schedule H, line 4j – Schedule of Reportable Transactions**

Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
<b>5% VALUE :</b>			<b>31,123,281.72</b>					
LH3F29530902	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	B	48,901,591.630	0.00	48,901,591.63	0.00	0.00	0.00
LH3F29530902	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	S	48,901,590.400	0.00	0.00	48,901,590.40	48,901,590.40	0.00
LH3F29545502	996087094 BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	B	48,901,591.630	0.00	48,901,591.63	0.00	0.00	0.00
LH3F29545502	996087094 BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	S	48,901,591.630	0.00	0.00	48,901,591.63	48,901,591.63	0.00
LH3F60914302	999496078 US DEBT INDEX FUND B	B	1,075,624.337	0.00	49,000,000.00	0.00	0.00	0.00
LH3F29530902	99VVCNRD0 NTGI-QM COMMON DAILY AGGREGATE BOND INDEX FUND NON-LENDING	S	515,938.020	0.00	0.00	48,901,591.63	55,571,090.38	-6,669,498.75



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

ALL VEBA II - LH3GVEBAII00

1/1/2023 - 12/31/2023

Status:REVISED

ALL VEBA II

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
<b>5% VALUE :</b>		<b>31,123,281.72</b>					
597	996086609	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	195,469,386.910	195,469,386.91	0.00	0.00	0.00
397	996086609	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	193,680,813.210	0.00	193,680,813.21	193,680,813.21	0.00
25	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	49,100,685.990	49,100,685.99	0.00	0.00	0.00
26	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	49,100,686.150	0.00	49,100,686.15	49,100,686.15	0.00
1	999496078	US DEBT INDEX FUND B	9.490	445.24	0.00	0.00	0.00
7	999496078	US DEBT INDEX FUND B	1,075,689.730	49,002,911.03	0.00	0.00	0.00
1	99VVCNRD0	NTGI-QM COMMON DAILY AGGREGATE BOND INDEX FUND NON-LENDING	515,938.020	0.00	48,901,591.63	55,571,090.38	-6,669,498.75
4	99VVCNRD0	NTGI-QM COMMON DAILY AGGREGATE BOND INDEX FUND NON-LENDING	4,711.300	449,322.33	0.00	0.00	0.00

# LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2023

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

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00687YAB1	ADIANT GLOBAL HOLDINGS LT 144A 7.000% 04/15/2028 DD 03/14/23	25,000.000	-25,000.00	25,013.70
031162DS6	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	394,000.000	-391,797.54	389,063.18
04288BAB6	ARSENAL AIC PARENT LLC 144A 8.000% 10/01/2030 DD 08/10/23	56,000.000	-56,000.00	56,420.00
049560BA2	ATMOS ENERGY CORP 6.200% 11/15/2053 DD 10/10/23	23,000.000	-22,944.57	23,108.10
05401AAS0	AVOLON HOLDINGS FUNDING L 144A 6.375% 05/04/2028 DD 05/04/23	217,000.000	-214,716.29	212,985.50
05635JAC4	BACARDI LTD / BACARDI-MAR 144A 5.900% 06/15/2043 DD 06/20/23	66,000.000	-65,763.06	65,935.77
059165EQ9	BALTIMORE GAS AND ELECTRIC CO 5.400% 06/01/2053 DD 05/10/23	51,000.000	-50,975.01	45,905.61
06051GKL2	BANK OF AMERICA CORP VAR RT 03/08/2037 DD 03/08/22	11,000.000	-9,419.52	9,699.36
07274EAM5	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	200,000.000	-199,924.00	202,540.00
1248EPCT8	CCO HOLDINGS LLC / CCO HO 144A 7.375% 03/01/2031 DD 02/13/23	80,000.000	-80,000.00	77,408.80
143658BL5	CARNIVAL CORP 144A 7.625% 03/01/2026 DD 11/25/20	13,000.000	-11,147.50	12,268.75
154915AA0	CENTRAL PARENT LLC / CDK 144A 8.000% 06/15/2029 DD 08/09/23	79,000.000	-79,180.00	78,913.10
19828TAD8	COLUMBIA PIPELINES OPERAT 144A 6.714% 08/15/2063 DD 08/08/23	38,000.000	-37,999.24	38,694.26
202795JY7	COMMONWEALTH EDISON CO 5.300% 02/01/2053 DD 01/10/23	125,000.000	-124,696.25	122,831.25
209111GC1	CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	14,000.000	-10,330.46	9,739.10
23166MAC7	CUSHMAN & WAKEFIELD US BO 144A 8.875% 09/01/2031 DD 08/24/23	30,000.000	-29,787.90	29,062.50
26884TAX0	ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23	454,000.000	-451,730.00	428,725.36
29357KAD5	ENOVA INTERNATIONAL INC 144A 8.500% 09/01/2024 DD 09/01/17	71,000.000	-69,225.00	70,822.50
30303M8Q8	META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	80,000.000	-81,426.40	78,860.80
33835PAA4	FIVE CORNERS FUNDING TRUS 144A 5.997% 02/15/2053 DD 03/08/23	370,000.000	-370,000.00	379,305.33
44332PAH4	HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23	155,000.000	-155,000.00	159,640.50
454889AV8	INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	31,000.000	-30,990.39	28,439.71
458140CG3	INTEL CORP 5.200% 02/10/2033 DD 02/10/23	165,000.000	-166,541.10	159,397.49
458140CK4	INTEL CORP 5.900% 02/10/2063 DD 02/10/23	184,000.000	-186,505.74	184,785.44
46115HCB1	INTESA SANPAOLO SPA 144A VAR RT 06/20/2054 DD 06/20/23	200,000.000	-200,000.00	200,186.00
46124HAH9	INTUIT INC 5.500% 09/15/2053 DD 09/15/23	48,000.000	-47,602.56	50,125.92
46647PDR4	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	470,000.000	-470,000.00	470,509.06
46647PDY9	JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	345,000.000	-345,000.00	342,705.75
49177JAQ5	KENVUE INC 144A 5.200% 03/22/2063 DD 03/22/23	94,000.000	-93,342.00	94,313.68
50168QAE5	LABL INC 144A 9.500% 11/01/2028 DD 04/03/23	16,000.000	-16,000.00	16,473.12
50190EAC8	LCM INVESTMENTS HOLDINGS 144A 8.250% 08/01/2031 DD 07/26/23	37,000.000	-37,000.00	37,305.25
531968AA3	LIGHT & WONDER INTERNATIO 144A 7.500% 09/01/2031 DD 08/23/23	44,000.000	-44,000.00	44,330.00
55261FAS3	M&T BANK CORP VAR RT 10/30/2029 DD 10/30/23	32,000.000	-32,000.00	34,423.36
61747YFJ9	MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23	95,000.000	-95,000.00	104,370.58
62482BAB8	MEDLINE BORROWER LP 144A 5.250% 10/01/2029 DD 10/15/21	214,000.000	-179,438.75	186,715.00
65505PAA5	NOBLE FINANCE II LLC 144A 8.000% 04/15/2030 DD 04/18/23	39,000.000	-39,000.00	39,195.00
66977WAT6	NOVA CHEMICALS CORP 144A 8.500% 11/15/2028 DD 11/28/23	46,000.000	-45,994.94	46,534.98
76774LAB3	RITCHIE BROS HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23	23,000.000	-23,000.00	23,287.50
76774LAC1	RITCHIE BROS HOLDINGS INC 144A 7.750% 03/15/2031 DD 03/15/23	34,000.000	-34,000.00	34,510.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
85205TAR1	SPIRIT AEROSYSTEMS INC 144A 9.750% 11/15/2030 DD 11/21/23	62,000.000	-62,000.00	66,464.00
89788MAP7	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	330,000.000	-330,000.00	331,151.70
91327TAA9	UNITI GROUP LP / UNITI GR 144A 10.500% 02/15/2028 DD 02/14/23	8,000.000	-8,000.00	8,070.00
92857WBY5	VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	27,000.000	-26,887.41	25,286.58
95000U3H4	WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	147,000.000	-147,000.00	150,003.63
958667AE7	WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	115,000.000	-114,687.20	116,658.45
99F106F3A	US 10YR ULTRA FUTURE (CBT) EXP JUN 23	47.000	0.00	-4,398.44
99F106I3A	US 10YR ULTRA FUTURE (CBT) EXP SEP 23	29.000	0.00	86,111.76
99F106L3A	US 10YR ULTRA FUTURE (CBT) EXP DEC 23	43.000	0.00	13,346.98
99F133F3A	US LONG BOND FUTURE (CBT) EXP JUN 23	83.000	0.00	58,288.74
99F133I3A	US LONG BOND FUTURE (CBT) EXP SEP 23	81.000	0.00	-531,842.77
99F133L3A	US TREAS BD FUTURE (CBT) EXP DEC 23	90.000	0.00	-318,481.01
99F139F3A	US 10 YR TREAS NTS FUT (CBT) EXP JUN 23	79.000	0.00	-112,259.23
99F139I3A	US 10YR NOTE FUTURE (CBT) EXP SEP 23	64.000	0.00	226,774.64
99F139L3A	US 10YR NOTE FUTURE (CBT) EXP DEC 23	67.000	0.00	73,792.76
99F183F3A	US 5YR NOTE FUTURE (CBT) EXP JUN 23	31.000	0.00	-6,123.18
99F183I3A	US 5YR TREAS NTS FUTURE (CBT) EXP SEP 23	24.000	0.00	-17,905.95
99F183L3A	US 5YR NOTE FUTURE (CBT) EXP DEC 23	17.000	0.00	-793.95
99F700F3A	US ULTRA BOND FUT (CBT) EXP JUN 23	22.000	0.00	3,041.61
99F700I3A	US ULTRA BOND (CBT) EXP SEP 23	16.000	0.00	-46,613.83
99F700L3A	US ULTRA BOND (CBT) EXP DEC 23	37.000	0.00	-18,038.94
ED4741846	MERCK KGAA	10,100.000	-2,024,360.04	1,822,651.49



# LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2023

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

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
<b>INTEREST-BEARING CASH</b>					
LH3F20174602	XX9123458 EUR (EURO)	35.920	36.12	39.68	3.56
LH3F29525102	XX9123458 EUR (EURO)	0.440	0.49	0.49	0.00
<b>TOTAL INTEREST-BEARING CASH</b>			<b>36.61</b>	<b>40.17</b>	<b>3.56</b>
<b>U. S. GOVERNMENT SECURITIES</b>					
LH3F29523402	912810TU2 U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	2,012,000.000	1,887,035.34	2,061,354.36	174,319.02
LH3F29535502	880591EY4 TENNESSEE VALLEY AUTH BD 4.250% 09/15/2052 DD 09/13/22	165,000.000	159,696.90	153,258.60	(6,438.30)
LH3F29535502	912810SP4 U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	523,000.000	482,019.11	293,083.97	(188,935.14)
LH3F29535502	912810SX7 U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	419,000.000	462,796.24	300,536.13	(162,260.11)
LH3F29535502	912810SZ2 U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21	378,000.000	369,311.41	248,149.44	(121,161.97)
LH3F29535502	912810TB4 U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21	698,000.000	592,287.02	443,669.74	(148,617.28)
LH3F29535502	912810TD0 U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	226,000.000	189,902.28	157,485.84	(32,416.44)
LH3F29535502	912810TF5 U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22	328,000.000	291,893.07	252,661.68	(39,231.39)
LH3F29535502	912810TL2 U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22	82,000.000	85,949.46	81,285.78	(4,663.68)
LH3F29535502	912810TN8 U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23	391,000.000	368,586.88	362,804.99	(5,781.89)
LH3F29535502	912810TR9 U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23	235,000.000	193,852.11	218,329.10	24,476.99
LH3F29535502	912810TS7 U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23	457,000.000	438,052.35	437,294.16	(758.19)
LH3F29535502	912810TT5 U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	172,000.000	158,967.27	174,688.36	15,721.09
LH3F29535502	912810TU2 U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	57,000.000	53,072.34	58,398.21	5,325.87
LH3F29535502	912810TW8 U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	404,000.000	428,305.78	434,869.64	6,563.86
LH3F29535502	91282CJJ1 U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	60,000.000	62,903.90	63,121.80	217.90
<b>TOTAL U. S. GOVERNMENT SECURITIES</b>			<b>6,224,631.46</b>	<b>5,740,991.80</b>	<b>-483,639.66</b>
<b>CORPORATE DEBT INSTRUMENTS - PREFERRED</b>					
LH3F20174602	02154CAF0 ALTICE FINANCING SA 144A 5.000% 01/15/2028 DD 01/22/20	535,000.000	482,837.50	484,651.15	1,813.65
LH3F20174602	02156LAH4 ALTICE FRANCE SA 144A 5.500% 10/15/2029 DD 10/06/21	830,000.000	751,150.00	650,479.30	(100,670.70)
LH3F20174602	023771T32 AMERICAN AIRLINES INC 144A 7.250% 02/15/2028 DD 02/15/23	75,000.000	75,000.00	75,726.75	726.75
LH3F20174602	118230AU5 BUCKEYE PARTNERS LP 144A 4.500% 03/01/2028 DD 02/19/20	136,000.000	130,888.16	128,690.00	(2,198.16)
LH3F20174602	18539UAC9 CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19	200,000.000	201,750.00	192,584.00	(9,166.00)
LH3F20174602	201723AQ6 COMMERCIAL METALS CO 4.125% 01/15/2030 DD 01/28/22	300,000.000	281,012.58	274,944.00	(6,068.58)
LH3F20174602	205768AT1 COMSTOCK RESOURCES INC 144A 5.875% 01/15/2030 DD 06/28/21	225,000.000	194,812.20	195,048.00	235.80
LH3F20174602	20914UAF3 CONSOLIDATED ENERGY FINAN 144A 5.625% 10/15/2028 DD 10/07/21	445,000.000	407,147.25	376,817.10	(30,330.15)
LH3F20174602	23918KAS7 DAVITA INC 144A 4.625% 06/01/2030 DD 06/09/20	250,000.000	201,324.86	218,047.50	16,722.64
LH3F20174602	29357KAH6 ENOVA INTERNATIONAL INC 144A 11.250% 12/15/2028 DD 12/06/23	90,000.000	89,152.20	92,719.80	3,567.60
LH3F20174602	30251GBA4 FMG RESOURCES AUGUST 2006 144A 4.500% 09/15/2027 DD 09/16/19	380,000.000	372,400.00	365,153.40	(7,246.60)
LH3F20174602	345370DA5 FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21	320,000.000	284,800.00	266,438.40	(18,361.60)
LH3F20174602	345397C27 FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	285,000.000	289,582.80	278,231.25	(11,351.55)
LH3F20174602	36485MAL3 GARDA WORLD SECURITY CORP 144A 6.000% 06/01/2029 DD 06/01/21	310,000.000	268,207.50	278,032.80	9,825.30
LH3F20174602	380355AH0 GOEASY LTD 144A 9.250% 12/01/2028 DD 11/28/23	325,000.000	325,262.50	347,090.25	21,827.75
LH3F20174602	41984LAA5 HAWAIIAN BRAND INTELLECTU 144A 5.750% 01/20/2026 DD 02/04/21	331,294.000	303,474.07	311,873.55	8,399.48

