Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
CALIFORNIA IRONWORKERS FIELD PENSION TRUST

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 08/07/1958

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
BOARD OF TRUSTEES, CALIFORNIA IRONWORKERS FIELD PENSION TRUST FUN

131 N. EL MOLINO AVENUE, SUITE 330
PASADENA, CA 91101-1812

2b Employer Identification Number (EIN) 95-6042866

2c Plan Sponsor's telephone number 626-792-7337

2d Business code (see instructions) 238900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	02/23/2023	DAVID OSBORNE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	02/23/2023	DANIEL WELSH
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

a Sponsor's name

c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	21185
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	9756
a(2) Total number of active participants at the end of the plan year	**6a(2)**	9581
b Retired or separated participants receiving benefits	**6b**	6881
c Other retired or separated participants entitled to future benefits	**6c**	4109
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	20571
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	807
f Total. Add lines **6d** and **6e**	**6f**	21378
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	632

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

1B

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

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

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

A Name of plan
CALIFORNIA IRONWORKERS FIELD PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES, CALIFORNIA IRONWORKERS FIELD PENSION TRUST FUN

D Employer Identification Number (EIN)
95-6042866

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

1a	Enter the valuation date: Month 06 Day 01 Year 2021		
b	Assets		
(1)	Current value of assets	**1b(1)**	3005179322
(2)	Actuarial value of assets for funding standard account	**1b(2)**	2688847160
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	2692668880
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	2692668880
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	5354037923
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	100642000
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	197510583
(3)	Expected plan disbursements for the plan year	**1d(3)**	205490752

Statement by Enrolled Actuary

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

SIGN HERE

	02/15/2023
Signature of actuary	Date
KENNETH GRANT CAMP	20-07456
Type or print name of actuary	Most recent enrollment number
MILLIMAN, INC.	714-933-1090
Firm name	Telephone number (including area code)
19200 VON KARMAN AVENUE, SUITE 950, IRVINE, CA 92612	
Address of the firm	

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	3005179322
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		8085	2633353216
(2) For terminated vested participants		3863	782976661
(3) For active participants:			
(a) Non-vested benefits			318136163
(b) Vested benefits			1619571883
(c) Total active		9756	1937708046
(4) Total		21704	5354037923
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	56.13 %

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
12/01/2021	189051592	0			
			Totals ► **3(b)**	189051592	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total	**3(d)**	475000

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	99.9 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the rehabilitation plan projects emergence from critical status or critical and declining status, enter the plan year in which it is projected to emerge. If the rehabilitation plan is based on forestalling possible insolvency, enter the plan year in which insolvency is expected and check here ☐	**4f**	

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability				**6a**	2.34 %
		Pre-retirement		Post-retirement	
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A		☐ Yes ☐ No ☒ N/A	
c Mortality table code for valuation purposes:					
(1) Males	**6c(1)**	A		A	
(2) Females	**6c(2)**	A		A	
d Valuation liability interest rate	**6d**	7.25 %		7.25 %	
e Expense loading	**6e**	13.2 %	☐ N/A	%	☒ N/A
f Salary scale	**6f**	%	☒ N/A		
g Estimated investment return on actuarial value of assets for year ending on the valuation date			**6g**	10.4 %	
h Estimated investment return on current value of assets for year ending on the valuation date			**6h**	28.3 %	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-109630759	-11401052

8 Miscellaneous information:

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:			
a Prior year funding deficiency, if any		**9a**	0
b Employer's normal cost for plan year as of valuation date		**9b**	40547695
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	977296623	120159047
(2) Funding waivers	**9c(2)**	0	0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0	0
d Interest as applicable on lines 9a, 9b, and 9c		**9d**	11651239
e Total charges. Add lines 9a through 9d		**9e**	172357981

Credits to funding standard account:

f	Prior year credit balance, if any		**9f**	694685579
g	Employer contributions. Total from column (b) of line 3		**9g**	189051592
		Outstanding balance		
h	Amortization credits as of valuation date	**9h** 278789324		47152627
i	Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**	60516486
j	Full funding limitation (FFL) and credits:			
	(1) ERISA FFL (accrued liability FFL)	**9j(1)** 789673901		
	(2) "RPA '94" override (90% current liability FFL)	**9j(2)** 2170494730		
	(3) FFL credit		**9j(3)**	0
k	**(1)** Waived funding deficiency		**9k(1)**	0
	(2) Other credits		**9k(2)**	0
l	Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**	991406284
m	Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**	819048303
n	Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**	

9o	Current year's accumulated reconciliation account:		
	(1) Due to waived funding deficiency accumulated prior to the 2021 plan year	**9o(1)**	0
	(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:		
	(a) Reconciliation outstanding balance as of valuation date	**9o(2)(a)**	0
	(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))	**9o(2)(b)**	0
	(3) Total as of valuation date	**9o(3)**	0
10	Contribution necessary to avoid an accumulated funding deficiency. (See instructions.)	**10**	0
11	Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions		[X] Yes [ ] No

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

A Name of plan
CALIFORNIA IRONWORKERS FIELD PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, CALIFORNIA IRONWORKERS FIELD PENSION TRUST FUN

D Employer Identification Number (EIN)
95-6042866

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

J.P. MORGAN CHASE
270 PARK AVENUE
NEW YORK, NY 10017

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

APOLLO ACCORD MANAGEMENT III B, LP

85-0525618

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

ALYSEKA INVESTMENT GROUP LP

98-0566066

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

CONTRARIAN DRE II MANAGEMENT LLC

27-3847141

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

CONTRARIAN DRE III MANAGEMENT LLC

47-3026446

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

ELLIOTT INVESTMENT MANAGEMENT L.P.

84-3339129

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

FRANKLIN ADVISERS, INC.