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	45344LAA1 CRESCENT ENERGY FINANCE L 144A 7.250% 05/01/2026 DD 05/06/21	275,000.000	276,375.00	276,584.00	209.00
LH3F20174602	48020RAB1 JONES DESLAURIERS INSURAN 144A 8.500% 03/15/2030 DD 03/16/23	258,000.000	257,012.50	270,933.54	13,921.04
LH3F20174602	48850PAA2 KEN GARFF AUTOMOTIVE LLC 144A 4.875% 09/15/2028 DD 09/23/20	254,000.000	227,989.92	240,383.06	12,393.14
LH3F20174602	50168QAC9 LABL INC 144A 5.875% 11/01/2028 DD 10/29/21	295,000.000	280,087.75	267,712.50	(12,375.25)
LH3F20174602	57701RAJ1 MATTAMY GROUP CORP 144A 5.250% 12/15/2027 DD 12/05/19	210,000.000	209,737.50	203,968.80	(5,768.70)
LH3F20174602	58547DAD1 MELCO RESORTS FINANCE LTD 144A 5.375% 12/04/2029 DD 12/04/19	535,000.000	447,032.50	470,997.95	23,965.45
LH3F20174602	59155LAA0 MAVIS TIRE EXPRESS SERVIC 144A 6.500% 05/15/2029 DD 05/04/21	191,000.000	168,915.00	172,727.03	3,812.03
LH3F20174602	603051AD5 MINERAL RESOURCES LTD 144A 8.500% 05/01/2030 DD 05/02/22	32,000.000	31,847.50	33,354.56	1,507.06
LH3F20174602	603051AE3 MINERAL RESOURCES LTD 144A 9.250% 10/01/2028 DD 10/03/23	154,000.000	154,400.00	163,820.58	9,420.58
LH3F20174602	60855RAK6 MOLINA HEALTHCARE INC 144A 3.875% 11/15/2030 DD 11/17/20	300,000.000	259,500.00	269,580.00	10,080.00
LH3F20174602	668771AK4 GEN DIGITAL INC 144A 6.750% 09/30/2027 DD 09/19/22	85,000.000	85,080.00	86,442.45	1,362.45
LH3F20174602	70339PAA7 PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20	290,000.000	285,890.70	274,299.40	(11,591.30)
LH3F20174602	78351MAA0 RYAN SPECIALTY LLC 144A 4.375% 02/01/2030 DD 02/03/22	225,000.000	201,375.00	208,687.50	7,312.50
LH3F20174602	812127AA6 SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23	23,000.000	23,000.00	23,189.52	189.52
LH3F20174602	82967NBJ6 SIRIUS XM RADIO INC 144A 4.000% 07/15/2028 DD 06/21/21	514,000.000	438,185.00	475,033.66	36,848.66
LH3F20174602	83600GAA2 SOTHEBY'S/BIDFAIR HOLDING 144A 5.875% 06/01/2029 DD 05/18/21	490,000.000	457,579.00	427,975.80	(29,603.20)
LH3F20174602	86304TAA6 STRATHCONA RESOURCES LTD/ 144A 6.875% 08/01/2026 DD 07/20/21	411,000.000	405,812.50	392,500.89	(13,311.61)
LH3F20174602	87952VAP1 TELESAT CANADA / TELESAT 144A 4.875% 06/01/2027 DD 12/06/19	330,000.000	243,431.45	195,020.10	(48,411.35)
LH3F20174602	896288AA5 TRINET GROUP INC 144A 3.500% 03/01/2029 DD 02/26/21	275,000.000	255,631.75	246,991.25	(8,640.50)
LH3F20174602	90320BAA7 SUNRISE FINCO I BV 144A 4.875% 07/15/2031 DD 04/21/21	210,000.000	198,174.90	184,823.10	(13,351.80)
LH3F20174602	914906AU6 UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20	265,000.000	278,250.00	264,252.70	(13,997.30)
LH3F20174602	914906AX0 UNIVISION COMMUNICATIONS 144A 7.375% 06/30/2030 DD 06/24/22	115,000.000	114,769.13	114,678.00	(91.13)
LH3F20174602	92328MAA1 VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	315,000.000	307,125.00	286,020.00	(21,105.00)
LH3F20174602	93627CAB7 WARRIOR MET COAL INC 144A 7.875% 12/01/2028 DD 12/06/21	90,000.000	94,500.00	89,307.90	(5,192.10)
LH3F29523402	00108WAK6 AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	652,000.000	625,184.17	471,656.80	(153,527.37)
LH3F29523402	00108WAQ3 AEP TEXAS INC 5.250% 05/15/2052 DD 05/18/22	180,000.000	169,237.30	174,574.80	5,337.50
LH3F29523402	00817YAZ1 AETNA INC 3.875% 08/15/2047 DD 08/10/17	109,000.000	85,506.14	85,548.65	42.51
LH3F29523402	023135CB0 AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	255,000.000	175,746.00	190,411.05	14,665.05
LH3F29523402	023135CK0 AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	75,000.000	74,649.00	66,581.25	(8,067.75)
LH3F29523402	06051GKC2 BANK OF AMERICA CORP VAR RT 09/21/2036 DD 09/21/21	267,000.000	231,143.10	211,856.49	(19,286.61)
LH3F29523402	06051GKD0 BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	839,000.000	788,904.08	696,948.91	(91,955.17)
LH3F29523402	06051GKK4 BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	542,000.000	471,967.55	461,122.76	(10,844.79)
LH3F29523402	067316AH2 BACARDI LTD 144A 5.300% 05/15/2048 DD 04/30/18	130,000.000	108,258.80	124,681.70	16,422.90
LH3F29523402	084659BF7 BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	150,000.000	145,204.30	134,014.50	(11,189.80)
LH3F29523402	084664DB4 BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	575,000.000	558,922.23	483,316.25	(75,605.98)
LH3F29523402	10373QBS8 BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	90,000.000	65,642.40	63,395.10	(2,247.30)
LH3F29523402	126408HW6 CSX CORP 5.200% 11/15/2033 DD 09/07/23	350,000.000	332,307.24	365,673.00	33,365.76
LH3F29523402	126650CZ1 CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	70,000.000	61,203.10	65,774.10	4,571.00
LH3F29523402	15135BAX9 CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	263,000.000	205,854.30	219,055.33	13,201.03
LH3F29523402	15135UAX7 CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	321,000.000	320,939.89	236,933.31	(84,006.58)
LH3F29523402	161175CG7 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	378,000.000	284,837.49	238,790.16	(46,047.33)
LH3F29523402	17327CAQ6 CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22	346,000.000	347,671.66	295,701.98	(51,969.68)
LH3F29523402	20030NDU2 COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	46,000.000	29,398.14	30,412.90	1,014.76

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	25243YBN8 DIAGEO CAPITAL PLC 5.625% 10/05/2033 DD 10/05/23	585,000.000	583,356.75	632,022.30	48,665.55
LH3F29523402	25746UDQ9 DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	45,000.000	44,418.60	41,563.35	(2,855.25)
LH3F29523402	26443TAC0 DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	165,000.000	107,926.50	107,089.95	(836.55)
LH3F29523402	26444HAR2 DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23	87,000.000	86,471.04	99,667.20	13,196.16
LH3F29523402	28370TAF6 KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	105,000.000	94,078.71	90,324.15	(3,754.56)
LH3F29523402	35137LAK1 FOX CORP 5.576% 01/25/2049 DD 01/25/20	115,000.000	94,569.10	111,432.70	16,863.60
LH3F29523402	38141GYJ7 GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	1,296,000.000	1,134,843.95	1,065,441.60	(69,402.35)
LH3F29523402	404280CT4 HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21	347,000.000	352,753.48	290,161.40	(62,592.08)
LH3F29523402	458140BW9 INTEL CORP 3.050% 08/12/2051 DD 08/12/21	425,000.000	436,990.72	300,793.75	(136,196.97)
LH3F29523402	459200KZ3 INTERNATIONAL BUSINESS MACHINE 5.100% 02/06/2053 DD 02/06/23	200,000.000	199,238.00	200,672.00	1,434.00
LH3F29523402	46647PCC8 JPMORGAN CHASE & CO VAR RT 04/22/2032 DD 04/22/21	112,000.000	92,880.48	94,912.16	2,031.68
LH3F29523402	50249AAJ2 LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	155,000.000	109,616.00	113,112.80	3,496.80
LH3F29523402	548661EF0 LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	586,000.000	564,717.83	493,564.36	(71,153.47)
LH3F29523402	571676AG0 MARS INC 144A 4.125% 04/01/2054 DD 03/29/19	25,000.000	18,925.00	21,342.75	2,417.75
LH3F29523402	571676AH8 MARS INC 144A 4.200% 04/01/2059 DD 03/29/19	250,000.000	189,705.80	215,967.50	26,261.70
LH3F29523402	59156RCC0 METLIFE INC 5.000% 07/15/2052 DD 07/11/22	239,000.000	242,298.30	238,098.97	(4,199.33)
LH3F29523402	61747YED3 MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	284,000.000	272,111.60	231,877.48	(40,234.12)
LH3F29523402	62954HAL2 NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	166,000.000	164,187.28	124,056.78	(40,130.50)
LH3F29523402	63946BAJ9 NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	946,000.000	897,239.91	865,807.58	(31,432.33)
LH3F29523402	64952GAT5 NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	270,000.000	302,120.65	216,899.10	(85,221.55)
LH3F29523402	65473QBB8 NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	326,000.000	353,116.52	317,732.64	(35,383.88)
LH3F29523402	655844CU0 NORFOLK SOUTHERN CORP 5.950% 03/15/2064 DD 11/22/23	140,000.000	139,609.40	156,917.60	17,308.20
LH3F29523402	666807BP6 NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	267,000.000	261,134.39	229,486.50	(31,647.89)
LH3F29523402	668138AC4 NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	410,000.000	378,021.80	305,245.00	(72,776.80)
LH3F29523402	68389XBX2 ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	252,000.000	283,154.67	187,470.36	(95,684.31)
LH3F29523402	693475BU8 PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	280,000.000	280,507.92	311,421.60	30,913.68
LH3F29523402	695114DA3 PACIFICORP 5.500% 05/15/2054 DD 05/17/23	225,000.000	199,539.00	221,424.75	21,885.75
LH3F29523402	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	1,205,000.000	1,158,672.92	1,204,457.75	45,784.83
LH3F29523402	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	225,000.000	224,219.25	228,215.25	3,996.00
LH3F29523402	771196CG5 ROCHE HOLDINGS INC 144A 5.489% 11/13/2030 DD 11/13/23	260,000.000	261,183.00	274,924.00	13,741.00
LH3F29523402	878091BD8 TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	218,000.000	208,321.64	206,313.02	(2,008.62)
LH3F29523402	878091BG1 TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	185,000.000	181,558.00	137,044.30	(44,513.70)
LH3F29523402	89153VAW9 TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20	90,000.000	90,000.00	67,093.20	(22,906.80)
LH3F29523402	911363AM1 UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20	195,000.000	202,068.75	177,177.00	(24,891.75)
LH3F29523402	91159HJN1 US BANCORP VAR RT 06/12/2034 DD 06/12/23	186,000.000	186,000.00	192,234.72	6,234.72
LH3F29523402	913017BK4 RTX CORP 6.050% 06/01/2036 DD 05/26/06	18,000.000	19,882.08	19,524.24	(357.84)
LH3F29523402	91324PEW8 UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	145,000.000	136,050.60	147,095.25	11,044.65
LH3F29523402	91324PEX6 UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	152,000.000	150,879.76	155,844.08	4,964.32
LH3F29523402	927804GN8 VIRGINIA ELECTRIC AND POWER CO 5.700% 08/15/2053 DD 08/10/23	156,000.000	155,441.52	165,959.04	10,517.52
LH3F29523402	95000U3F8 WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	1,000,000.000	962,918.75	1,020,260.00	57,341.25
LH3F29535502	00115AAK5 AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	121,000.000	127,784.72	96,337.78	(31,446.94)
LH3F29535502	00115AAN9 AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	153,000.000	152,409.42	99,497.43	(52,911.99)
LH3F29535502	00287YCA5 ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	260,000.000	263,903.92	235,645.80	(28,258.12)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	00287YCB3 ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	269,000.000	260,205.34	240,529.04	(19,676.30)
LH3F29535502	023135CK0 AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	165,000.000	164,227.80	146,478.75	(17,749.05)
LH3F29535502	03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	516,000.000	588,893.74	506,087.64	(82,806.10)
LH3F29535502	037833DW7 APPLE INC 2.650% 05/11/2050 DD 05/11/20	28,000.000	18,770.08	19,350.80	580.72
LH3F29535502	037833EL0 APPLE INC 2.850% 08/05/2061 DD 08/05/21	470,000.000	400,729.89	322,744.30	(77,985.59)
LH3F29535502	04316JAG4 ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	33,000.000	32,589.48	38,562.15	5,972.67
LH3F29535502	05581KAG6 BNP PARIBAS SA 144A VAR RT 12/05/2034 DD 12/05/23	203,000.000	203,000.00	212,465.89	9,465.89
LH3F29535502	06051GHU6 BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	144,000.000	168,808.32	126,110.88	(42,697.44)
LH3F29535502	06051GJM2 BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	164,000.000	160,897.35	111,352.72	(49,544.63)
LH3F29535502	06051GJW0 BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	104,000.000	104,000.00	81,755.44	(22,244.56)
LH3F29535502	06652KAB9 BANKUNITED INC 5.125% 06/11/2030 DD 06/11/20	145,000.000	148,382.83	132,448.80	(15,934.03)
LH3F29535502	075887BX6 BECTON DICKINSON & CO 4.669% 06/06/2047 DD 06/06/17	234,000.000	198,079.42	219,314.16	21,234.74
LH3F29535502	097023BS3 BOEING CO/THE 3.375% 06/15/2046 DD 05/18/16	156,000.000	110,416.32	115,177.92	4,761.60
LH3F29535502	10373QBG4 BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	421,000.000	404,552.63	299,331.00	(105,221.63)
LH3F29535502	110122DS4 BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	163,000.000	157,973.23	103,806.55	(54,166.68)
LH3F29535502	114259AU8 BROOKLYN UNION GAS CO/THE 144A 4.487% 03/04/2049 DD 03/04/19	194,000.000	204,012.60	153,729.48	(50,283.12)
LH3F29535502	12189LAN1 BURLINGTON NORTHERN SANTA FE L 4.450% 03/15/2043 DD 03/12/13	403,000.000	429,829.31	375,450.92	(54,378.39)
LH3F29535502	125523BK5 CIGNA GROUP/THE 3.875% 10/15/2047 DD 04/15/20	37,000.000	32,670.63	30,233.44	(2,437.19)
LH3F29535502	12661PAE9 CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22	44,000.000	43,874.16	42,056.08	(1,818.08)
LH3F29535502	136375DB5 CANADIAN NATIONAL RAILWAY CO 4.400% 08/05/2052 DD 08/05/22	37,000.000	36,847.19	34,867.32	(1,979.87)
LH3F29535502	13648TAH0 CANADIAN PACIFIC RAILWAY CO 4.200% 11/15/2069 DD 04/19/23	100,000.000	80,672.00	83,158.00	2,486.00
LH3F29535502	161175BT0 CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	110,000.000	115,702.19	85,256.60	(30,445.59)
LH3F29535502	161175BY9 CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	137,000.000	134,083.35	85,830.50	(48,252.85)
LH3F29535502	161175BZ6 CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	124,000.000	100,387.18	87,904.84	(12,482.34)
LH3F29535502	161175CG7 CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	231,000.000	229,119.66	145,927.32	(83,192.34)
LH3F29535502	166756AU0 CHEVRON USA INC 5.250% 11/15/2043 DD 11/15/20	47,000.000	48,824.07	49,483.48	659.41
LH3F29535502	166756AX4 CHEVRON USA INC 4.200% 10/15/2049 DD 10/15/20	71,000.000	85,349.23	62,674.54	(22,674.69)
LH3F29535502	172967NF4 CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	30,000.000	22,278.90	21,658.80	(620.10)
LH3F29535502	17327CAR4 CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	39,000.000	39,000.00	40,428.57	1,428.57
LH3F29535502	20030NCC3 COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	239,000.000	214,871.98	201,355.11	(13,516.87)
LH3F29535502	20030NCL3 COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	375,000.000	415,718.08	363,585.00	(52,133.08)
LH3F29535502	205887CE0 CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	240,000.000	291,385.23	233,076.00	(58,309.23)
LH3F29535502	209111FD0 CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	39,000.000	33,608.82	35,036.04	1,427.22
LH3F29535502	22822VAM3 CROWN CASTLE INC 5.200% 02/15/2049 DD 02/11/19	238,000.000	248,628.08	225,143.24	(23,484.84)
LH3F29535502	24703DBF7 DELL INTERNATIONAL LLC / EMC C 3.375% 12/15/2041 DD 06/15/23	113,000.000	102,949.80	85,490.15	(17,459.65)
LH3F29535502	25160PAG2 DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22	200,000.000	200,000.00	164,344.00	(35,656.00)
LH3F29535502	26442CAP9 DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	236,000.000	262,636.28	189,187.04	(73,449.24)
LH3F29535502	26442CBH6 DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	37,000.000	36,884.19	28,455.22	(8,428.97)
LH3F29535502	26442CBL7 DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	27,000.000	26,901.99	27,905.58	1,003.59
LH3F29535502	26442EAK6 DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	27,000.000	26,968.41	28,392.66	1,424.25
LH3F29535502	26442UAP9 DUKE ENERGY PROGRESS LLC 4.000% 04/01/2052 DD 03/17/22	56,000.000	40,410.16	46,216.80	5,806.64
LH3F29535502	26443TAB2 DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	206,000.000	204,095.83	150,009.20	(54,086.63)
LH3F29535502	26444HAN1 DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	35,000.000	34,776.70	38,444.70	3,668.00





Schedule of Investments at End of Plan Year at Historical Cost

Report ID: M1102

Status: REVISED

ALL VEBA II - LH3GVEBAII00

1/1/2023 - 12/31/2023

ALL VEBA II

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	277432AX8 EASTMAN CHEMICAL CO 5.750% 03/08/2033 DD 03/08/23	104,000.000	103,984.40	107,584.88	3,600.48
LH3F29535502	278865BN9 ECOLAB INC 2.700% 12/15/2051 DD 12/15/21	107,000.000	106,737.85	72,742.88	(33,994.97)
LH3F29535502	29273RAP4 ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	63,000.000	69,479.47	63,434.07	(6,045.40)
LH3F29535502	29365TAH7 ENTERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	189,000.000	196,425.63	172,982.25	(23,443.38)
LH3F29535502	29366MAB4 ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	203,000.000	197,153.83	128,068.64	(69,085.19)
LH3F29535502	29366WAB2 ENTERGY MISSISSIPPI LLC 3.500% 06/01/2051 DD 05/22/20	47,000.000	47,789.31	34,917.24	(12,872.07)
LH3F29535502	29379VBY8 ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	81,000.000	64,011.87	64,706.04	694.17
LH3F29535502	29379VCA9 ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	55,000.000	45,189.10	40,257.80	(4,931.30)
LH3F29535502	29736RAU4 ESTEE LAUDER COS INC/THE 5.150% 05/15/2053 DD 05/12/23	141,000.000	140,231.55	144,102.00	3,870.45
LH3F29535502	337738BH0 FISERV INC 5.625% 08/21/2033 DD 08/21/23	79,000.000	78,345.88	82,912.87	4,566.99
LH3F29535502	34531XAC8 FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	105,000.000	102,825.25	67,032.00	(35,793.25)
LH3F29535502	38141GCU6 GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	2,000.000	2,364.90	2,201.18	(163.72)
LH3F29535502	38141GXA7 GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	299,000.000	330,499.72	271,399.31	(59,100.41)
LH3F29535502	38141GYC2 GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	86,000.000	86,000.00	66,075.52	(19,924.48)
LH3F29535502	406216BE0 HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	70,000.000	76,005.17	65,858.10	(10,147.07)
LH3F29535502	437076CK6 HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	122,000.000	117,974.00	83,646.86	(34,327.14)
LH3F29535502	440452AJ9 HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	64,000.000	63,539.20	46,455.04	(17,084.16)
LH3F29535502	444859BX9 HUMANA INC 5.500% 03/15/2053 DD 03/13/23	26,000.000	25,072.06	27,016.86	1,944.80
LH3F29535502	45866FAX2 INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	89,000.000	91,445.10	89,277.44	(2,167.66)
LH3F29535502	45866FAY0 INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	58,000.000	58,180.41	59,557.91	1,377.50
LH3F29535502	461070AR5 INTERSTATE POWER AND LIGHT CO 3.500% 09/30/2049 DD 09/26/19	88,000.000	88,242.24	65,370.80	(22,871.44)
LH3F29535502	46124HAG1 INTUIT INC 5.200% 09/15/2033 DD 09/15/23	49,000.000	49,777.14	51,427.46	1,650.32
LH3F29535502	46647PBV7 JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	819,000.000	808,161.24	582,562.89	(225,598.35)
LH3F29535502	46647PCE4 JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	212,000.000	212,000.00	159,197.16	(52,802.84)
LH3F29535502	491386AP3 KENTUCKY POWER CO 144A 7.000% 11/15/2033 DD 11/10/23	130,000.000	129,767.30	139,973.60	10,206.30
LH3F29535502	49177JAP7 KENVUE INC 5.050% 03/22/2053 DD 09/22/23	38,000.000	37,756.04	39,479.72	1,723.68
LH3F29535502	501044DF5 KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	27,000.000	20,734.51	21,276.81	542.30
LH3F29535502	532457CH9 ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	53,000.000	52,281.85	55,167.70	2,885.85
LH3F29535502	548661EF0 LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	69,000.000	68,948.25	58,115.94	(10,832.31)
LH3F29535502	571676AD7 MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	142,000.000	149,258.28	124,793.86	(24,464.42)
LH3F29535502	58013MFC3 MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	71,000.000	78,019.31	64,955.06	(13,064.25)
LH3F29535502	58013MFK5 MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	126,000.000	115,047.16	101,414.88	(13,632.28)
LH3F29535502	58933YBN4 MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	83,000.000	82,637.29	86,939.18	4,301.89
LH3F29535502	594918CC6 MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	99,000.000	90,159.15	67,930.83	(22,228.32)
LH3F29535502	594918CE2 MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	26,000.000	18,451.42	19,283.16	831.74
LH3F29535502	595620AW5 MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21	153,000.000	151,915.23	99,281.70	(52,633.53)
LH3F29535502	615369AV7 MOODY'S CORP 2.750% 08/19/2041 DD 08/19/21	122,000.000	119,219.62	89,130.76	(30,088.86)
LH3F29535502	61744YAL2 MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	205,000.000	210,753.18	179,705.05	(31,048.13)
LH3F29535502	61772BAC7 MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	14,000.000	14,000.00	10,792.04	(3,207.96)
LH3F29535502	644188BH6 NEW ENGLAND POWER CO 144A 5.936% 11/25/2052 DD 11/25/22	54,000.000	54,000.00	56,551.50	2,551.50
LH3F29535502	649840CV5 NEW YORK STATE ELECTRIC & 144A 5.850% 08/15/2033 DD 08/08/23	39,000.000	38,937.99	40,918.80	1,980.81
LH3F29535502	665501AM4 NORTHERN NATURAL GAS CO 144A 3.400% 10/16/2051 DD 04/09/21	141,000.000	139,753.56	99,514.98	(40,238.58)
LH3F29535502	668138AC4 NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	170,000.000	171,120.38	126,565.00	(44,555.38)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	674599CJ2 OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	167,000.000	128,380.37	135,954.70	7,574.33
LH3F29535502	678858BS9 OKLAHOMA GAS AND ELECTRIC CO 3.850% 08/15/2047 DD 08/11/17	103,000.000	104,359.54	81,787.15	(22,572.39)
LH3F29535502	694308HL4 PACIFIC GAS AND ELECTRIC CO 4.300% 03/15/2045 DD 11/06/14	180,000.000	154,458.65	141,328.80	(13,129.85)
LH3F29535502	694308HY6 PACIFIC GAS AND ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	300,000.000	305,954.00	221,169.00	(84,785.00)
LH3F29535502	694476AF9 PACIFIC LIFECORP 144A 5.400% 09/15/2052 DD 09/15/22	137,000.000	136,797.24	137,034.25	237.01
LH3F29535502	695114CY2 PACIFICORP 2.900% 06/15/2052 DD 07/09/21	214,000.000	212,358.62	138,192.64	(74,165.98)
LH3F29535502	707567AE3 PENN MUTUAL LIFE INSURANC 144A 3.800% 04/29/2061 DD 04/29/21	52,000.000	52,000.00	35,061.00	(16,939.00)
LH3F29535502	713448BZ0 PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	27,000.000	24,876.72	24,516.00	(360.72)
LH3F29535502	713448EP9 PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	302,000.000	295,461.50	222,564.94	(72,896.56)
LH3F29535502	716973AE2 PFIZER INVESTMENT ENTERPRISES 4.750% 05/19/2033 DD 05/19/23	78,000.000	77,883.00	78,191.10	308.10
LH3F29535502	716973AF9 PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	53,000.000	51,940.00	52,976.15	1,036.15
LH3F29535502	716973AG7 PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	224,000.000	216,143.97	229,582.08	13,438.11
LH3F29535502	716973AH5 PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	298,000.000	286,839.52	302,258.42	15,418.90
LH3F29535502	743315AX1 PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	39,000.000	40,122.66	33,082.53	(7,040.13)
LH3F29535502	744320BF8 PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18	35,000.000	36,303.50	33,614.00	(2,689.50)
LH3F29535502	744448CQ2 PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18	96,000.000	102,213.52	78,211.20	(24,002.32)
LH3F29535502	744533BP4 PUBLIC SERVICE CO OF OKLAHOMA 3.150% 08/15/2051 DD 08/13/21	147,000.000	146,376.72	100,715.58	(45,661.14)
LH3F29535502	74456QCA2 PUBLIC SERVICE ELECTRIC AND GA 3.200% 08/01/2049 DD 08/12/19	83,000.000	83,878.45	61,487.23	(22,391.22)
LH3F29535502	74460WAH0 PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	26,000.000	25,930.32	27,283.36	1,353.04
LH3F29535502	745332CH7 PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	140,000.000	145,455.63	118,141.80	(27,313.83)
LH3F29535502	74762EAJ1 QUANTA SERVICES INC 3.050% 10/01/2041 DD 09/23/21	196,000.000	144,568.91	143,899.28	(669.63)
LH3F29535502	75513ECX7 RTX CORP 6.400% 03/15/2054 DD 11/08/23	89,000.000	89,688.45	103,428.68	13,740.23
LH3F29535502	771196BY7 ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	305,000.000	305,000.00	206,417.90	(98,582.10)
LH3F29535502	797440CA0 SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21	214,000.000	212,647.52	151,158.90	(61,488.62)
LH3F29535502	824348BP0 SHERWIN-WILLIAMS CO/THE 2.900% 03/15/2052 DD 11/10/21	235,000.000	233,500.70	162,608.25	(70,892.45)
LH3F29535502	82620KAM5 SIEMENS FINANCIERINGSMAAT 144A 3.300% 09/15/2046 DD 09/15/16	250,000.000	255,047.50	198,790.00	(56,257.50)
LH3F29535502	828807CL9 SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	95,000.000	86,918.35	86,580.15	(338.20)
LH3F29535502	828807DH7 SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	56,000.000	54,037.90	40,603.36	(13,434.54)
LH3F29535502	842400HN6 SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	305,000.000	303,975.20	223,638.20	(80,337.00)
LH3F29535502	845743BN2 SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	146,000.000	160,772.64	129,890.36	(30,882.28)
LH3F29535502	84859DAA5 SPIRE MISSOURI INC 3.300% 06/01/2051 DD 05/20/21	262,000.000	246,002.26	185,784.20	(60,218.06)
LH3F29535502	85917PAB3 STERIS IRISH FINCO UNLTD CO 3.750% 03/15/2051 DD 04/01/21	107,000.000	106,486.40	83,242.79	(23,243.61)
LH3F29535502	871829BH9 SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	149,000.000	173,178.80	131,161.72	(42,017.08)
LH3F29535502	871829BN6 SYSCO CORP 6.600% 04/01/2050 DD 04/02/20	135,000.000	151,527.04	159,047.55	7,520.51
LH3F29535502	87264ACW3 T-MOBILE USA INC 5.650% 01/15/2053 DD 09/15/22	27,000.000	27,746.55	28,216.62	470.07
LH3F29535502	882508CC6 TEXAS INSTRUMENTS INC 5.000% 03/14/2053 DD 03/14/23	53,000.000	52,820.33	54,492.48	1,672.15
LH3F29535502	89153VAX7 TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20	81,000.000	61,568.10	63,184.05	1,615.95
LH3F29535502	906548CU4 UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	51,000.000	50,874.54	42,196.89	(8,677.65)
LH3F29535502	907818FZ6 UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	163,000.000	162,631.62	129,686.06	(32,945.56)
LH3F29535502	911312CA2 UNITED PARCEL SERVICE INC 5.050% 03/03/2053 DD 02/27/23	162,000.000	162,582.39	168,546.42	5,964.03
LH3F29535502	91324PCD2 UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	110,000.000	91,968.80	102,139.40	10,170.60
LH3F29535502	91324PEF5 UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	214,000.000	224,909.72	161,831.08	(63,078.64)
LH3F29535502	91324PEK4 UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	376,000.000	354,178.72	362,986.64	8,807.92

ALL VEBA II - LH3GVEBAII00

1/1/2023 - 12/31/2023

ALL VEBA II

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	91324PEL2 UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	33,000.000	32,676.60	32,681.22	4.62
LH3F29535502	92343VJV1 VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	359,000.000	281,546.26	235,367.58	(46,178.68)
LH3F29535502	92343VGP3 VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	14,000.000	14,157.92	11,390.40	(2,767.52)
LH3F29535502	92343VGT5 VERIZON COMMUNICATIONS INC 5.050% 05/09/2033 DD 05/09/23	54,000.000	53,773.02	55,196.10	1,423.08
LH3F29535502	931142EV1 WALMART INC 2.650% 09/22/2051 DD 09/22/21	153,000.000	152,433.90	107,138.25	(45,295.65)
LH3F29535502	949746RF0 WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	58,000.000	77,863.84	57,953.02	(19,910.82)
LH3F29535502	94974BGE4 WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	417,000.000	465,589.93	367,268.58	(98,321.35)
LH3F29535502	95000U2Q5 WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	106,000.000	105,776.83	80,387.22	(25,389.61)
LH3F29535502	95000U3D3 WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	90,000.000	87,579.00	90,549.90	2,970.90
<b>TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED</b>			<b>47,187,880.30</b>	<b>42,736,399.39</b>	<b>-4,451,480.91</b>

**CORPORATE DEBT INSTRUMENTS**

LH3F20174602	00119LAA9 AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20	327,000.000	326,032.50	325,054.35	(978.15)
LH3F20174602	00773HAA5 AERCAP GLOBAL AVIATION TR 144A VAR RT 06/15/2045 DD 06/09/15	430,000.000	424,262.50	430,640.70	6,378.20
LH3F20174602	00867FAA6 AHEAD DB HOLDINGS LLC 144A 6.625% 05/01/2028 DD 04/30/21	380,000.000	338,612.50	331,075.00	(7,537.50)
LH3F20174602	008911BK4 AIR CANADA 144A 3.875% 08/15/2026 DD 08/11/21	258,000.000	240,893.56	246,462.24	5,568.68
LH3F20174602	013092AC5 ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19	335,000.000	326,762.35	325,750.65	(1,011.70)
LH3F20174602	01741RAL6 ATI INC 4.875% 10/01/2029 DD 09/14/21	273,000.000	253,815.72	253,816.29	0.57
LH3F20174602	018581AP3 BREAD FINANCIAL HOLDINGS 144A 9.750% 03/15/2029 DD 12/22/23	270,000.000	274,148.63	278,837.10	4,688.47
LH3F20174602	019579AA9 ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21	450,000.000	414,318.00	408,073.50	(6,244.50)
LH3F20174602	02156TAB0 ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19	350,000.000	212,457.35	226,667.00	14,209.65
LH3F20174602	023771T40 AMERICAN AIRLINES INC 144A 8.500% 05/15/2029 DD 12/04/23	405,000.000	415,933.75	427,627.35	11,693.60
LH3F20174602	03674XAS5 ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21	180,000.000	184,050.00	172,510.20	(11,539.80)
LH3F20174602	03690AAF3 ANTERO MIDSTREAM PARTNERS 144A 5.750% 01/15/2028 DD 06/28/19	300,000.000	305,000.00	296,973.00	(8,027.00)
LH3F20174602	037411BE4 APACHE CORP 4.375% 10/15/2028 DD 08/23/18	47,000.000	43,005.00	44,503.83	1,498.83
LH3F20174602	03762UAD7 APOLLO COMMERCIAL REAL ES 144A 4.625% 06/15/2029 DD 06/29/21	446,000.000	383,887.50	374,970.04	(8,917.46)
LH3F20174602	03959KAC4 ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19	290,000.000	289,681.00	285,650.00	(4,031.00)
LH3F20174602	03969YAA6 ARDAGH METAL PACKAGING FI 144A 3.250% 09/01/2028 DD 03/12/21	250,000.000	220,000.00	218,725.00	(1,275.00)
LH3F20174602	03969YAB4 ARDAGH METAL PACKAGING FI 144A 4.000% 09/01/2029 DD 03/12/21	310,000.000	281,018.10	262,644.40	(18,373.70)
LH3F20174602	04916WAA2 ATLANTICA SUSTAINABLE INF 144A 4.125% 06/15/2028 DD 05/18/21	302,000.000	270,290.00	283,031.38	12,741.38
LH3F20174602	05552BAA4 LBM ACQUISITION LLC 144A 6.250% 01/15/2029 DD 12/18/20	365,000.000	251,462.50	325,926.75	74,464.25
LH3F20174602	058498AW6 BALL CORP 2.875% 08/15/2030 DD 08/13/20	109,000.000	92,587.50	93,542.71	955.21
LH3F20174602	060335AB2 BANIJAY ENTERTAINMENT SAS 144A 8.125% 05/01/2029 DD 09/19/23	285,000.000	285,531.25	293,797.95	8,266.70
LH3F20174602	080555AE5 BELO CORP 7.750% 06/01/2027 DD 06/01/97	215,000.000	246,443.75	218,364.75	(28,079.00)
LH3F20174602	093645AJ8 BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20	270,000.000	262,575.00	236,250.00	(26,325.00)
LH3F20174602	109641AH3 BRINKER INTERNATIONAL INC 144A 5.000% 10/01/2024 DD 09/23/16	253,000.000	251,711.00	250,786.25	(924.75)
LH3F20174602	12116LAA7 BURFORD CAPITAL GLOBAL FI 144A 6.250% 04/15/2028 DD 04/05/21	300,000.000	306,438.00	287,679.00	(18,759.00)
LH3F20174602	12467AAF5 C&S GROUP ENTERPRISES LLC 144A 5.000% 12/15/2028 DD 12/04/20	530,000.000	445,493.75	426,289.60	(19,204.15)
LH3F20174602	1248EPCB7 CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	420,000.000	420,000.00	396,022.20	(23,977.80)
LH3F20174602	1248EPCE1 CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20	460,000.000	432,975.00	414,708.40	(18,266.60)
LH3F20174602	1248EPCS0 CCO HOLDINGS LLC / CCO HO 144A 6.375% 09/01/2029 DD 08/09/22	260,000.000	260,000.00	256,445.80	(3,554.20)
LH3F20174602	125137AC3 CEC ENTERTAINMENT LLC 144A 6.750% 05/01/2026 DD 04/23/21	360,000.000	345,180.76	351,345.60	6,164.84



Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	12543DBG4 CHS/COMMUNITY HEALTH SYST 144A 5.625% 03/15/2027 DD 12/28/20	755,000.000	690,925.00	701,568.65	10,643.65
LH3F20174602	126307BA4 CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19	835,000.000	645,732.00	519,787.50	(125,944.50)
LH3F20174602	12685JAC9 CABLE ONE INC 144A 4.000% 11/15/2030 DD 11/09/20	295,000.000	242,284.00	238,843.80	(3,440.20)
LH3F20174602	131347CQ7 CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20	191,000.000	170,128.69	175,122.17	4,993.48
LH3F20174602	131347CR5 CALPINE CORP 144A 3.750% 03/01/2031 DD 12/16/20	225,000.000	200,812.50	197,644.50	(3,168.00)
LH3F20174602	140944AA7 CAPSTONE BORROWER INC 144A 8.000% 06/15/2030 DD 06/02/23	257,000.000	256,122.08	267,372.52	11,250.44
LH3F20174602	14180LAA4 CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20	346,000.000	334,252.62	316,662.66	(17,589.96)
LH3F20174602	143658BN1 CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	859,000.000	768,935.00	838,813.50	69,878.50
LH3F20174602	143658BR2 CARNIVAL CORP 144A 6.000% 05/01/2029 DD 11/02/21	147,000.000	108,230.00	141,400.77	33,170.77
LH3F20174602	15477CAA3 CENTRAL PARENT INC / CDK 144A 7.250% 06/15/2029 DD 06/16/22	185,000.000	184,228.75	189,060.75	4,832.00
LH3F20174602	17888HAA1 CIVITAS RESOURCES INC 144A 8.375% 07/01/2028 DD 06/29/23	100,000.000	100,000.00	104,402.00	4,402.00
LH3F20174602	17888HAB9 CIVITAS RESOURCES INC 144A 8.750% 07/01/2031 DD 06/29/23	235,000.000	236,018.75	250,244.45	14,225.70
LH3F20174602	17888HAC7 CIVITAS RESOURCES INC 144A 8.625% 11/01/2030 DD 10/17/23	89,000.000	89,000.00	94,381.83	5,381.83
LH3F20174602	18683KAC5 CLEVELAND-CLIFFS INC 6.250% 10/01/2040 DD 09/20/10	29,000.000	28,818.75	25,986.61	(2,832.14)
LH3F20174602	18972EAA3 CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22	280,000.000	284,462.50	275,399.60	(9,062.90)
LH3F20174602	19106CAA4 COBRA ACQUISITIONCO LLC 144A 6.375% 11/01/2029 DD 10/15/21	382,000.000	318,316.15	294,407.40	(23,908.75)
LH3F20174602	19240CAE3 COGENT COMMUNICATIONS GRO 144A 7.000% 06/15/2027 DD 06/22/22	315,000.000	315,784.08	316,575.00	790.92
LH3F20174602	205768AS3 COMSTOCK RESOURCES INC 144A 6.750% 03/01/2029 DD 03/04/21	36,000.000	32,535.00	32,929.92	394.92
LH3F20174602	20752TAA2 CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19	365,000.000	372,756.25	362,864.75	(9,891.50)
LH3F20174602	222070AE4 COTY INC 144A 5.000% 04/15/2026 DD 04/21/21	116,000.000	109,880.53	114,118.48	4,237.95
LH3F20174602	22303XAA3 REWORLD HOLDING CORP 144A 4.875% 12/01/2029 DD 11/30/21	215,000.000	198,847.77	187,843.35	(11,004.42)
LH3F20174602	225310AQ4 CREDIT ACCEPTANCE CORP 144A 9.250% 12/15/2028 DD 12/19/23	185,000.000	186,060.00	197,284.00	11,224.00
LH3F20174602	228180AB1 CROWN AMERICAS LLC 5.250% 04/01/2030 DD 10/01/22	170,000.000	172,550.00	167,421.10	(5,128.90)
LH3F20174602	23131LAC1 CURO GROUP HOLDINGS CORP 144A 7.500% 08/01/2028 DD 07/30/21	265,000.000	218,469.50	51,012.50	(167,457.00)
LH3F20174602	23166MAA1 CUSHMAN & WAKEFIELD US BO 144A 6.750% 05/15/2028 DD 05/22/20	398,000.000	392,935.91	396,010.00	3,074.09
LH3F20174602	23345MAB3 DT MIDSTREAM INC 144A 4.375% 06/15/2031 DD 06/09/21	187,000.000	179,520.00	168,597.33	(10,922.67)
LH3F20174602	248019AU5 DELUXE CORP 144A 8.000% 06/01/2029 DD 06/01/21	302,000.000	302,938.75	267,179.40	(35,759.35)
LH3F20174602	25259KAA8 OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23	275,000.000	274,875.00	291,722.75	16,847.75
LH3F20174602	26885BAC4 EQM MIDSTREAM PARTNERS LP 5.500% 07/15/2028 DD 06/25/18	42,000.000	38,887.01	41,607.30	2,720.29
LH3F20174602	26885BAM2 EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22	24,000.000	24,000.00	24,688.08	688.08
LH3F20174602	26885BAN0 EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2030 DD 06/07/22	118,000.000	119,415.22	126,861.80	7,446.58
LH3F20174602	27034RAA1 PERMIAN RESOURCES OPERATI 144A 8.000% 04/15/2027 DD 04/12/22	250,000.000	251,495.18	258,872.50	7,377.32
LH3F20174602	27034RAC7 PERMIAN RESOURCES OPERATI 144A 9.875% 07/15/2031 DD 06/30/23	89,000.000	87,201.12	98,901.25	11,700.13
LH3F20174602	28035QAB8 EDGEWELL PERSONAL CARE CO 144A 4.125% 04/01/2029 DD 03/08/21	298,000.000	271,567.25	271,180.00	(387.25)
LH3F20174602	28470RAH5 CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20	215,000.000	218,792.92	215,599.85	(3,193.07)
LH3F20174602	29275YAC6 ENERSYS 144A 4.375% 12/15/2027 DD 12/11/19	245,000.000	230,426.64	232,750.00	2,323.36
LH3F20174602	29357KAF0 ENOVA INTERNATIONAL INC 144A 8.500% 09/15/2025 DD 09/19/18	230,000.000	230,000.00	225,975.00	(4,025.00)
LH3F20174602	29365BAB9 ENTEGRIS INC 144A 5.950% 06/15/2030 DD 06/30/22	255,000.000	236,336.68	253,240.50	16,903.82
LH3F20174602	315289AA6 FERRELLGAS LP / FERRELLGA 144A 5.375% 04/01/2026 DD 03/30/21	300,000.000	285,996.00	293,742.00	7,746.00
LH3F20174602	33767DAB1 FIRSTCASH INC 144A 4.625% 09/01/2028 DD 08/26/20	305,000.000	283,650.00	284,723.60	1,073.60
LH3F20174602	345370CQ1 FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	69,000.000	62,272.50	57,169.95	(5,102.55)
LH3F20174602	345397C35 FORD MOTOR CREDIT CO LLC 7.350% 11/04/2027 DD 11/04/22	219,000.000	219,000.00	231,060.33	12,060.33
LH3F20174602	36257BAA7 GARDA WORLD SECURITY CORP 144A 9.500% 11/01/2027 DD 10/30/19	108,000.000	102,742.50	108,883.44	6,140.94

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	37185LAN2 GENESIS ENERGY LP / GENESIS EN 8.875% 04/15/2030 DD 01/25/23	134,000.000	134,697.65	138,506.42	3,808.77
LH3F20174602	37185LAP7 GENESIS ENERGY LP / GENESIS EN 8.250% 01/15/2029 DD 12/07/23	425,000.000	422,173.01	436,836.25	14,663.24
LH3F20174602	37255LAA5 ENACT HOLDINGS INC 144A 6.500% 08/15/2025 DD 08/21/20	285,000.000	290,493.75	284,116.50	(6,377.25)
LH3F20174602	377320AA4 GLATFELTER CORP 144A 4.750% 11/15/2029 DD 10/25/21	223,000.000	189,372.41	156,713.25	(32,659.16)
LH3F20174602	39807UAD8 GREYSTAR REAL ESTATE PART 144A 7.750% 09/01/2030 DD 08/21/23	175,000.000	176,198.75	183,312.50	7,113.75
LH3F20174602	40010PAA6 GRUBHUB HOLDINGS INC 144A 5.500% 07/01/2027 DD 06/10/19	254,000.000	213,242.50	213,512.40	269.90
LH3F20174602	40390DAC9 HLF FINANCING SARL LLC / 144A 4.875% 06/01/2029 DD 05/20/21	384,000.000	319,480.00	301,520.64	(17,959.36)
LH3F20174602	403949AM2 HF SINCLAIR CORP 144A 5.000% 02/01/2028 DD 08/01/23	355,000.000	328,730.00	342,078.00	13,348.00
LH3F20174602	415864AM9 ENVIRI CORP 144A 5.750% 07/31/2027 DD 06/28/19	338,000.000	319,457.50	315,161.34	(4,296.16)
LH3F20174602	417558AA1 HARVEST MIDSTREAM I LP 144A 7.500% 09/01/2028 DD 08/10/20	415,000.000	418,984.20	412,709.20	(6,275.00)
LH3F20174602	418751AE3 HAT HOLDINGS I LLC / HAT 144A 3.375% 06/15/2026 DD 06/28/21	629,000.000	581,125.00	591,171.94	10,046.94
LH3F20174602	42329HAA6 HELIOS SOFTWARE HOLDINGS 144A 4.625% 05/01/2028 DD 04/30/21	200,000.000	160,120.00	182,452.00	22,332.00
LH3F20174602	42704MAA0 HERBALIFE NUTRITION LTD / 144A 7.875% 09/01/2025 DD 05/29/20	279,000.000	264,760.00	275,515.29	10,755.29
LH3F20174602	431318AU8 HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	400,000.000	394,284.00	386,608.00	(7,676.00)
LH3F20174602	43284MAB4 HILTON GRAND VACATIONS BO 144A 4.875% 07/01/2031 DD 06/28/21	295,000.000	275,087.50	261,057.30	(14,030.20)
LH3F20174602	44106MBA9 SERVICE PROPERTIES TRUST 4.750% 10/01/2026 DD 09/18/19	310,000.000	285,029.50	289,295.10	4,265.60
LH3F20174602	442722AA2 HOWARD MIDSTREAM ENERGY P 144A 6.750% 01/15/2027 DD 12/16/21	427,000.000	411,293.40	422,845.29	11,551.89
LH3F20174602	442722AB0 HOWARD MIDSTREAM ENERGY P 144A 8.875% 07/15/2028 DD 07/06/23	81,000.000	81,000.00	85,014.36	4,014.36
LH3F20174602	443628AJ1 HUSBAY MINERALS INC 144A 4.500% 04/01/2026 DD 03/08/21	306,000.000	279,664.20	296,064.18	16,399.98
LH3F20174602	449691AC8 ILIAD HOLDING SASU 144A 7.000% 10/15/2028 DD 10/27/21	275,000.000	275,687.50	273,649.75	(2,037.75)
LH3F20174602	45074JAA2 ITT HOLDINGS LLC 144A 6.500% 08/01/2029 DD 07/08/21	495,000.000	448,400.50	437,896.80	(10,503.70)
LH3F20174602	45258LAA5 IMOLA MERGER CORP 144A 4.750% 05/15/2029 DD 04/22/21	245,000.000	235,280.39	232,852.90	(2,427.49)
LH3F20174602	45344LAC7 CRESCENT ENERGY FINANCE L 144A 9.250% 02/15/2028 DD 02/01/23	96,000.000	94,080.00	99,606.72	5,526.72
LH3F20174602	46205YAA9 ION TRADING TECHNOLOGIES 144A 5.750% 05/15/2028 DD 05/07/21	375,000.000	365,403.75	330,798.75	(34,605.00)
LH3F20174602	489399AL9 KENNEDY-WILSON INC 4.750% 03/01/2029 DD 02/11/21	330,000.000	318,862.50	275,523.60	(43,338.90)
LH3F20174602	500255AX2 KOHL'S CORP VAR RT 05/01/2031 DD 03/31/21	177,000.000	130,182.50	139,291.92	9,109.42
LH3F20174602	50203TAA4 LFS TOPCO LLC 144A 5.875% 10/15/2026 DD 09/21/21	235,000.000	219,149.25	215,859.25	(3,290.00)
LH3F20174602	50212YAD6 LPL HOLDINGS INC 144A 4.000% 03/15/2029 DD 03/15/21	260,000.000	243,325.00	240,344.00	(2,981.00)
LH3F20174602	505742AM8 LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20	293,000.000	279,524.48	276,041.16	(3,483.32)
LH3F20174602	516806AG1 VITAL ENERGY INC 10.125% 01/15/2028 DD 01/24/20	102,000.000	103,020.00	104,812.14	1,792.14
LH3F20174602	516806AJ5 VITAL ENERGY INC 9.750% 10/15/2030 DD 09/25/23	235,000.000	233,790.51	243,871.25	10,080.74
LH3F20174602	53219LAS8 LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20	338,000.000	320,482.00	312,440.44	(8,041.56)
LH3F20174602	57763RAB3 MAUSER PACKAGING SOLUTION 144A 7.875% 08/15/2026 DD 02/10/23	172,000.000	172,761.25	175,025.48	2,264.23
LH3F20174602	579063AB4 MCAFEE CORP 144A 7.375% 02/15/2030 DD 02/17/22	390,000.000	369,403.12	356,315.70	(13,087.42)
LH3F20174602	59151KAM0 METHANEX CORP 5.125% 10/15/2027 DD 09/22/20	255,000.000	257,550.00	249,147.75	(8,402.25)
LH3F20174602	603051AA1 MINERAL RESOURCES LTD 144A 8.125% 05/01/2027 DD 04/23/19	145,000.000	150,800.00	147,540.40	(3,259.60)
LH3F20174602	603051AC7 MINERAL RESOURCES LTD 144A 8.000% 11/01/2027 DD 05/02/22	167,000.000	167,082.62	171,223.43	4,140.81
LH3F20174602	603158AA4 MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20	314,000.000	299,041.82	301,970.66	2,928.84
LH3F20174602	606950AA1 MOBIUS MERGER SUB INC 144A 9.000% 06/01/2030 DD 06/01/23	195,000.000	162,470.00	189,155.85	26,685.85
LH3F20174602	62482BAA0 MEDLINE BORROWER LP 144A 3.875% 04/01/2029 DD 10/15/21	311,000.000	272,869.02	281,144.00	8,274.98
LH3F20174602	626738AE8 MURPHY OIL USA INC 4.750% 09/15/2029 DD 09/13/19	264,000.000	253,814.01	250,140.00	(3,674.01)
LH3F20174602	62886EBA5 NCR VOYIX CORP 144A 5.125% 04/15/2029 DD 04/06/21	189,000.000	182,126.25	179,644.50	(2,481.75)
LH3F20174602	62886HBA8 NCL CORP LTD 144A 5.875% 03/15/2026 DD 12/18/20	500,000.000	476,250.00	488,140.00	11,890.00