94-2990534

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

HAAMES REALTY ADVISORS, LLC

30-0803177

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

HEITMAN AMERICAN REAL ESTATE TRUST

20-8359376

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

LOCUST POINT CAPITAL

141 W. FRONT STREET 210
RED BANK, NJ 07701

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

GROSVENOR CAPITAL MANAGEMENT

36-3795985

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

SS&C GLOBEOP

80 LAMBERTON ROAD
WINDSOR, CT 06095

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

PAAMCO LLC

38-3713535

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

WEST RIVER

450 PARK AVENUE, SUITE 1203
NEW YORK, NY 10022

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

HAMBLEDTON INC.

98-1466693

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

FIDUCIARY TRUST INTL. OF THE SOUTH

65-0080824

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

WILMINGTON TRUST, NA

16-1486454

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

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

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

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

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

IRONWORKERS EMPLOYEES BENEFIT CORP.

95-3084599

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	2138493	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SCHRODER INVESTMENT MANAGEMENT

13-4064414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 28 50	NONE	1833401	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL LIMITED PARTNER

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1523794	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ASB CAPITAL MANAGEMENT

80-0618452

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	849891	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CHAMPLAIN INVESTMENT PARTNERS

20-1367417

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	704588	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

PACIFIC INVESTMENT MGMT (PIMCO)

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52 68	NONE	679047	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

JENNISON ASSOCIATES LLC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	663988	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

ARISTOTLE CAPITAL BOSTON LLC

47-1867873

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	535038	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

BLACKROCK FINANCIAL MANAGEMENT

20-5319476

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	481630	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

NEWTON INVESTMENT MANAGEMENT LLC

201 WASHINGTON STREET
BOSTON, MA 02108

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	451184	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

DODGE AND COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	398720	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

THE BANK OF NEW YORK MELLON TRUST C

95-3571558

(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 62 72	NONE	312697	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

R.V. KUHNS & ASSOCIATES INC.

93-0910652

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	283149	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KRAW LAW GROUP

32-0465891

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50 99	NONE	275872	Yes [X] No [ ]	Yes [X] No [ ]	1139	Yes [ ] No [X]

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

RAEL & LETSON

94-1701048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50	NONE	270564	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MELLON INVESTMENT CORP

25-1442864

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	149674	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

TOP TIER RESOURCES

82-2957919

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 49 50	NONE	111388	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LINDQUIST LLP

52-2385296

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	78047	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

WELLS FARGO BANK

94-1347393

(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	NONE	68773	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LOGICALIS

13-4000122

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	58071	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MELLON CAPITAL MANAGEMENT CORP

25-6078093

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	53335	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

SUEBERT FRENCH FRIMEL & WARNER LLP

90-0415773

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	47150	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHRISTIANSEN JAMES AND MARTIN

88-0330440

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 49 50	NONE	22322	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LIFE STATUS 360, LLC

91-3389460

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	18792	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NTH GENERATION COMPUTING, INC.

33-0451285

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	17670	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ROTH STAFFING COMPANIES, LP

33-0633164

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	15067	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IRON MOUNTAIN RECORDS MGMT

04-3038590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	13507	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

GOLDMAN SACHS INTL

25 SHOE LANE
HOLDBORN, LONDON EC4A4AU GB

(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?
33 50	NONE	12250	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LEVEL 3 FINANCING, INC

47-0735805

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	11632	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AUTOMATIC DATA PROCESSING

55 SOUTH LAKE DRIVE
PASADENA, CA 94588

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 49 50	NONE	10386	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

PARSONS FARNELL & GEIN, LLP

41-2078136

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	9941	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

OLYMPIC STAFFING SERVICES

95-3888058

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	9689	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WITHUMSMITH+BROWN, PC

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	9339	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ECS IMAGING, INC

33-0928085

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	7831	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

OGLETREE, DEAKINS, NASH, SMOAK & ST

57-1044820

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	7751	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

UBS SECURITIES LLC, STAMFORD

600 WASHINGTON BLVD
STAMFORD, CT 06901

(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?
33 50	NONE	7702	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MCMENOMY & ASSOCIATES CPAS, LLP

46-1559312

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	7638	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HOUSE OF PRINTING, INC

95-2234833

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	7390	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DELL MARKETING LP

74-2616805

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	7079	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ACCOUNTING PRINCIPALS, INC

59-3482206

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	6795	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UBS AG LONDON BRANCH

5 BROADGATE ROAD
LONDON, LONDON E163TL GB

(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?
33 50	NONE	6556	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

J.P. MORGAN SECURITIES INC,NEW YORK

277 PARK AVE
NEW YORK, NY 10172

(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?
33 50	NONE	5854	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

DEVELOPING LEADERS INC.

46-4555252

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	5513	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PERISHING SECURITIES LTD, LONDON

1 CANADA SQUARE
LONDON, LONDON E145AL GB

(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?
33 50	NONE	5258	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MORGAN STANLEY & CO, LONDON

9 UPPER GOSVENOR ST
LONDON, LONDON W1K2 GB

(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?
33 50	NONE	5184	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

HBK-MULTI STRATEGY OFFSHORE FUND LT

98-0497416

(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?
52 72	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	79844	Yes [ ] No [X]

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

MARSH & MCLENNAN AGENCY LLC

36-1436000

(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?
53	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	74011	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	20229

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HUDSON 23975 PARK SORRENTO STE 225 CALABASA, CA 91302	INSURANCE COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	16036

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
THE TRAVELERS COMPANIES, INC ONE TOWER SQUARE HARTFORD, CT 06183	INSURANCE COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	25333

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULLICO CASUALTY COMPANY 1625 EYE STREET NW WASHINGTON, DC 20006	INSURANCE COMMISSIONS

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	12413

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RLI INSURANCE COMPANY, INC 9025 NORTH LINDBERGH DRIVE PEORIA, IL 61615	INSURANCE COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
HBK-MULTI STRATEGY OFFSHORE FUND LT	52 72	79844