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	629209AA5 NMI HOLDINGS INC 144A 7.375% 06/01/2025 DD 06/19/20	190,000.000	200,277.20	190,315.40	(9,961.80)
LH3F20174602	62922LAA6 NGL ENERGY OPERATING LLC 144A 7.500% 02/01/2026 DD 02/04/21	345,000.000	340,687.50	348,463.80	7,776.30
LH3F20174602	629377CH3 NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19	566,000.000	531,641.26	548,006.86	16,365.60
LH3F20174602	62957HAJ4 NABORS INDUSTRIES INC 144A 7.375% 05/15/2027 DD 11/23/21	215,000.000	224,675.00	210,631.20	(14,043.80)
LH3F20174602	62957HAP0 NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23	50,000.000	50,000.00	50,203.00	203.00
LH3F20174602	638962AA8 NCR ATLEOS CORP 144A 9.500% 04/01/2029 DD 09/27/23	150,000.000	148,125.00	159,375.00	11,250.00
LH3F20174602	65342QAK8 NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19	167,000.000	163,660.00	165,062.80	1,402.80
LH3F20174602	65342QAM4 NEXTERA ENERGY OPERATING 144A 7.250% 01/15/2029 DD 12/15/23	265,000.000	265,961.25	277,158.20	11,196.95
LH3F20174602	65342RAE0 NFP CORP 144A 4.875% 08/15/2028 DD 06/01/21	286,000.000	249,975.01	283,057.06	33,082.05
LH3F20174602	65342RAG5 NFP CORP 144A 8.500% 10/01/2031 DD 09/18/23	50,000.000	50,625.00	54,130.00	3,505.00
LH3F20174602	668771AL2 GEN DIGITAL INC 144A 7.125% 09/30/2030 DD 09/19/22	183,000.000	183,302.50	191,205.72	7,903.22
LH3F20174602	67059TAH8 NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20	200,000.000	202,500.00	200,354.00	(2,146.00)
LH3F20174602	68306MAA7 ONTARIO GAMING GTA LP/OTG 144A 8.000% 08/01/2030 DD 08/01/23	200,000.000	200,712.50	206,250.00	5,537.50
LH3F20174602	683715AC0 OPEN TEXT CORP 144A 3.875% 02/15/2028 DD 02/18/20	18,000.000	15,840.00	16,735.14	895.14
LH3F20174602	683715AD8 OPEN TEXT CORP 144A 3.875% 12/01/2029 DD 11/24/21	232,000.000	197,366.25	208,008.88	10,642.63
LH3F20174602	68622TAA9 ORGANON & CO / ORGANON FO 144A 4.125% 04/30/2028 DD 04/22/21	245,000.000	233,975.00	225,573.95	(8,401.05)
LH3F20174602	68622TAB7 ORGANON & CO / ORGANON FO 144A 5.125% 04/30/2031 DD 04/21/21	200,000.000	192,750.00	171,008.00	(21,742.00)
LH3F20174602	69346VAA7 PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19	285,000.000	284,287.50	280,833.30	(3,454.20)
LH3F20174602	70082LAB3 PARK RIVER HOLDINGS INC 144A 6.750% 08/01/2029 DD 06/09/21	319,000.000	246,667.50	260,316.76	13,649.26
LH3F20174602	737446AP9 POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19	250,000.000	241,250.00	240,922.50	(327.50)
LH3F20174602	74166MAC0 PRIME SECURITY SERVICES B 144A 5.750% 04/15/2026 DD 04/04/19	250,000.000	252,500.00	251,072.50	(1,427.50)
LH3F20174602	74319RAA9 PROG HOLDINGS INC 144A 6.000% 11/15/2029 DD 11/26/21	300,000.000	281,427.00	276,459.00	(4,968.00)
LH3F20174602	750098AB1 RACKSPACE TECHNOLOGY GLOB 144A 3.500% 02/15/2028 DD 02/09/21	440,000.000	299,120.85	176,708.40	(122,412.45)
LH3F20174602	75103AAA3 RAISING CANE'S RESTAURANT 144A 9.375% 05/01/2029 DD 11/08/23	107,000.000	107,951.00	114,193.61	6,242.61
LH3F20174602	76009NAL4 UPBOUND GROUP INC 144A 6.375% 02/15/2029 DD 02/17/21	310,000.000	284,425.00	290,938.10	6,513.10
LH3F20174602	77578JAC2 ROLLS-ROYCE PLC 144A 5.750% 10/15/2027 DD 10/21/20	265,000.000	240,487.50	265,466.40	24,978.90
LH3F20174602	780153BG6 ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21	460,000.000	439,300.00	454,240.80	14,940.80
LH3F20174602	785712AG5 SABLE INTERNATIONAL FINAN 144A 5.750% 09/07/2027 DD 04/05/19	200,000.000	186,500.00	188,906.00	2,406.00
LH3F20174602	81180WBC4 SEAGATE HDD CAYMAN 4.091% 06/01/2029 DD 06/18/20	155,000.000	143,847.56	143,392.05	(455.51)
LH3F20174602	81211KAY6 SEALED AIR CORP 144A 4.000% 12/01/2027 DD 11/26/19	175,000.000	171,937.50	164,185.00	(7,752.50)
LH3F20174602	81211KBA7 SEALED AIR CORP 144A 5.000% 04/15/2029 DD 04/19/22	18,000.000	18,000.00	17,318.34	(681.66)
LH3F20174602	81282UAG7 SEAWORLD PARKS & ENTERTAI 144A 5.250% 08/15/2029 DD 08/25/21	405,000.000	386,268.75	378,083.70	(8,185.05)
LH3F20174602	816196AT6 SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19	376,000.000	375,605.40	377,977.76	2,372.36
LH3F20174602	827048AW9 SILGAN HOLDINGS INC 4.125% 02/01/2028 DD 04/01/20	330,000.000	317,046.25	315,163.20	(1,883.05)
LH3F20174602	82967NBG2 SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20	220,000.000	206,626.20	195,749.40	(10,876.80)
LH3F20174602	845467AR0 SOUTHWESTERN ENERGY CO 5.375% 02/01/2029 DD 08/01/21	170,000.000	172,886.60	165,913.20	(6,973.40)
LH3F20174602	84749AAA5 SPECIALTY BUILDING PRODUC 144A 6.375% 09/30/2026 DD 09/30/20	288,000.000	266,516.25	282,458.88	15,942.63
LH3F20174602	85172FAR0 ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19	176,000.000	154,245.00	164,991.20	10,746.20
LH3F20174602	853496AD9 STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17	325,000.000	307,112.50	313,004.25	5,891.75
LH3F20174602	85571BAY1 STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22	381,000.000	362,363.85	359,065.83	(3,298.02)
LH3F20174602	87305RAK5 TTM TECHNOLOGIES INC 144A 4.000% 03/01/2029 DD 03/10/21	280,000.000	260,750.00	254,360.40	(6,389.60)
LH3F20174602	88167AAS0 TEVA PHARMACEUTICAL FINANCE NE 7.875% 09/15/2029 DD 03/09/23	200,000.000	201,500.00	215,394.00	13,894.00
LH3F20174602	89668QAF5 TRINSEO MATERIALS OPERATI 144A 5.125% 04/01/2029 DD 03/24/21	316,000.000	265,768.54	128,766.84	(137,001.70)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F20174602	90932LAH0 UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21	440,000.000	419,792.50	411,527.60	(8,264.90)
LH3F20174602	91835HAA0 VM CONSOLIDATED INC 144A 5.500% 04/15/2029 DD 03/26/21	290,000.000	273,325.00	274,380.60	1,055.60
LH3F20174602	91889FAC5 VALARIS LTD 144A 8.375% 04/30/2030 DD 04/19/23	254,000.000	254,383.75	260,233.16	5,849.41
LH3F20174602	92552VAR1 VIASAT INC 144A 7.500% 05/30/2031 DD 09/28/23	465,000.000	306,505.00	365,025.00	58,520.00
LH3F20174602	92553PBC5 PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17	280,000.000	282,800.00	245,229.60	(37,570.40)
LH3F20174602	92840VAF9 VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19	370,000.000	365,567.40	360,283.80	(5,283.60)
LH3F20174602	97360AAA5 WINDSOR HOLDINGS III LLC 144A 8.500% 06/15/2030 DD 07/07/23	149,000.000	149,000.00	155,709.47	6,709.47
LH3F20174602	98310WAN8 TRAVEL + LEISURE CO VAR RT 04/01/2027 DD 03/21/17	176,000.000	182,600.00	175,436.80	(7,163.20)
LH3F29523402	00130HCG8 AES CORP/THE 2.450% 01/15/2031 DD 07/15/21	100,000.000	96,574.31	84,129.00	(12,445.31)
LH3F29523402	00206RMN9 AT&T INC 3.800% 12/01/2057 DD 06/01/21	1,456,000.000	1,281,955.40	1,087,180.64	(194,774.76)
LH3F29523402	00817YAM0 AETNA INC 4.125% 11/15/2042 DD 11/07/12	200,000.000	152,270.00	166,004.00	13,734.00
LH3F29523402	031162DG2 AMGEN INC 4.400% 02/22/2062 DD 02/22/22	235,000.000	196,088.92	199,101.40	3,012.48
LH3F29523402	031162DU1 AMGEN INC 5.750% 03/02/2063 DD 03/02/23	863,000.000	849,941.63	909,774.60	59,832.97
LH3F29523402	054989AC2 BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	138,000.000	138,000.00	146,923.08	8,923.08
LH3F29523402	05523RAF4 BAE SYSTEMS PLC 144A 1.900% 02/15/2031 DD 09/15/20	675,000.000	656,290.20	555,707.25	(100,582.95)
LH3F29523402	067316AG4 BACARDI LTD 144A 5.150% 05/15/2038 DD 04/30/18	537,000.000	543,913.61	511,841.55	(32,072.06)
LH3F29523402	07274EAL7 BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	350,000.000	349,314.00	361,396.00	12,082.00
LH3F29523402	097023CR4 BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19	703,000.000	636,053.77	540,353.92	(95,699.85)
LH3F29523402	097023CX1 BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	270,000.000	254,406.45	280,781.10	26,374.65
LH3F29523402	11135FBQ3 BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	934,000.000	809,383.74	757,931.66	(51,452.08)
LH3F29523402	124857AJ2 PARAMOUNT GLOBAL 4.850% 07/01/2042 DD 06/20/12	65,000.000	43,644.25	52,265.85	8,621.60
LH3F29523402	125523CK4 CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	415,000.000	335,291.74	308,556.65	(26,735.09)
LH3F29523402	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	766,000.000	862,521.48	727,010.60	(135,510.88)
LH3F29523402	136385AJ0 CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	120,000.000	123,337.20	127,809.60	4,472.40
LH3F29523402	14448CAR5 CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	245,000.000	171,558.80	197,222.55	25,663.75
LH3F29523402	14448CBA1 CARRIER GLOBAL CORP 144A 6.200% 03/15/2054 DD 11/30/23	154,000.000	153,745.90	178,892.56	25,146.66
LH3F29523402	15135BAV3 CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	223,000.000	197,800.00	199,988.63	2,188.63
LH3F29523402	15135BAW1 CENTENE CORP 3.000% 10/15/2030 DD 10/07/20	287,000.000	240,930.76	248,694.11	7,763.35
LH3F29523402	15189TAY3 CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	199,000.000	198,275.61	149,031.10	(49,244.51)
LH3F29523402	161175BL7 CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	940,000.000	835,772.09	801,397.00	(34,375.09)
LH3F29523402	172967MS7 CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	554,000.000	562,392.57	473,913.76	(88,478.81)
LH3F29523402	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	120,000.000	119,436.00	126,838.80	7,402.80
LH3F29523402	209111GG2 CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	169,000.000	167,453.65	186,581.07	19,127.42
LH3F29523402	21036PBP2 CONSTELLATION BRANDS INC 4.900% 05/01/2033 DD 05/01/23	979,000.000	976,866.38	986,665.57	9,799.19
LH3F29523402	25746UCC1 DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	250,000.000	295,637.50	221,630.00	(74,007.50)
LH3F29523402	26441CBU8 DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	1,055,000.000	983,473.74	988,978.10	5,504.36
LH3F29523402	29103DAM8 EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	357,000.000	323,407.31	294,707.07	(28,700.24)
LH3F29523402	30040WAK4 EVERSOURCE ENERGY 1.650% 08/15/2030 DD 08/14/20	309,000.000	295,577.21	251,031.60	(44,545.61)
LH3F29523402	30161NBH3 EXELON CORP 4.100% 03/15/2052 DD 09/15/22	418,000.000	420,426.26	339,403.46	(81,022.80)
LH3F29523402	30161NBL4 EXELON CORP 5.600% 03/15/2053 DD 02/21/23	300,000.000	292,429.29	304,260.00	11,830.71
LH3F29523402	30303M8R6 META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	315,000.000	314,419.93	346,144.05	31,724.12
LH3F29523402	337932AM9 FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20	178,000.000	124,594.66	125,530.94	936.28
LH3F29523402	36168QAM6 GFL ENVIRONMENTAL INC 144A 3.500% 09/01/2028 DD 12/21/20	321,000.000	320,642.50	296,645.73	(23,996.77)



Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	37045VAQ3 GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	145,000.000	156,780.04	132,956.30	(23,823.74)
LH3F29523402	404119CL1 HCA INC 4.625% 03/15/2052 DD 03/15/23	336,000.000	326,325.25	286,846.56	(39,478.69)
LH3F29523402	404280CY3 HSBC HOLDINGS PLC VAR RT 11/22/2032 DD 11/22/21	534,000.000	533,840.40	444,496.26	(89,344.14)
LH3F29523402	46647PAL0 JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	480,000.000	498,787.08	403,627.20	(95,159.88)
LH3F29523402	46647PCR5 JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21	68,000.000	55,662.84	56,870.44	1,207.60
LH3F29523402	476556DD4 JERSEY CENTRAL POWER & LI 144A 2.750% 03/01/2032 DD 06/10/21	116,000.000	107,455.26	98,083.80	(9,371.46)
LH3F29523402	494550BP0 KINDER MORGAN ENERGY PARTNERS 5.000% 03/01/2043 DD 02/28/13	376,000.000	338,950.66	336,467.36	(2,483.30)
LH3F29523402	494550BW5 KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	51,000.000	43,021.71	47,868.09	4,846.38
LH3F29523402	49456BAJ0 KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	86,000.000	92,328.32	76,978.60	(15,349.72)
LH3F29523402	49456BAW1 KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	33,000.000	32,002.08	31,686.60	(315.48)
LH3F29523402	502431AQ2 L3HARRIS TECHNOLOGIES INC 5.400% 07/31/2033 DD 07/31/23	160,000.000	159,828.80	166,684.80	6,856.00
LH3F29523402	53079EBJ2 LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	185,000.000	157,260.50	140,450.15	(16,810.35)
LH3F29523402	548661EN3 LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	367,000.000	351,931.38	390,220.09	38,288.71
LH3F29523402	548661ES2 LOWE'S COS INC 5.850% 04/01/2063 DD 03/30/23	113,000.000	112,825.98	118,860.18	6,034.20
LH3F29523402	55336VAN0 MPLX LP 4.700% 04/15/2048 DD 02/08/18	70,000.000	68,304.73	60,481.40	(7,823.33)
LH3F29523402	55336VBT6 MPLX LP 4.950% 03/14/2052 DD 03/14/22	316,000.000	292,781.92	282,213.28	(10,568.64)
LH3F29523402	55354GAM2 MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21	260,000.000	261,526.25	228,820.80	(32,705.45)
LH3F29523402	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	805,000.000	687,393.33	693,507.50	6,114.17
LH3F29523402	571676AV7 MARS INC 144A 4.750% 04/20/2033 DD 04/20/23	665,000.000	664,435.50	672,095.55	7,660.05
LH3F29523402	58013MFW9 MCDONALD'S CORP 5.450% 08/14/2053 DD 08/14/23	369,000.000	367,970.49	394,401.96	26,431.47
LH3F29523402	58933YBM6 MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	270,000.000	241,790.40	278,731.80	36,941.40
LH3F29523402	61747YEF8 MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21	515,000.000	388,572.75	409,162.35	20,589.60
LH3F29523402	61747YEH4 MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	38,000.000	30,487.78	31,538.48	1,050.70
LH3F29523402	61747YFG5 MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23	63,000.000	63,000.00	64,064.70	1,064.70
LH3F29523402	62954HAY4 NXP BV / NXP FUNDING LLC / NXP 3.400% 05/01/2030 DD 05/01/22	75,000.000	74,811.00	69,024.75	(5,786.25)
LH3F29523402	62954HBB3 NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22	224,000.000	224,289.59	224,824.32	534.73
LH3F29523402	65473QBC6 NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	154,000.000	140,015.26	141,157.94	1,142.68
LH3F29523402	65473QBF9 NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	72,000.000	73,522.82	62,295.84	(11,226.98)
LH3F29523402	655844CS5 NORFOLK SOUTHERN CORP 5.350% 08/01/2054 DD 08/02/23	330,000.000	324,686.34	344,929.20	20,242.86
LH3F29523402	666807BH4 NORTHROP GRUMMAN CORP 4.750% 06/01/2043 DD 05/31/13	85,000.000	112,385.60	81,667.15	(30,718.45)
LH3F29523402	666807CJ9 NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	250,000.000	241,419.70	248,697.50	7,277.80
LH3F29523402	68389XB3 ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	437,000.000	442,056.57	351,553.39	(90,503.18)
LH3F29523402	68389XCB9 ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	76,000.000	75,851.04	58,171.16	(17,679.88)
LH3F29523402	694308JN8 PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	545,000.000	502,272.56	467,119.50	(35,153.06)
LH3F29523402	72650RBE1 PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	334,000.000	289,422.87	280,590.06	(8,832.81)
LH3F29523402	761713BA3 REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	155,000.000	146,606.75	152,744.75	6,138.00
LH3F29523402	771196CH3 ROCHE HOLDINGS INC 144A 5.593% 11/13/2033 DD 11/13/23	380,000.000	395,013.80	410,529.20	15,515.40
LH3F29523402	816851BJ7 SEMPRA 4.000% 02/01/2048 DD 01/12/18	280,000.000	311,484.75	230,988.80	(80,495.95)
LH3F29523402	87264AAZ8 T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	40,000.000	44,354.40	35,486.80	(8,867.60)
LH3F29523402	87264ABY0 T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	410,000.000	307,423.59	298,381.60	(9,041.99)
LH3F29523402	87938WAW3 TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	330,000.000	353,656.50	292,772.70	(60,883.80)
LH3F29523402	913017BP3 RTX CORP 6.125% 07/15/2038 DD 05/16/08	425,000.000	474,829.75	460,725.50	(14,104.25)
LH3F29523402	913017CJ6 RTX CORP 3.750% 11/01/2046 DD 11/01/16	23,000.000	17,717.36	18,331.46	614.10

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29523402	91324PES7 UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	480,000.000	499,953.37	545,659.20	45,705.83
LH3F29523402	92343VGK4 VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	855,000.000	623,286.75	683,076.60	59,789.85
LH3F29523402	92343VGN8 VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	670,000.000	530,860.13	558,190.40	27,330.27
LH3F29523402	92553PAP7 PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	200,000.000	142,989.00	148,240.00	5,251.00
LH3F29523402	94973VBK2 ELEVANCE HEALTH INC 4.650% 08/15/2044 DD 08/12/14	170,000.000	174,149.70	157,705.60	(16,444.10)
LH3F29523402	958254AL8 WESTERN MIDSTREAM OPERATING LP 5.500% 08/15/2048 DD 08/09/18	120,000.000	100,827.91	106,926.00	6,098.09
LH3F29523402	958667AA5 WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20	225,000.000	189,090.10	201,813.75	12,723.65
LH3F29523402	969457BV1 WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	340,000.000	447,569.20	343,651.60	(103,917.60)
LH3F29523402	98388MAD9 XCEL ENERGY INC 4.600% 06/01/2032 DD 05/06/22	188,000.000	182,997.90	183,580.12	582.22
LH3F29523402	98389BAX8 XCEL ENERGY INC 3.500% 12/01/2049 DD 11/07/19	188,000.000	193,689.24	139,080.52	(54,608.72)
LH3F29535502	00115AAM1 AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	23,000.000	17,224.01	18,193.46	969.45
LH3F29535502	00206RCP5 AT&T INC 4.500% 05/15/2035 DD 05/04/15	108,000.000	111,916.02	102,511.44	(9,404.58)
LH3F29535502	00206RCQ3 AT&T INC 4.750% 05/15/2046 DD 05/04/15	418,000.000	455,267.28	379,126.00	(76,141.28)
LH3F29535502	00206RFW7 AT&T INC 4.900% 08/15/2037 DD 08/14/18	211,000.000	224,424.50	204,330.29	(20,094.21)
LH3F29535502	00206RKB7 AT&T INC 3.850% 06/01/2060 DD 05/28/20	327,000.000	297,901.63	244,942.62	(52,959.01)
LH3F29535502	00206RMN9 AT&T INC 3.800% 12/01/2057 DD 06/01/21	152,000.000	143,792.14	113,496.88	(30,295.26)
LH3F29535502	00287YAR0 ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	88,000.000	89,840.89	86,264.64	(3,576.25)
LH3F29535502	012653AF8 ALBEMARLE CORP 5.650% 06/01/2052 DD 05/13/22	90,000.000	87,013.80	83,814.30	(3,199.50)
LH3F29535502	023135CA2 AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	290,000.000	285,253.21	228,607.00	(56,646.21)
LH3F29535502	023551AM6 HESS CORP 7.125% 03/15/2033 DD 03/05/02	110,000.000	128,183.64	127,367.90	(815.74)
LH3F29535502	03027XAY6 AMERICAN TOWER CORP 3.700% 10/15/2049 DD 10/03/19	154,000.000	102,702.08	116,996.88	14,294.80
LH3F29535502	03060NAD2 AMERICO LIFE INC 144A 3.450% 04/15/2031 DD 04/15/21	78,000.000	77,790.96	61,166.82	(16,624.14)
LH3F29535502	03073EAN5 CENCORA INC 4.250% 03/01/2045 DD 02/20/15	18,000.000	14,941.08	15,814.08	873.00
LH3F29535502	03073EAQ8 CENCORA INC 4.300% 12/15/2047 DD 12/04/17	188,000.000	146,108.44	168,970.64	22,862.20
LH3F29535502	031162BK5 AMGEN INC 5.150% 11/15/2041 DD 11/10/11	50,000.000	58,000.69	49,010.00	(8,990.69)
LH3F29535502	031162BZ2 AMGEN INC 4.400% 05/01/2045 DD 05/01/15	27,000.000	24,797.88	24,041.07	(756.81)
LH3F29535502	031162CR9 AMGEN INC 3.150% 02/21/2040 DD 02/21/20	60,000.000	46,392.48	46,815.60	423.12
LH3F29535502	031162DA5 AMGEN INC 2.800% 08/15/2041 DD 08/09/21	261,000.000	259,462.41	190,362.96	(69,099.45)
LH3F29535502	031162DT4 AMGEN INC 5.650% 03/02/2053 DD 03/02/23	110,000.000	109,351.26	116,248.00	6,896.74
LH3F29535502	031162DU1 AMGEN INC 5.750% 03/02/2063 DD 03/02/23	215,000.000	219,891.42	226,653.00	6,761.58
LH3F29535502	036752AX1 ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	198,000.000	222,045.66	224,553.78	2,508.12
LH3F29535502	037411BG9 APACHE CORP 5.350% 07/01/2049 DD 06/19/19	275,000.000	245,210.39	228,750.50	(16,459.89)
LH3F29535502	037833EQ9 APPLE INC 3.950% 08/08/2052 DD 08/08/22	190,000.000	163,774.36	166,859.90	3,085.54
LH3F29535502	04316JAE9 ARTHUR J GALLAGHER & CO 5.750% 03/02/2053 DD 03/02/23	46,000.000	40,858.58	46,896.08	6,037.50
LH3F29535502	04686JAE1 ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21	35,000.000	34,994.05	23,566.20	(11,427.85)
LH3F29535502	049560AY1 ATMOS ENERGY CORP 5.750% 10/15/2052 DD 10/03/22	79,000.000	78,672.94	87,126.73	8,453.79
LH3F29535502	05523UAL4 BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/2044 DD 10/07/14	181,000.000	201,102.72	167,289.25	(33,813.47)
LH3F29535502	05565QDV7 BP CAPITAL MARKETS PLC VAR RT 12/31/2049 DD 06/22/20	21,000.000	21,368.86	19,960.50	(1,408.36)
LH3F29535502	06051GJE0 BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	325,000.000	279,942.00	233,538.50	(46,403.50)
LH3F29535502	06738EBP9 BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20	200,000.000	214,290.00	171,744.00	(42,546.00)
LH3F29535502	07177MAN3 BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	42,000.000	41,414.52	41,939.52	525.00
LH3F29535502	097023CX1 BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	251,000.000	254,203.39	261,022.43	6,819.04
LH3F29535502	09951LAC7 BOOZ ALLEN HAMILTON INC 5.950% 08/04/2033 DD 08/04/23	21,000.000	20,799.24	22,184.40	1,385.16

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	161,215.92	126,933.48	(34,282.44)
LH3F29535502	110122EC8 BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	195,000.000	208,441.84	226,894.20	18,452.36
LH3F29535502	11135FBJ9 BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	380,000.000	265,523.17	302,278.60	36,755.43
LH3F29535502	11135FBQ3 BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	153,000.000	149,722.73	124,157.97	(25,564.76)
LH3F29535502	12189LBD2 BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	44,000.000	35,137.52	38,884.56	3,747.04
LH3F29535502	124857AN3 PARAMOUNT GLOBAL 4.600% 01/15/2045 DD 01/12/15	32,000.000	22,558.24	24,410.56	1,852.32
LH3F29535502	12527GAE3 CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14	214,000.000	275,505.74	204,798.00	(70,707.74)
LH3F29535502	125523CK4 CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	303,000.000	289,445.63	225,283.53	(64,162.10)
LH3F29535502	125896BV1 CMS ENERGY CORP VAR RT 12/01/2050 DD 11/25/20	66,000.000	66,051.45	52,118.88	(13,932.57)
LH3F29535502	126408HV8 CSX CORP 4.500% 11/15/2052 DD 07/28/22	89,000.000	88,005.12	82,955.12	(5,050.00)
LH3F29535502	126650CN8 CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	175,000.000	155,006.77	166,092.50	11,085.73
LH3F29535502	126650CY4 CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	315,000.000	350,152.29	299,209.05	(50,943.24)
LH3F29535502	126650DK3 CVS HEALTH CORP 4.125% 04/01/2040 DD 03/31/20	39,000.000	39,448.47	33,594.21	(5,854.26)
LH3F29535502	126650EA4 CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23	43,000.000	42,662.61	45,784.68	3,122.07
LH3F29535502	13645RAX2 CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	33,000.000	42,130.28	36,961.98	(5,168.30)
LH3F29535502	13648TAF4 CANADIAN PACIFIC RAILWAY CO 4.700% 05/01/2048 DD 04/19/23	97,000.000	91,830.87	88,456.24	(3,374.63)
LH3F29535502	13648TAG2 CANADIAN PACIFIC RAILWAY CO 3.500% 05/01/2050 DD 04/19/23	168,000.000	129,003.84	129,519.60	515.76
LH3F29535502	14149YAW8 CARDINAL HEALTH INC 4.600% 03/15/2043 DD 02/22/13	185,000.000	175,235.33	165,515.80	(9,719.53)
LH3F29535502	14448CAR5 CARRIER GLOBAL CORP 3.377% 04/05/2040 DD 10/05/20	182,000.000	182,070.99	146,508.18	(35,562.81)
LH3F29535502	14448CAY0 CARRIER GLOBAL CORP 144A 5.900% 03/15/2034 DD 11/30/23	25,000.000	26,065.75	27,104.00	1,038.25
LH3F29535502	15189WAH3 CENTERPOINT ENERGY RESOURCES C 5.850% 01/15/2041 DD 07/15/11	143,000.000	153,404.68	150,430.28	(2,974.40)
LH3F29535502	161175AZ7 CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	129,000.000	153,346.79	131,214.93	(22,131.86)
LH3F29535502	172967BU4 CITIGROUP INC 5.875% 02/22/2033 DD 02/19/03	275,000.000	318,766.91	287,300.75	(31,466.16)
LH3F29535502	172967CC3 CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	195,000.000	247,512.47	206,128.65	(41,383.82)
LH3F29535502	172967HS3 CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	146,000.000	197,981.30	140,548.36	(57,432.94)
LH3F29535502	20030NEG2 COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	279,000.000	273,741.60	294,900.21	21,158.61
LH3F29535502	209111FY4 CONSOLIDATED EDISON CO OF NEW 3.950% 04/01/2050 DD 03/31/20	94,000.000	80,307.02	78,770.12	(1,536.90)
LH3F29535502	21036PBG2 CONSTELLATION BRANDS INC 3.750% 05/01/2050 DD 04/27/20	188,000.000	158,952.12	150,321.04	(8,631.08)
LH3F29535502	219350BQ7 CORNING INC 5.450% 11/15/2079 DD 11/19/19	309,000.000	334,961.92	299,646.57	(35,315.35)
LH3F29535502	23338VAJ5 DTE ELECTRIC CO 3.950% 03/01/2049 DD 02/15/19	109,000.000	114,631.12	91,707.15	(22,923.97)
LH3F29535502	23338VAL0 DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	118,000.000	117,019.84	82,709.74	(34,310.10)
LH3F29535502	24703TAJ5 DELL INTERNATIONAL LLC / EMC C 8.100% 07/15/2036 DD 01/15/21	90,000.000	117,586.37	110,944.80	(6,641.57)
LH3F29535502	25278XAQ2 DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	97,000.000	97,386.41	80,574.02	(16,812.39)
LH3F29535502	25278XAW9 DIAMONDBACK ENERGY INC 6.250% 03/15/2053 DD 12/13/22	135,000.000	136,208.25	144,455.40	8,247.15
LH3F29535502	25470DBL2 DISCOVERY COMMUNICATIONS LLC 4.000% 09/15/2055 DD 03/15/21	164,000.000	139,813.70	117,173.08	(22,640.62)
LH3F29535502	26138EAT6 KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15	197,000.000	202,556.20	179,120.28	(23,435.92)
LH3F29535502	268317AQ7 ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	169,000.000	137,672.47	153,609.17	15,936.70
LH3F29535502	29103DAM8 EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	118,000.000	130,457.94	97,410.18	(33,047.76)
LH3F29535502	292480AJ9 ENERGY TRANSFER LP VAR RT 05/15/2044 DD 11/15/15	121,000.000	109,268.15	106,521.14	(2,747.01)
LH3F29535502	29250NAS4 ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17	168,000.000	168,233.49	153,562.08	(14,671.41)
LH3F29535502	29273RBF5 ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	96,000.000	96,914.81	88,315.20	(8,599.61)
LH3F29535502	29273RBJ7 ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	30,000.000	35,227.59	30,298.50	(4,929.09)
LH3F29535502	29278GAC2 ENEL FINANCE INTERNATIONA 144A 4.750% 05/25/2047 DD 05/25/17	200,000.000	224,874.00	174,478.00	(50,396.00)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	29280HAB8 ENEL FINANCE AMERICA LLC 144A 2.875% 07/12/2041 DD 07/12/21	200,000.000	197,538.00	136,384.00	(61,154.00)
LH3F29535502	29365TAM6 ENTERGY TEXAS INC 5.000% 09/15/2052 DD 08/25/22	28,000.000	27,839.28	26,698.00	(1,141.28)
LH3F29535502	30036FAA9 EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	58,000.000	58,179.98	42,538.94	(15,641.04)
LH3F29535502	30161NBL4 EXELON CORP 5.600% 03/15/2053 DD 02/21/23	38,000.000	37,882.58	38,539.60	657.02
LH3F29535502	31620MBZ8 FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22	58,000.000	60,766.02	59,246.42	(1,519.60)
LH3F29535502	337158AJ8 FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20	250,000.000	305,135.00	235,835.00	(69,300.00)
LH3F29535502	33767BAC3 FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	255,000.000	260,968.35	221,238.00	(39,730.35)
LH3F29535502	337738AV0 FISERV INC 4.400% 07/01/2049 DD 06/24/19	112,000.000	97,510.39	99,040.48	1,530.09
LH3F29535502	341081GM3 FLORIDA POWER & LIGHT CO 5.300% 04/01/2053 DD 03/03/23	108,000.000	107,462.16	113,343.84	5,881.68
LH3F29535502	345370CQ1 FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	140,000.000	100,192.40	115,997.00	15,804.60
LH3F29535502	361448BH5 GATX CORP 3.100% 06/01/2051 DD 02/03/21	171,000.000	166,921.65	113,017.32	(53,904.33)
LH3F29535502	36264FAN1 HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	250,000.000	246,472.50	212,717.50	(33,755.00)
LH3F29535502	36267VAM5 GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	108,000.000	120,706.20	125,963.64	5,257.44
LH3F29535502	37045VAT7 GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	245,000.000	233,211.63	240,732.10	7,520.47
LH3F29535502	375558CA9 GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	48,000.000	47,892.00	52,170.24	4,278.24
LH3F29535502	38141GFD1 GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	176,000.000	228,257.80	194,203.68	(34,054.12)
LH3F29535502	38148YAA6 GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	168,000.000	174,074.40	146,986.56	(27,087.84)
LH3F29535502	404119CB3 HCA INC 3.500% 07/15/2051 DD 06/30/21	107,000.000	107,042.67	75,622.25	(31,420.42)
LH3F29535502	404119CL1 HCA INC 4.625% 03/15/2052 DD 03/15/23	172,000.000	159,564.06	146,838.12	(12,725.94)
LH3F29535502	42809HAC1 HESS CORP 6.000% 01/15/2040 DD 12/14/09	24,000.000	28,538.95	26,172.00	(2,366.95)
LH3F29535502	42824CAY5 HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	120,000.000	159,709.34	129,834.00	(29,875.34)
LH3F29535502	444859BV3 HUMANA INC 5.875% 03/01/2033 DD 11/22/22	60,000.000	62,002.20	64,069.20	2,067.00
LH3F29535502	456873AC2 TRANE TECHNOLOGIES FINANCING L 4.650% 11/01/2044 DD 10/28/14	39,000.000	33,722.13	36,238.80	2,516.67
LH3F29535502	456873AF5 TRANE TECHNOLOGIES FINANCING L 4.500% 03/21/2049 DD 03/21/19	253,000.000	262,249.57	234,847.25	(27,402.32)
LH3F29535502	458140CJ7 INTEL CORP 5.700% 02/10/2053 DD 02/10/23	96,000.000	95,828.16	104,169.60	8,341.44
LH3F29535502	46115HBS5 INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21	215,000.000	215,000.00	153,284.25	(61,715.75)
LH3F29535502	46647PDK9 JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	35,000.000	35,000.00	36,244.60	1,244.60
LH3F29535502	494368BV4 KIMBERLY-CLARK CORP 3.200% 07/30/2046 DD 07/29/16	89,000.000	84,040.78	68,366.24	(15,674.54)
LH3F29535502	500255AV6 KOHL'S CORP 5.550% 07/17/2045 DD 07/17/15	173,000.000	186,656.35	115,692.02	(70,964.33)
LH3F29535502	50077LAB2 KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	288,000.000	279,144.49	252,288.00	(26,856.49)
LH3F29535502	50077LAZ9 KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	46,000.000	42,530.68	43,687.12	1,156.44
LH3F29535502	50540RAS1 LABORATORY CORP OF AMERICA HOL 4.700% 02/01/2045 DD 01/30/15	136,000.000	141,904.70	125,674.88	(16,229.82)
LH3F29535502	524660BA4 LEGGETT & PLATT INC 3.500% 11/15/2051 DD 11/19/21	214,000.000	213,368.70	154,127.08	(59,241.62)
LH3F29535502	53079EBJ2 LIBERTY MUTUAL GROUP INC 144A 3.951% 10/15/2050 DD 09/27/19	92,000.000	66,314.52	69,845.48	3,530.96
LH3F29535502	548661DQ7 LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	207,000.000	206,570.84	170,936.46	(35,634.38)
LH3F29535502	55261FAR5 M&T BANK CORP VAR RT 01/27/2034 DD 01/27/23	60,000.000	57,018.60	56,955.00	(63.60)
LH3F29535502	55336VBP4 MPLX LP 5.200% 12/01/2047 DD 12/01/19	54,000.000	47,632.86	49,566.06	1,933.20
LH3F29535502	55336VBT6 MPLX LP 4.950% 03/14/2052 DD 03/14/22	80,000.000	67,247.85	71,446.40	4,198.55
LH3F29535502	55903VBD4 WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	21,000.000	16,430.61	18,581.85	2,151.24
LH3F29535502	55903VBE2 WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	149,000.000	125,322.89	128,566.14	3,243.25
LH3F29535502	55903VBF9 WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	172,000.000	154,202.02	148,178.00	(6,024.02)
LH3F29535502	565849AE6 MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	101,000.000	122,476.64	107,031.72	(15,444.92)
LH3F29535502	56585ABE1 MARATHON PETROLEUM CORP 4.500% 04/01/2048 DD 04/01/19	76,000.000	70,854.50	63,863.56	(6,990.94)



Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	571903BF9 MARRIOTT INTERNATIONAL INC/MD 3.500% 10/15/2032 DD 08/14/20	66,000.000	59,054.82	58,948.56	(106.26)
LH3F29535502	579780AT4 MCCORMICK & CO INC/MD 4.950% 04/15/2033 DD 04/06/23	37,000.000	36,976.32	37,211.64	235.32
LH3F29535502	58013MFA7 MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15	54,000.000	53,740.80	53,155.98	(584.82)
LH3F29535502	58013MFW9 MCDONALD'S CORP 5.450% 08/14/2053 DD 08/14/23	94,000.000	93,737.74	100,470.96	6,733.22
LH3F29535502	59022CAJ2 BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	385,000.000	480,787.75	411,206.95	(69,580.80)
LH3F29535502	594918CF9 MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	315,000.000	280,110.48	228,510.45	(51,600.03)
LH3F29535502	605417CD4 MISSISSIPPI POWER CO 3.100% 07/30/2051 DD 06/29/21	122,000.000	120,699.48	82,223.12	(38,476.36)
LH3F29535502	61747YEF8 MORGAN STANLEY VAR RT 09/16/2036 DD 09/16/21	19,000.000	19,000.00	15,095.31	(3,904.69)
LH3F29535502	61747YEH4 MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	130,000.000	126,262.50	107,894.80	(18,367.70)
LH3F29535502	61747YES0 MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22	76,000.000	75,444.02	74,093.92	(1,350.10)
LH3F29535502	628530BJ5 MYLAN INC 5.200% 04/15/2048 DD 10/15/18	109,000.000	107,837.40	90,387.16	(17,450.24)
LH3F29535502	63111XAK7 NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	27,000.000	26,922.71	29,118.15	2,195.44
LH3F29535502	63111XAL5 NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	32,000.000	31,924.75	34,703.68	2,778.93
LH3F29535502	63633DAF1 NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21	76,000.000	74,503.18	60,850.16	(13,653.02)
LH3F29535502	637432NK7 NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16	120,000.000	125,713.56	114,804.00	(10,909.56)
LH3F29535502	666807CJ9 NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	44,000.000	43,819.16	43,770.76	(48.40)
LH3F29535502	67077MAG3 NUTRIEN LTD 5.625% 12/01/2040 DD 12/01/17	204,000.000	207,943.26	205,497.36	(2,445.90)
LH3F29535502	67077MBB3 NUTRIEN LTD 5.800% 03/27/2053 DD 03/27/23	54,000.000	53,658.18	57,957.12	4,298.94
LH3F29535502	67078AAE3 NVENT FINANCE SARL 2.750% 11/15/2031 DD 11/23/21	106,000.000	105,651.26	86,995.26	(18,656.00)
LH3F29535502	674599EF8 OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	88,000.000	88,743.60	91,360.72	2,617.12
LH3F29535502	67740QA99 CONSTELLATION INSURANCE I 144A VAR RT 01/24/2030 DD 01/24/20	200,000.000	210,028.00	189,660.00	(20,368.00)
LH3F29535502	677415CU3 OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21	153,000.000	152,267.13	104,093.55	(48,173.58)
LH3F29535502	678858BY6 OKLAHOMA GAS AND ELECTRIC CO 5.600% 04/01/2053 DD 04/03/23	27,000.000	26,867.97	28,463.67	1,595.70
LH3F29535502	681936BM1 OMEGA HEALTHCARE INVESTORS INC 3.375% 02/01/2031 DD 10/09/20	105,000.000	103,391.95	89,321.40	(14,070.55)
LH3F29535502	681936BN9 OMEGA HEALTHCARE INVESTORS INC 3.250% 04/15/2033 DD 03/10/21	194,000.000	191,381.08	156,833.48	(34,547.60)
LH3F29535502	68235PAG3 ONE GAS INC 4.500% 11/01/2048 DD 11/05/18	201,000.000	214,172.37	177,485.01	(36,687.36)
LH3F29535502	68268NAC7 ONEOK PARTNERS LP 6.650% 10/01/2036 DD 09/25/06	139,000.000	168,213.41	151,597.57	(16,615.84)
LH3F29535502	68389XBP9 ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	575,000.000	630,382.95	489,894.25	(140,488.70)
LH3F29535502	68389XBQ7 ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	306,000.000	275,577.74	242,428.50	(33,149.24)
LH3F29535502	68389XCQ6 ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	86,000.000	82,080.38	86,372.38	4,292.00
LH3F29535502	695114CV8 PACIFICORP 4.150% 02/15/2050 DD 03/01/19	197,000.000	228,874.88	159,741.39	(69,133.49)
LH3F29535502	695156AX7 PACKAGING CORP OF AMERICA 5.700% 12/01/2033 DD 11/30/23	33,000.000	32,974.92	34,733.49	1,758.57
LH3F29535502	72650RAR3 PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	74,000.000	87,317.04	79,416.80	(7,900.24)
LH3F29535502	72650RBC5 PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	56,000.000	50,248.79	44,660.00	(5,588.79)
LH3F29535502	74432QAQ8 PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	277,000.000	349,980.35	300,245.84	(49,734.51)
LH3F29535502	74432QCJ2 PRUDENTIAL FINANCIAL INC 3.000% 03/10/2040 DD 03/10/20	79,000.000	78,866.03	61,616.84	(17,249.19)
LH3F29535502	744448CU3 PUBLIC SERVICE CO OF COLORADO 2.700% 01/15/2051 DD 05/15/20	211,000.000	204,074.61	132,653.59	(71,421.02)
LH3F29535502	747525BT9 QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	144,000.000	158,917.68	166,482.72	7,565.04
LH3F29535502	74834LAY6 QUEST DIAGNOSTICS INC 4.700% 03/30/2045 DD 03/10/15	84,000.000	73,107.72	76,770.96	3,663.24
LH3F29535502	75513ECP4 RTX CORP 3.030% 03/15/2052 DD 11/16/21	214,000.000	213,920.82	148,272.04	(65,648.78)
LH3F29535502	75513ECS8 RTX CORP 5.375% 02/27/2053 DD 02/27/23	85,000.000	85,148.58	86,681.30	1,532.72
LH3F29535502	75886FAF4 REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20	58,000.000	36,590.74	38,397.74	1,807.00
LH3F29535502	7591EPAE0 REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	186,000.000	245,180.46	209,339.28	(35,841.18)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29535502	760759BC3 REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23	79,000.000	78,596.31	81,035.83	2,439.52
LH3F29535502	773903AM1 ROCKWELL AUTOMATION INC 2.800% 08/15/2061 DD 08/17/21	168,000.000	168,088.68	109,206.72	(58,881.96)
LH3F29535502	78081BAP8 ROYALTY PHARMA PLC 3.350% 09/02/2051 DD 07/26/21	144,000.000	140,493.60	97,765.92	(42,727.68)
LH3F29535502	78355HKY4 RYDER SYSTEM INC 6.600% 12/01/2033 DD 11/01/23	69,000.000	68,837.85	76,630.02	7,792.17
LH3F29535502	78397DAB4 SBL HOLDINGS INC 144A 5.000% 02/18/2031 DD 02/16/21	92,000.000	99,866.00	75,583.52	(24,282.48)
LH3F29535502	832248BB3 SMITHFIELD FOODS INC 144A 5.200% 04/01/2029 DD 04/01/19	55,000.000	58,421.34	52,691.10	(5,730.24)
LH3F29535502	832696AY4 J M SMUCKER CO/THE 6.500% 11/15/2043 DD 10/25/23	33,000.000	32,695.41	36,840.87	4,145.46
LH3F29535502	832696AZ1 J M SMUCKER CO/THE 6.500% 11/15/2053 DD 10/25/23	33,000.000	32,765.04	38,235.78	5,470.74
LH3F29535502	83368RBT8 SOCIETE GENERALE SA 144A 7.367% 01/10/2053 DD 01/10/23	200,000.000	200,000.00	211,846.00	11,846.00
LH3F29535502	84055BAA1 SOUTH32 TREASURY LTD 144A 4.350% 04/14/2032 DD 04/14/22	85,000.000	84,557.15	76,628.35	(7,928.80)
LH3F29535502	842400HV8 SOUTHERN CALIFORNIA EDISON CO 5.700% 03/01/2053 DD 03/02/23	108,000.000	107,492.40	114,139.80	6,647.40
LH3F29535502	86765BAQ2 ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	84,000.000	85,270.02	78,257.76	(7,012.26)
LH3F29535502	871829AY3 SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	92,000.000	97,619.48	84,946.36	(12,673.12)
LH3F29535502	871829BD8 SYSCO CORP 4.500% 04/01/2046 DD 04/01/16	96,000.000	113,627.66	85,485.12	(28,142.54)
LH3F29535502	87264ABL8 T-MOBILE USA INC 3.000% 02/15/2041 DD 02/15/21	309,000.000	283,557.86	232,077.54	(51,480.32)
LH3F29535502	87264ABY0 T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	176,000.000	153,692.22	128,085.76	(25,606.46)
LH3F29535502	874060AZ9 TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	206,000.000	204,796.89	147,848.26	(56,948.63)
LH3F29535502	87612GAB7 TARGA RESOURCES CORP 4.950% 04/15/2052 DD 04/06/22	97,000.000	80,639.98	85,439.54	4,799.56
LH3F29535502	87612GAD3 TARGA RESOURCES CORP 6.500% 02/15/2053 DD 01/09/23	216,000.000	212,527.26	234,364.32	21,837.06
LH3F29535502	87938WAU7 TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	185,000.000	193,004.95	171,833.55	(21,171.40)
LH3F29535502	87971MBK8 TELUS CORP 4.300% 06/15/2049 DD 05/28/19	202,000.000	212,691.54	168,884.12	(43,807.42)
LH3F29535502	882508BF0 TEXAS INSTRUMENTS INC 3.875% 03/15/2039 DD 03/11/19	136,000.000	118,751.12	125,854.40	7,103.28
LH3F29535502	88732JAJ7 TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	175,000.000	216,281.45	172,784.50	(43,496.95)
LH3F29535502	89680YAC9 TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21	132,000.000	131,875.92	105,184.20	(26,691.72)
LH3F29535502	91159HJB7 US BANCORP VAR RT 11/03/2036 DD 11/03/21	304,000.000	255,086.73	236,241.44	(18,845.29)
LH3F29535502	92343VBT0 VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	212,000.000	225,862.81	245,207.68	19,344.87
LH3F29535502	92343VGK4 VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	71,000.000	73,883.31	56,723.32	(17,159.99)
LH3F29535502	92343VGL2 VERIZON COMMUNICATIONS INC 2.850% 09/03/2041 DD 09/03/21	182,000.000	159,022.81	134,991.22	(24,031.59)
LH3F29535502	92553PAP7 PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	140,000.000	147,579.21	103,768.00	(43,811.21)
LH3F29535502	92553PAU6 PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	83,000.000	87,628.87	75,045.28	(12,583.59)
LH3F29535502	92556VAE6 VIATRIS INC 3.850% 06/22/2040 DD 06/22/21	85,000.000	86,514.20	63,419.35	(23,094.85)
LH3F29535502	92556VAF3 VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	79,000.000	79,439.65	55,786.64	(23,653.01)
LH3F29535502	92857WBD1 VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	82,000.000	65,643.21	71,731.14	6,087.93
LH3F29535502	92857WBU3 VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19	89,000.000	67,545.07	74,115.64	6,570.57
LH3F29535502	92857WBX7 VODAFONE GROUP PLC VAR RT 06/04/2081 DD 06/04/21	37,000.000	37,000.00	27,878.76	(9,121.24)
LH3F29535502	92857WBZ2 VODAFONE GROUP PLC 5.750% 02/10/2063 DD 02/10/23	54,000.000	53,660.88	55,020.06	1,359.18
LH3F29535502	928881AF8 VONTIER CORP 2.950% 04/01/2031 DD 10/01/21	131,000.000	130,099.60	110,337.37	(19,762.23)
LH3F29535502	960413AU6 WESTLAKE CORP 4.375% 11/15/2047 DD 11/28/17	109,000.000	117,664.30	91,069.50	(26,594.80)
LH3F29535502	960413BA9 WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	223,000.000	175,916.08	144,138.28	(31,777.80)
LH3F29535502	962166CB8 WEYERHAEUSER CO 4.000% 03/09/2052 DD 03/09/22	128,000.000	112,435.73	105,278.72	(7,157.01)
LH3F29535502	969457BV1 WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	98,000.000	109,295.26	99,052.52	(10,242.74)
LH3F29535502	96950FAN4 WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	244,000.000	267,675.15	236,975.24	(30,699.91)
LH3F29535502	970648AK7 WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19	114,000.000	115,358.07	88,456.02	(26,902.05)

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
<b>TOTAL CORPORATE DEBT INSTRUMENTS</b>			<b>99,040,995.47</b>	<b>94,040,457.40</b>	<b>-5,000,538.07</b>
<b>CORPORATE STOCK - PREFERRED</b>					
LH3F29535502	29336UAH0 ENLINK MIDSTREAM PARTNERS LP VAR RT 12/31/2049 DD 09/21/17	47,000.000	47,000.00	42,849.43	(4,150.57)
LH3F29535502	46625HJW1 JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 03/10/14	102,000.000	109,150.20	101,055.48	(8,094.72)
<b>TOTAL CORPORATE STOCK - PREFERRED</b>			<b>156,150.20</b>	<b>143,904.91</b>	<b>-12,245.29</b>
<b>CORPORATE STOCK - COMMON</b>					
LH3F29525102	00287Y109 ABBVIE INC	17,370.000	2,530,700.97	2,691,828.90	161,127.93
LH3F29525102	00724F101 ADOBE INC	3,200.000	1,687,021.61	1,909,120.00	222,098.39
LH3F29525102	009158106 AIR PRODUCTS AND CHEMICALS INC	2,000.000	540,651.63	547,600.00	6,948.37
LH3F29525102	02079K305 ALPHABET INC	46,200.000	4,897,376.81	6,453,678.00	1,556,301.19
LH3F29525102	023135106 AMAZON.COM INC	42,000.000	4,598,907.25	6,381,480.00	1,782,572.75
LH3F29525102	03027X100 AMERICAN TOWER CORP	7,490.000	1,448,246.25	1,616,941.20	168,694.95
LH3F29525102	037833100 APPLE INC	69,650.000	8,066,708.66	13,409,714.50	5,343,005.84
LH3F29525102	05722G100 BAKER HUGHES CO	34,950.000	1,283,481.51	1,194,591.00	(88,890.51)
LH3F29525102	060505104 BANK OF AMERICA CORP	127,000.000	3,744,282.24	4,276,090.00	531,807.76
LH3F29525102	101137107 BOSTON SCIENTIFIC CORP	63,070.000	2,568,604.31	3,646,076.70	1,077,472.39
LH3F29525102	11135F101 BROADCOM INC	1,750.000	1,591,318.18	1,953,437.50	362,119.32
LH3F29525102	17275R102 CISCO SYSTEMS INC	15,920.000	820,305.25	804,278.40	(16,026.85)
LH3F29525102	191216100 COCA-COLA CO/THE	56,000.000	3,289,765.21	3,300,080.00	10,314.79
LH3F29525102	20030N101 COMCAST CORP	16,820.000	699,703.91	737,557.00	37,853.09
LH3F29525102	22822V101 CROWN CASTLE INC	12,600.000	1,381,280.53	1,451,394.00	70,113.47
LH3F29525102	253868103 DIGITAL REALTY TRUST INC	11,000.000	1,673,311.58	1,480,380.00	(192,931.58)
LH3F29525102	254687106 WALT DISNEY CO/THE	9,000.000	836,881.65	812,610.00	(24,271.65)
LH3F29525102	26441C204 DUKE ENERGY CORP	25,500.000	2,343,297.19	2,474,520.00	131,222.81
LH3F29525102	30231G102 EXXON MOBIL CORP	13,900.000	1,549,466.37	1,389,722.00	(159,744.37)
LH3F29525102	30303M102 META PLATFORMS INC	10,600.000	2,868,903.76	3,751,976.00	883,072.24
LH3F29525102	316773100 FIFTH THIRD BANCORP	161,190.000	4,917,451.71	5,559,443.10	641,991.39
LH3F29525102	406216101 HALLIBURTON CO	47,300.000	1,946,242.77	1,709,895.00	(236,347.77)
LH3F29525102	416515104 HARTFORD FINANCIAL SERVICES GR	8,700.000	626,201.44	699,306.00	73,104.56
LH3F29525102	437076102 HOME DEPOT INC/THE	11,350.000	3,517,568.44	3,933,342.50	415,774.06
LH3F29525102	452308109 ILLINOIS TOOL WORKS INC	7,000.000	1,689,820.30	1,833,580.00	143,759.70
LH3F29525102	46120E602 INTUITIVE SURGICAL INC	12,350.000	3,529,433.35	4,166,396.00	636,962.65
LH3F29525102	46625H100 JPMORGAN CHASE & CO	4,500.000	608,042.67	765,450.00	157,407.33
LH3F29525102	571903202 MARRIOTT INTERNATIONAL INC/MD	18,680.000	3,057,447.42	4,212,526.80	1,155,079.38
LH3F29525102	57636Q104 MASTERCARD INC	2,900.000	940,011.91	1,236,879.00	296,867.09
LH3F29525102	59156R108 METLIFE INC	9,400.000	596,442.33	621,622.00	25,179.67
LH3F29525102	594918104 MICROSOFT CORP	27,100.000	6,725,713.78	10,190,684.00	3,464,970.22
LH3F29525102	64110L106 NETFLIX INC	1,900.000	857,830.14	925,072.00	67,241.86
LH3F29525102	65339F101 NEXTERA ENERGY INC	10,630.000	778,441.28	645,666.20	(132,775.08)
LH3F29525102	67066G104 NVIDIA CORP	10,500.000	4,054,681.14	5,199,810.00	1,145,128.86

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
LH3F29525102	68389X105 ORACLE CORP	12,220.000	1,416,884.25	1,288,354.60	(128,529.65)
LH3F29525102	693475105 PNC FINANCIAL SERVICES GROUP I	35,330.000	5,046,794.08	5,470,850.50	424,056.42
LH3F29525102	701094104 PARKER-HANNIFIN CORP	15,000.000	5,130,686.20	6,910,500.00	1,779,813.80
LH3F29525102	713448108 PEPSICO INC	17,000.000	3,001,101.02	2,887,280.00	(113,821.02)
LH3F29525102	742718109 PROCTER & GAMBLE CO/THE	24,800.000	3,713,763.38	3,634,192.00	(79,571.38)
LH3F29525102	79466L302 SALESFORCE INC	8,670.000	1,398,037.05	2,281,423.80	883,386.75
LH3F29525102	806857108 SCHLUMBERGER LTD	36,100.000	2,154,127.09	1,878,644.00	(275,483.09)
LH3F29525102	842587107 SOUTHERN CO/THE	36,000.000	2,558,595.81	2,524,320.00	(34,275.81)
LH3F29525102	882508104 TEXAS INSTRUMENTS INC	26,460.000	4,452,303.66	4,510,371.60	58,067.94
LH3F29525102	883556102 THERMO FISHER SCIENTIFIC INC	9,630.000	5,206,370.04	5,111,507.70	(94,862.34)
LH3F29525102	91324P102 UNITEDHEALTH GROUP INC	10,670.000	5,306,379.09	5,617,434.90	311,055.81
LH3F29525102	92826C839 VISA INC	5,390.000	1,074,141.04	1,403,286.50	329,145.46
LH3F29525102	931142103 WALMART INC	5,100.000	778,062.02	804,015.00	25,952.98
LH3F29525102	ED4846280 SAP SE	3,920.000	455,439.22	603,980.20	148,540.98
LH3F29525102	ED5727976 SIEMENS AG	15,140.000	1,663,921.87	2,841,810.22	1,177,888.35
LH3F29525102	ED5842353 DEUTSCHE TELEKOM AG	78,500.000	1,918,263.76	1,886,051.79	(32,211.97)
LH3F29525102	EE5705947 BANCO SANTANDER SA	586,060.000	1,530,044.36	2,446,814.96	916,770.60
LH3F29525102	EF4061414 LVMH MOET HENNESSY LOUIS VUITT	6,470.000	3,455,672.33	5,243,101.92	1,787,429.59
LH3F29525102	EF4834109 SCHNEIDER ELECTRIC SE	11,635.000	1,591,396.32	2,336,346.13	744,949.81
LH3F29525102	EF7309687 BNP PARIBAS SA	31,670.000	1,633,077.83	2,189,665.18	556,587.35
LH3F29525102	EFB15C551 TOTALENERGIES SE	46,630.000	2,198,794.74	3,173,005.50	974,210.76
LH3F29525102	EI4076838 INTESA SANPAOLO SPA	848,910.000	1,670,687.61	2,478,937.98	808,250.37
LH3F29525102	ENB929F49 ASML HOLDING NV	4,510.000	2,904,547.88	3,396,209.97	491,662.09
LH3F29525102	ES7108891 ABB LTD	48,920.000	1,397,827.18	2,168,022.34	770,195.16
LH3F29525102	ES7123874 NESTLE SA	26,940.000	2,951,553.43	3,121,154.16	169,600.73
LH3F29525102	EX0144405 BHP GROUP LTD	90,610.000	2,750,350.51	3,106,631.45	356,280.94
LH3F29525102	EX0718877 RIO TINTO PLC	37,060.000	2,738,370.25	2,759,999.62	21,629.37
LH3F29525102	FJ6335171 MITSUBISHI UFJ FINANCIAL GROUP	208,140.000	1,481,467.29	1,788,633.99	307,166.70
LH3F29525102	FJ6356938 FANUC CORP	118,910.000	3,987,755.04	3,497,799.62	(489,955.42)
LH3F29525102	FJ6490992 KEYENCE CORP	4,160.000	1,355,971.18	1,833,020.36	477,049.18
LH3F29525102	FJ6496585 KOMATSU LTD	129,790.000	3,056,586.05	3,395,272.66	338,686.61
LH3F29525102	FJ6563020 SUMITOMO MITSUI FINANCIAL GROU	34,770.000	1,445,893.86	1,696,819.48	250,925.62
LH3F29525102	FJ6591013 MIZUHO FINANCIAL GROUP INC	59,460.000	905,201.40	1,017,500.75	112,299.35
LH3F29525102	FJ6648896 ORIENTAL LAND CO LTD/JAPAN	113,410.000	3,507,945.17	4,224,116.43	716,171.26
LH3F29525102	FJ6804580 SHIN-ETSU CHEMICAL CO LTD	63,410.000	1,349,902.02	2,661,349.02	1,311,447.00
LH3F29525102	H1467J104 CHUBB LTD	2,960.000	553,380.66	668,960.00	115,579.34
LH3F29525102	SDBP6KMJ0 NOVO NORDISK A/S	39,420.000	2,363,644.65	4,077,900.82	1,714,256.17
<b>TOTAL CORPORATE STOCK - COMMON</b>			<b>172,370,482.89</b>	<b>208,918,032.95</b>	<b>36,547,550.06</b>

**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	0.07	0.07	0.00

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
<b>TOTAL PARTNERSHIP/JOINT VENTURE INTEREST</b>			<b>1.07</b>	<b>1.07</b>	<b>0.00</b>
<b>OTHER INVESTMENTS</b>					
LH3F29523402	99F106C4A US 10YR ULTRA FUTURE (CBT) EXP MAR 24	-20.000	0.00	-94,565.56	(94,565.56)
LH3F29523402	99F133C4A US LONG BOND FUTURE (CBT) EXP MAR 24	61.000	0.00	548,451.24	548,451.24
LH3F29523402	99F139C4A US 10YR NOTE FUTURE (CBT) EXP MAR 24	-70.000	0.00	-263,147.71	(263,147.71)
LH3F29523402	99F183C4A US 5YR NOTE FUTURE (CBT) EXP MAR 24	6.000	0.00	1,687.51	1,687.51
LH3F29523402	99F700C4A US ULTRA BOND (CBT) EXP MAR 24	25.000	0.00	265,892.81	265,892.81
LH3F29535502	4581X0CE6 INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	148,000.000	185,564.87	146,064.16	(39,500.71)
LH3F29535502	91087BAQ3 MEXICO GOVERNMENT INTERNATIONAL 4.280% 08/14/2041 DD 04/14/21	219,000.000	218,864.22	180,762.60	(38,101.62)
LH3F29535502	P8056EBC1 CHILE GOVERNMENT INTERNATIONAL 3.500% 04/15/2053 DD 04/15/21	200,000.000	200,000.00	150,368.00	(49,632.00)
<b>TOTAL OTHER INVESTMENTS</b>			<b>604,429.09</b>	<b>935,513.05</b>	<b>331,083.96</b>
<b>COMMON/COLLECTIVE TRUST</b>					
LH3F60914302	999496078 US DEBT INDEX FUND B	1,075,699.216	49,003,356.27	50,421,612.94	1,418,256.67
<b>TOTAL COMMON/COLLECTIVE TRUST</b>			<b>49,003,356.27</b>	<b>50,421,612.94</b>	<b>1,418,256.67</b>
<b>REGISTERED INVESTMENT COMPANIES</b>					
LH3F20174602	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	2,036,360.590	2,036,360.59	2,036,360.59	0.00
LH3F29523402	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	1,079,561.960	1,079,561.96	1,079,561.96	0.00
LH3F29524102	464287226 ISHARES CORE U.S. AGGREGATE	35,000.000	3,291,540.00	3,473,750.00	182,210.00
LH3F29524102	78464A664 SPDR PORT LNG TRM TRSRY	410,000.000	14,281,972.21	11,898,200.00	(2,383,772.21)
LH3F29524102	92206C813 VANGUARD LONG-TERM CORP BOND	85,000.000	6,418,880.00	6,812,750.00	393,870.00
LH3F29524102	92206C847 VANGUARD LONG-TERM TREASURY	370,000.000	29,010,660.00	22,766,100.00	(6,244,560.00)
LH3F29524302	648018810 AMER FNDS NEW PERSPECT-R6	3,231,538.583	148,325,874.57	180,739,952.95	32,414,078.38
LH3F29524302	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	0.520	0.52	0.52	0.00
LH3F29525102	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	382,755.970	382,755.97	382,755.97	0.00
LH3F29530202	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	104,179.160	104,179.16	104,179.16	0.00
LH3F29530902	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	118,066.260	118,066.26	118,066.26	0.00
LH3F29535502	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	280,045.610	280,045.61	280,045.61	0.00
LH3F29543702	46434G103 ISHARES CORE MSCI EMERGING	540,000.000	26,284,236.55	27,313,200.00	1,028,963.45
LH3F29545502	996086609 DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	25,835,879.600	25,835,879.60	25,835,879.60	0.00
<b>TOTAL REGISTERED INVESTMENT COMPANIES</b>			<b>257,450,013.00</b>	<b>282,840,802.62</b>	<b>25,390,789.62</b>
<b>GRAND TOTAL</b>			<b>632,037,976.36</b>	<b>685,777,756.30</b>	<b>53,739,779.94</b>
					-1,009,218.69 C
					54,748,998.63 I