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HEDGESERV LIMITED 4 TIMES SQUARE, 8TH FLOOR NEW YORK, NY 10036	FUND ADMINISTRATOR FEES

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
KRAW LAW GROUP	99	1139

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ROBBINS GELLER RUDMAN & DOWD 655 W BROADWAY, SUITE 1900 SAN DIEGO, CA 92101	LEGAL FEES

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ARISTOTLE CAPITAL BOSTON LLC 47-1867873	28 50 51 68	FAILED TO PROVIDE SCHEDULE C RESPONSE DISCLOSING INDIRECT COMPENSATION

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

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

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

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

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

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

(complete as many entries as needed)

a Name: LINDQUIST LLP
b EIN: 52-2385296
c Position: AUDITOR
d Address: 5000 EXECUTIVE PARKWAY
SUITE 400
SAN RAMON, CA 94583
e Telephone: 925-277-9100

Explanation: LINDQUIST LLP COMBINED THEIR ACCOUNTING PRACTICE WITH WITHUMSMITH+BROWN, PC

a Name: RAEL & LETSON
b EIN: 94-1701048
c Position: ACTUARY
d Address: 2929 CAMPUS DRIVE
SUITE 400
SAN MATEO, CA 94403
e Telephone: 650-341-3311

Explanation: DUE TO A CHANGE IN THE ACTUARY RETAINED BY THE BOARD OF TRUSTEES, THE ENROLLED ACTUARY POSITION CHANGED FROM JOSHUA ALLMEN OF RAEL & LETSON TO KENNETH GRANT CAMP OF MILLIMAN.

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

A Name of plan
CALIFORNIA IRONWORKERS FIELD PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, CALIFORNIA IRONWORKERS FIELD PENSION TRUST FUN

D Employer Identification Number (EIN)
95-6042866

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

a Name of MTIA, CCT, PSA, or 103-12 IE: EB DV STOCK INDEX FUND

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

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)
25-6078093-010	C	103077329

a Name of MTIA, CCT, PSA, or 103-12 IE: EB TEMPORARY INVESTMENT FUND

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

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)
25-6078093-023	C	144094454

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

b Name of sponsor of entity listed in (a): ARROWSTREET CAPITAL, LIMITED PARTNERSHIP

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6500555-003	E	319459419

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

A Name of plan
CALIFORNIA IRONWORKERS FIELD PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, CALIFORNIA IRONWORKERS FIELD PENSION TRUST FUN

D Employer Identification Number (EIN)
95-6042866

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	10851623	288981
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	24285184	26900087
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	51765376	30874218
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	625000	6804760
(2) U.S. Government securities	1c(2)	166193281	108082403
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	36494917	35882405
(B) All other	1c(3)(B)	47810482	57960508
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	265152	236955
(B) Common	1c(4)(B)	1100253245	983279419
(5) Partnership/joint venture interests	1c(5)	242202468	313374235
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	267660364	247171783
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	340836102	319459419
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	445185910	428824151
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	369889702	407769225

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(2) Employer real property	1d(2)		
e	Buildings and other property used in plan operation	1e	20633987	20899218
f	Total assets (add all amounts in lines 1a through 1e)	1f	3124952793	2987807767
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	2248525	3209597
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	117524946	47852462
k	Total liabilities (add all amounts in lines 1g through1j)	1k	119773471	51062059
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	3005179322	2936745708

Part II Income and Expense Statement

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

	Income		**(a)** Amount	**(b)** Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	189051592	
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		189051592
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	16843	
	(B) U.S. Government securities	2b(1)(B)	1449292	
	(C) Corporate debt instruments	2b(1)(C)	2965008	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	10225743	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		14656886
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)	17291315	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	20596150	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		37887465
	(3) Rents	2b(3)		269942
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1407534794	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1423457263	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-15922469
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-62602322	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-62602322

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-192040411
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		159623317
c Other income	2c		119019
d Total income. Add all **income** amounts in column (b) and enter total	2d		131043019
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	185298238	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		185298238
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	727978	
(2) Contract administrator fees	2i(2)	2138493	
(3) Investment advisory and management fees	2i(3)	9186729	
(4) Other	2i(4)	2125195	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		14178395
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		199476633
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-68433614
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**4e**	X		1000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 455112.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

A Name of plan
CALIFORNIA IRONWORKERS FIELD PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, CALIFORNIA IRONWORKERS FIELD PENSION TRUST FUN

D Employer Identification Number (EIN)
95-6042866

Part I Distributions

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

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

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

EIN(s): _____ _____

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	7
b The plan year immediately preceding the current plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	7
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	7

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	1.03
b The corresponding number for the second preceding plan year	**15b**	1.02

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 39.0 % Investment-Grade Debt: 13.0 % High-Yield Debt: 0.0 % Real Estate: 7.0 % Other: 41.0 %

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

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

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation _____

CALIFORNIA IRONWORKERS
FIELD PENSION TRUST

CONSOLIDATED FINANCIAL STATEMENTS

MAY 31, 2022

CALIFORNIA IRONWORKERS FIELD PENSION TRUST

CONSOLIDATED FINANCIAL STATEMENTS WITH ADDITIONAL INFORMATION
MAY 31, 2022 AND 2021

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Schedule H - Financial Schedules (IRS Form 5500)

withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT

To the Participants and Trustees of
California Ironworkers Field Pension Trust

OPINION

We have audited the accompanying consolidated financial statements of California Ironworkers Field Pension Trust (the "Trust"), which comprise the consolidated statement of net assets available for benefits as of May 31, 2022, and the related consolidated statement of changes in net assets available for benefits for the year then ended, and the related notes to the consolidated financial statements.

In our opinion, the accompanying consolidated financial statements present fairly, in all material respects, the consolidated net assets available for benefits of California Ironworkers Field Pension Trust as of May 31, 2022, and the changes in its net assets available for benefits for the year then ended, in accordance with accounting principles generally accepted in the United States of America.

BASIS FOR OPINION

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

OTHER MATTER - MAY 31, 2021, CONSOLIDATED FINANCIAL STATEMENTS

The consolidated financial statements of California Ironworkers Field Pension Trust for the year ended May 31, 2021, were audited by Lindquist LLP, who joined WithumSmith+Brown, PC effective January 1, 2022, and they expressed an unmodified opinion on the consolidated statements in their report dated February 17, 2022. No auditing procedures have been performed with respect to the May 31, 2021, consolidated financial statements since that date.

RESPONSIBILITIES OF MANAGEMENT FOR THE CONSOLIDATED FINANCIAL STATEMENTS

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

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

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

AUDITOR'S RESPONSIBILITIES FOR THE AUDIT OF THE CONSOLIDATED FINANCIAL STATEMENTS

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the consolidated financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the consolidated financial statements.

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Trust's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the consolidated financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Trust's ability to continue as a going concern for a reasonable period of time.

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

Wilkerson Smith + Brown, PC

February 23, 2023

CALIFORNIA IRONWORKERS FIELD PENSION TRUST

CONSOLIDATED STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
MAY 31, 2022 AND 2021

	2022	2021
ASSETS		
INVESTMENTS - at fair value		
Common stock	$ 901,278,438	$ 1,036,819,477
Preferred stock	236,955	265,152
Mutual funds	428,824,151	445,185,910
Limited partnerships	313,374,235	242,202,468
Limited liability companies	400,874,739	320,216,294
103-12 investment entities	319,459,419	340,836,102
Real estate investment trusts	82,000,981	63,433,768
U.S. Government securities	108,082,403	166,193,281
Corporate bonds	93,842,913	84,305,399
Common collective trusts	247,171,783	267,660,364
Other investments	6,844,486	49,623,408
Cash equivalents	6,804,760	625,000
Total investments	2,908,795,263	3,017,366,623
RECEIVABLES		
Employer contributions	26,900,087	24,285,184
Due from broker	25,559,261	36,538,557
Interest and dividends	4,993,225	4,031,767
Accounts receivable	55,533	89,636
Insurance reimbursement receivable	-	10,889,259
Total receivables	57,508,106	75,834,403
OTHER ASSETS		
Real estate - Plaza	20,400,000	20,400,000
Prepaid expenses	116,526	77,048
Tenant improvements - net	499,218	233,987
Investment in Ironworker Employees' Benefit Corporation (IEBC)	50,000	50,000
Advance to IEBC - equipment and software	149,673	139,109
Total other assets	21,215,417	20,900,144
CASH	288,981	10,851,623
Total assets	2,987,807,767	3,124,952,793
LIABILITIES AND NET ASSETS		
LIABILITIES		
Accounts payable	3,209,597	2,248,525
Due to broker	47,726,398	117,384,907
Other liabilities	126,064	140,039
Total liabilities	51,062,059	119,773,471
NET ASSETS AVAILABLE FOR BENEFITS	$ 2,936,745,708	$ 3,005,179,322

See accompanying notes to consolidated financial statements.

CALIFORNIA IRONWORKERS FIELD PENSION TRUST

CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
YEARS ENDED MAY 31, 2022 AND 2021

	2022	2021
ADDITIONS		
Investment income		
Net (depreciation)/appreciation		
in fair value of investments	$ (111,032,374)	$ 630,744,480
Interest and dividends	52,634,840	36,497,642
	(58,397,534)	667,242,122
Less investment expenses	(9,186,729)	(8,600,848)
Investment (loss)/income - net	(67,584,263)	658,641,274
Net appreciation per appraisal		
of real estate - Plaza	-	400,000
Net income from real estate	269,942	646,355
Employer contributions	188,576,592	198,879,404
Withdrawal liability income	475,000	557,000
Insurance reimbursement income	11,650	10,889,259
Other income	107,369	107,615
Total additions	121,856,290	870,120,907
DEDUCTIONS		
Benefit payments	185,298,238	181,035,387
Operating and administrative expenses	4,991,666	5,373,897
Total deductions	190,289,904	186,409,284
NET CHANGE	(68,433,614)	683,711,623
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	3,005,179,322	2,321,467,699
End of year	$ 2,936,745,708	$ 3,005,179,322

See accompanying notes to consolidated financial statements.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting - The consolidated financial statements are prepared using the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America.

Principles of Consolidation - The consolidated financial statements include the financial information of the California Ironworkers Pension Trust and its fully owned subsidiary, the Ironworkers Plaza Inc. (the Plaza). The Plaza is shown with other assets in the consolidated statements of net assets available for benefits. The Trust has a periodic appraisal performed of the Plaza. The net appreciation in the appraised value, along with the net income from the Plaza, are included in the consolidated statements of changes in net assets available for benefits. Any inter-organizational balances have been eliminated in consolidation.

Investment Valuation, Transactions and Income Recognition -

General - Investments are carried at fair value, which is determined, presented and disclosed in accordance with Financial Accounting Standards Board Accounting Standards Codification (FASB ASC) 820, *Fair Value Measurements and Disclosures*. Under FASB ASC 820, fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (i.e., the "exit price") in an orderly transaction between market participants at the measurement date.

FASB ASC 820 establishes a fair value hierarchy for inputs used in measuring fair value that maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that the most observable inputs be used when available. Observable inputs are those that market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Trust. Unobservable inputs reflect the Trust's assumptions about inputs that market participants would use in pricing the investments developed based on the best information available in the circumstances. The fair value hierarchy is categorized into three levels, based on the inputs, as follows:

Level 1 - Valuations based on quoted prices in active markets for identical assets or liabilities that the Trust has the ability to access.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

Level 2 - Valuations based on quoted prices in markets that are not active, quoted prices for similar investments in active markets or model-based valuations for which all significant assumptions are observable and can be corroborated by observable market data.

Level 3 - Valuations based on unobservable inputs that are supported by little or no market activity and are significant to the overall fair value measurement. Values are determined using proprietary pricing models, discounted cash flow models that include the investment entities' own judgments and estimations, or some other pricing method using unobservable inputs.

Inputs and Valuation Methods - In determining fair value, FASB ASC 820 allows various valuation approaches. The specific methods used for each of the Trust's investment classes are presented below.

Common stock, preferred stock and *mutual funds:* The fair value of common stock, preferred stock and mutual funds is generally based on quoted market prices in active markets (Level 1). The fair value of private placement mutual funds is based on net asset value. The net asset value is being used as a practical expedient to estimate fair value.

Limited partnerships: The fair value of limited partnerships is generally based on the net asset value or equivalent. The net asset value is being used as a practical expedient to estimate fair value. The value of certain limited partnerships is based on quoted prices in active markets (Level 1).

Limited liability companies, 103-12 investment entities, real estate investment trusts, and *common collective trusts:* The fair value of these investments is estimated based on net asset value per unit of the investment. The net asset value is being used a practical expedient to estimate fair value.

U.S. Government securities: The fair value of U.S. Government securities is generally determined using a market-based model in which valuation consideration is given to yield or price of comparable securities, coupon rate, maturity, credit quality and dealer-provided prices (Level 2).

Corporate bonds: The fair value of corporate bonds is generally determined based on a model that uses inputs such as interest-rate yield curves, cross-currency-basis index spreads or country credit-spreads, which are similar to the valued obligations in terms of issuer, maturity and seniority (Level 2).

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

Other investments: Other investments are composed of municipal bonds, other government bonds, repurchase agreements and other similar investments. The fair value of these investments is generally determined using a market-based model in which valuation consideration is given to yield or price of comparable securities, coupon rate, maturity, credit quality and dealer-provided prices (Level 2).

Cash equivalents: The value of cash equivalents held in short-term investment funds is based on quoted prices for similar assets in active markets (Level 2).

Valuation Methods, Consistency - The valuation techniques used in the accompanying consolidated financial statements have been consistently applied.

Transactions and Income Recognition - Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation includes the Trust's gains and losses on investments bought and sold as well as held during the year.

Employer Contributions Receivable - Employer contributions due and not paid prior to fiscal year-end are recorded as employer contributions receivable. Contributions due that are delinquent and contributions due as a result of payroll audits have been recorded net of an allowance equal to the amount due because their collectability is uncertain. Therefore, these contributions are recognized when received.

Due from Broker - Amounts received subsequent to May 31, 2022 and 2021, for investments sold but not yet settled are recorded as due from broker.

Due to Broker - Amounts paid subsequent to May 31, 2022 and 2021, for investments purchased but not yet settled are recorded as due to broker.

Withdrawal Liability Receivable - A withdrawal liability is assessed when employers withdraw from the Trust. However, due to the financial condition of those employers who have withdrawn from the Trust, collectability is uncertain and a reserve has been recorded equal to the amount due.

Investment in Ironworker Employee Benefit Corporation (IEBC) - The Trust and other related Ironworker trust funds (see Note 10) established the IEBC to provide the trusts with administrative services. The investment is valued at the book value of the Trust's interest in IEBC.

Cash - Cash includes demand-deposit checking and money market accounts.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONT'D)

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

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

Risks and Uncertainties - The actuarial present value of accumulated Trust benefits is calculated based on certain assumptions pertaining to interest rates, participant demographics and other assumptions, all of which are subject to change. Due to the inherent uncertainty of the assumption process, it is at least reasonably possible that changes in these assumptions in the near term would be material to the disclosure to the consolidated financial statements of the actuarial present value of accumulated Trust benefits.

The Trust invests in various investment securities. Such investments are exposed to various risks, such as interest rate, market and credit. Due to the level of risk associated with certain investments and the level of uncertainty with respect to changes in the value of investments, it is at least reasonably possible that changes in risks in the near term would materially affect the amounts reported in the consolidated statements of net assets available for benefits and the consolidated statements of changes in net assets available for benefits.

On March 11, 2020, the World Health Organization declared the outbreak of a novel coronavirus ("COVID-19") as a global pandemic. Management continues to evaluate the impact of COVID-19 on the Trust. Impacts of COVID-19 are not fully known at this time, nor can they be projected with any certainty. To the extent that contributing employers are negatively impacted by COVID-19 economic events, the Trust may also experience negative economic events in turn through reduction of participants and related contribution income. A reasonable estimate of the impact or potential impact of COVID-19 on the Trust as of the date of the consolidated financial statements cannot be made.

NOTE 2. DESCRIPTION OF THE TRUST

California Ironworkers Field Pension Trust (the Trust) is a defined pension benefit plan established by labor and employers through collective bargaining. It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

The Trust is administered by a Board of Trustees through the establishment of a trust, as contemplated by Section 302(c)(5) of the Labor Management Relations Act of 1947, Section 401(a) of the Internal Revenue Code (IRC), and Section 403(a) of ERISA.

The following brief description of the Trust is provided for general information purposes only. Participants should refer to the Summary Plan Description for more complete information.

Eligibility, benefits and vesting -

1. A *regular pension* is payable for life to a retiree who has reached age 62 for pension credits earned before September 1, 2011 (age 65 for pension credits earned on or after September 1, 2011), and has at least five years of vesting credit without a permanent break in service. For pension credits earned on or after September 1, 2011, the retiree may elect to receive those credits reduced for early retirement with the same effective date as the retiree's regular pension (for pension credits earned prior to September 1, 2011) or the retiree may defer the payment of the accrual on those pension credits to age 65.
2. A participant who works at least 350 hours in a plan year receives 1/12 of a future service pension credit for each 117 hours worked to October 1, 2014, and for each 125 hours worked thereafter. Service accruals are prorated for contributions less than the journeyman rate.
3. A regular pension effective on or after June 1, 2001, shall, subject to the provisions of Section 13 of this Article, be a monthly amount equal to the sum of the following:
   (a) $28.00 for each full year (and proportionately less for fractional years) of past service credit (prior to June 1, 1958); plus
   (b) $50.00 for each full year (and proportionately less for fractional years) of future service credit earned between June 1, 1958, and June 1, 1978; plus
   (c) $118.00 for each full year (and proportionately less for fractional years) of future service credit earned between June 1, 1978, and June 1, 2008; plus
   (d) $105.00 for each full year (and proportionately less for fractional years) of future service credit earned from June 1, 2008, to September 1, 2011; plus

NOTE 2. DESCRIPTION OF THE TRUST (CONT'D)

(e) $90.00 for each full year (and proportionately less for fractional years) of future service credit earned after September 1, 2011, to September 30, 2014; plus

(f) $70.00 for each full year (and proportionately less for fractional years) of future service credit earned after October 1, 2014, to May 31, 2021; plus

(g) $105.00 for each full year (and proportionately less for fractional years) of future service credit earned on or after June 1, 2021.

When the Plan reaches 100% or more funded status based on Board of Trustees approval of the Plan Year Actuarial Valuation, the monthly value of pension credit earned from October 1, 2014 to May 31, 2021, will be increased from $70 to $105 for benefit payments going forward starting the following Plan Year on June 1. No retroactive payment adjustment will be made for benefits paid prior to the June 1 effective date of the change.

Likewise, for future service credits beginning June 1, 2022, the amount figured into a participant's monthly basic benefit may be decreased if the funded status of the Trust falls below 95% as follows:

Funded Ratio Percentage reported in the Actuarial Valuation as of the first day of the prior Plan Year.

Funded Ratio Percentage reported in the Actuarial Valuation as of the first day of the prior Plan Year	Amount figured into your monthly basic benefit for each full year of pension credit
95.00% or more	$ 105.00
90.00% - 94.99%	$ 100.00
85.00% - 89.99%	$ 95.00
80.00% - 84.99%	$ 90.00
75.00% - 79.99%	$ 85.00
70.00% - 74.99%	$ 80.00
65.00% - 69.99%	$ 75.00
60.00% - 64.99%	$ 70.00

For a funded percentage of less than 60.00%, the value of each full year of pension credit shall be similarly decreased by $5.00 in 5.00% increments.

Based on the Trust's final June 1, 2022, Pension Protection Act (PPA) funded percentage of 105.75%, effective June 1, 2023, the following plan provisions will be effective:

- $3 of the journeyman contribution rate will be reallocated;
- the discount rate will be lowered to 7.00%; and
- past benefit accruals from October 1, 2014 through May 31, 2020, will be increased from $70 to $105.

4. *Early Retirement* - Equal to the sum of (a) and (b):

   (a) Service Earned Prior to September 1, 2011 - Equal to the amount of normal retirement benefit, based on service and hours earned prior to September 1, 2011, reduced 1/2% for each month the participant is younger than age 62 but not younger than 55; 1/5% for each month younger than age 55 but not younger than 50; and 1/10% for each month the participant is younger than 50.

   (b) Service Earned on or After September 1, 2011 - Equal to the amount of normal retirement benefit, based on service and hours earned on or after September 1, 2011, reduced 1/2% for each month the participant is younger than 65 but not younger than 55; 1/5% for each month younger than age 55 but not younger than 50, and 1/10% for each month the participant is younger than age 50.

5. A *Disability Pension* is provided for participants with at least five years of pension credit who become totally disabled prior to age 62 for Pension Credit earned prior to September 1, 2011 (age 65 for Pension Credit earned after August 31, 2011), have received a Social Security Disability Award, have completed at least 350 Hours of Service in Covered Employment, and were an Active Participant in the plan year in which the participant became totally and permanently disabled under the rules of the Social Security Administration or in either of the two plan years preceding the plan year in which he became totally and permanently disabled by the Social Security Administration and the participant is not eligible for a Service Pension. The amount of the Disability Pension is the same as the regular pension amount, with no reduction.

NOTE 2. DESCRIPTION OF THE TRUST (CONT'D)

6. A *Service Pension* is provided for participants who have earned at least 10 years of pension credit; whose age plus years of pension credit total at least 85 and whose age is at least 55 for pension credit earned on or after October 1, 2014, and the participant has not been previously awarded a Service Pension or Early Retirement. The amount of the Service Pension is determined in the same manner as the regular pension. A participant who is younger than age 55, whose age plus years of pension credit total at least 85, may receive a Service Pension on only those pension credits earned before October 1, 2014. For pension credits earned after October 1, 2014, the participant may elect to receive those credits reduced for early retirement with the same effective date as his Service Pension or the participant may defer the payment of the accrual on those pension credits to age 65.

7. A *Pro-Rata Pension* is provided for employees who would otherwise lack sufficient pension credit to be eligible for any pension because their years of employment were divided between different pension plans, or whose pensions would be of a lesser amount because of such division of employment. Effective September 7, 1997, the Pro-Rata Pension was amended due to the adoption of the money-follows-the-participant reciprocity agreement.

8. A *Husband-and-Wife Pension* is for married participants. The monthly amount to be paid to the surviving spouse of a pensioner shall be 50%, 75% or 100%, depending on what the pensioner elected. The monthly amount to be paid to the surviving legal spouse of a participant who dies prior to retirement and who satisfies the applicable requirements shall be the equivalent of the spouse portion of a Regular 50% J&S benefit that would otherwise have been payable to the deceased participant or a one-time distribution of the lump-sum equivalent.

9. The monthly amount payable to the surviving legal spouse shall be determined as if the participant had retired under a 50% Husband-and-Wife Pension at normal retirement age on the day before he died. There is no reduction for the age of the participant; however, if the participant's death occurred after his normal retirement age, the pre-retirement surviving spouse benefit shall include any actuarial adjustment to the participant's accrued benefit that would have been applied as of the day before the participant's date of death.

10. A *Lump-Sum Pre-Retirement Death Benefit* is payable to the beneficiary of a participant who dies before receiving any pension benefit payments. The amount of the benefit is the amount of contributions to the Trust made on behalf of the participant subsequent to any break in service, subject to a maximum benefit of $15,000 and a minimum benefit of $100.

    The surviving spouse of a deceased vested participant may choose to receive the lump-sum death benefit in lieu of the surviving spouse annuity. If so elected, then the lump-sum death benefit shall not be less than the actuarial present value of the spouse's benefits.

NOTE 2. DESCRIPTION OF THE TRUST (CONT'D)

11. A *Lump-Sum Post-Retirement Death Benefit* is payable to the beneficiary if the pensioner dies before he has received 36 monthly payments and the pensioner is not receiving payments under the Husband-and-Wife Pension. The pensioner's beneficiary will receive the remainder of the 36 monthly payments. If the pensioner has received 36 payments or more at the time of their death, no payment would be due to the beneficiary under this provision.
12. *Postponed Retirement* is available for participants working past the age of 65. The amount of the postponed retirement benefit is the greater of accrual or the actuarial equivalent of normal retirement benefits increased for each complete month for which benefits were not suspended.

Vested rights are provided for participants who, before June 1, 1998, have acquired at least ten years of vesting service credit without a permanent break in service and have earned at least 1,000 or more hours of service in covered employment or ten years of pension credit. For regular pensioners who retired after June 1, 1998, vesting rights are provided for participants who have acquired at least five years of vesting credit without a permanent break in service.

Contributions to the Trust are expected to fund the normal costs, administrative expenses, and a portion of the unfunded accrued liability. As of June 1, 2021, the latest actuarial valuation date, the minimum funding requirements of the Employee Retirement Income Security Act (ERISA) have been met.

NOTE 3. PLAN TERMINATION

A plan can incur a plan termination under ERISA either by action of the plan sponsor or bargaining parties or by withdrawal or cessation of the obligation to contribute of all employers ("Mass Withdrawal").

Following a plan termination, the plan shall continue in the capacity required by Section 4041A until the earlier of (1) the plan's liquidation with assets fully sufficient to provide post-termination non-forfeitable benefits, or (2) plan insolvency (plan runs out of assets). During the time period between termination and liquidation/insolvency, the plan sponsor is responsible for all ongoing plan administration functions, subject to post-plan termination limits on benefit payments.

NOTE 3. PLAN TERMINATION (CONT'D)

As detailed under ERISA Section 4245, upon any insolvency, benefits for all participants that exceed the Pension Benefit Guaranty Corporation (PBGC) guarantee level will be reduced to the guarantee level and an application for financial assistance to the PBGC under ERISA Section 4261 will be required to secure ongoing financial support. Post insolvency, the plan will continue to be administered by the Board of Trustees, with PBGC providing oversight and financial assistance in order to pay PBGC guaranteed benefits and reasonable operational expenses until all participant benefits are paid. The Trustees may take earlier action to liquidate the plan; however, if the plan is liquidated, in no event would any assets revert to any employer or the Union.

The Trust is intended to be permanent. However, the Trust provides that, in the event of termination, the assets then remaining in the Trust, after providing for any administrative expenses, shall be allocated among the pensioners, beneficiaries and participants in the following order:

1. Benefits payable as a pension at the beginning of the three-year period ending on the termination date or those benefits that would have been in pay status during that time had the participant chosen to retire. The lowest pension in pay status during the three-year period shall be considered the pension in pay status for each period.
2. Other benefits (if any) of individuals under the Trust at the level guaranteed by the PBGC.
3. All other vested benefits under the Trust.
4. All accrued benefits under the Trust that are not vested.

Whether all participants receive their benefits should the Trust be terminated at some future time will depend on the sufficiency, at that time, of the Trust's net assets available to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time.

Limited benefits under the Trust are insured by the PBGC if the Trust terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Trust, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Trust are guaranteed at the level in effect on the date of the Trust's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit. Whether all participants receive their benefits should the Trust be terminated at some future time will depend on the sufficiency, at that time, of the Trust's net assets available to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided by the then-existing assets and the PBGC guaranty, while other benefits may not be provided at all.

NOTE 4. TAX STATUS

The Trust obtained its latest determination letter, dated October 11, 2016, in which the Internal Revenue Service stated that the Trust, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes. The Trust has been amended since receiving the determination letter. However, the Trust's administrator and the Trust's counsel believe that the Trust continues to operate in compliance with the applicable requirements of the Internal Revenue Code. Therefore, they believe that the Trust was qualified and was tax exempt as of the consolidated financial statement date.

The Trust's administrator has analyzed the tax positions taken by the Trust and has concluded that, as of May 31, 2022 and 2021, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the consolidated financial statements. The Trust is subject to routine audits by the taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 5. ACTUARIAL INFORMATION

Actuarial valuation of the Trust was made by Rael & Letson, the Trust's actuary, as of May 31, 2021. Information in the reports included the following:

Actuarial present value of accrued benefits	
Vested benefits	
Participants currently receiving benefits	$ 1,620,411,992
Other participants	992,452,760
Total vested benefits	2,612,864,752
Non-vested benefits	145,105,953
Total actuarial present value of accumulated Trust benefits	$ 2,757,970,705

NOTE 5. ACTUARIAL INFORMATION (CONT'D)

As reported by the actuary, the changes in the present value of accumulated Trust benefits for the year ended May 31, 2021, were as follows:

Actuarial present value of accumulated Trust benefits at beginning of year	$ 2,746,442,002
Increase (decrease) during the year attributable to:	
Benefits accumulated and actuarial experience	(5,705,716)
Increase for interest	192,754,444
Benefits paid	(175,520,025)
Net increase	11,528,703
Actuarial present value of accumulated Trust benefits at end of year	$ 2,757,970,705

The computations of the actuarial present value of accumulated Trust benefits were made as of June 1, 2021. Had the valuations been made as of May 31, 2021, there would be no material differences. No significant amendments were adopted on June 1, 2021.

Accumulated Trust benefits are the estimated future periodic payments attributable to pension credits earned by participants through the valuation date of May 31, 2021.

Accumulated Trust benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits under the Trust are accumulated on employees' hours during each year of credited service. The accumulated Trust benefits for active employees will equal the accumulation, with interest, of the annual benefit accruals as of the benefit information date. Benefits payable under all circumstances (retirement, death and disability) are included, to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated Trust benefits is determined by the Trust's actuary, Rael & Letson, using the unit credit method, and is the amount that results from applying actuarial assumptions to adjust the accumulated Trust benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

NOTE 5. ACTUARIAL INFORMATION (CONT'D)

The significant assumptions used in the actuarial valuations as of May 31, 2021, were as follows:

Mortality:

Healthy lives: RPH-2014 Blue Collar Headcount-weighted Mortality Table (adjusted to 2006), with ages set forward one year.

Disabled lives: RPH-2014 Blue Collar Headcount-weighted Mortality Table (adjusted to 2006), with ages set forward three years.

Retirement rates:

Age	Not Eligible for Service Pension	Eligible for Service Pension	Age	Not Eligible for Service Pension	Eligible for Service Pension
45-46	0.5%	15.0%	60	19.0	19.0
47-49	1.0	15.0	61	18.0	18.0
50	2.0	15.0	62	23.0	23.0
51-53	3.0	15.0	63	24.0	24.0
54	5.0	15.0	64	20.0	20.0
55	7.0	25.0	65	24.0	24.0
56	8.0	25.0	66-67	30.0	30.0
57	9.0	15.0	68-71	40.0	40.0
58	10.0	15.0	72+	100.0	100.0
59	15.0	15.0			

Retirement rates are assumed to be the greater of the value listed above and 25% in the first and second years the participant first reaches age 55 and 85 points. Benefits earned after October 1, 2014, are not eligible for a Service Pension prior to age 55.

Inactive Vested participants are assumed to retire at age 65, age 59 if eligible for early retirement, or age 58 for those with 30 or more years of Pension Credit.

Investment rate of return: 7.25%, compounded annually, net of investment expenses.

Operating expenses: $4,900,000, per year.

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

NOTE 5. ACTUARIAL INFORMATION (CONT'D)

Because information on the accumulated Trust benefits at May 31, 2022, and the changes therein for the year then ended are not included above, these consolidated financial statements do not purport to present a complete presentation of the financial status of the Trust as of May 31, 2022, and the changes in its financial status for the year then ended, but only present the consolidated net assets available for benefits and the changes therein as of and for the year ended May 31, 2022. The complete financial status is presented as of May 31, 2021.

NOTE 6. WITHDRAWAL LIABILITY

The Trust complies with the provisions of the Multiemployer Pension Plan Amendment Act of 1980 (MPPAA), which requires imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Trust. Under the provisions of MPPAA, a portion of the Trust's unfunded vested liability would be allocated to a withdrawing employer. The Trust's actuary has advised the Trust that, as of May 31, 2021 and 2020, the Trust had an estimated unfunded vested liability for withdrawal liability purposes of $0 and $117,822,552, respectively.

During the years ended May 31, 2022 and 2021, the withdrawal liability income received from employers totaled $475,000 and $557,000, respectively. The withdrawal liability receivable as of May 31, 2022 and 2021, totaled approximately $434,000 and $832,000, respectively, and has been fully reserved due to the uncertainty of collection.

NOTE 7. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. The Trust's actuary has advised that the minimum funding requirements of ERISA are currently being met as of June 1, 2021.

NOTE 8. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at May 31, 2022 and 2021, are as follows:

Description	May 31, 2022	Fair Value Measurements at Reporting Date Using: Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)
Assets in the fair value hierarchy			
Common stock	$ 901,278,438	$ 901,278,438	$ -
Preferred stock	236,955	236,955	-
Mutual funds	231,915,187	231,915,187	-
Limited partnerships	166,142	166,142	-
U.S. Government securities	108,082,403	-	108,082,403
Corporate bonds	93,842,913	-	93,842,913
Other investments	6,844,486	-	6,844,486
Cash equivalents	6,804,760	-	6,804,760
Total assets in the fair value hierarchy	1,349,171,284	$ 1,133,596,722	$ 215,574,562
Investments measured at net asset value			
Limited partnerships	313,208,093		
Limited liability companies	400,874,739		
103-12 investment entities	319,459,419		
Real estate investment trusts	82,000,981		
Mutual funds	196,908,964		
Common collective trusts	247,171,783		
Total investments measured at net asset value	1,559,623,979		
Total investments at fair value	$ 2,908,795,263		

Description	May 31, 2021	Fair Value Measurements at Reporting Date Using: Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)
Assets in the fair value hierarchy			
Common stock	$ 1,036,819,477	$ 1,036,819,477	$ -
Preferred stock	265,152	265,152	-
Mutual funds	255,164,298	255,164,298	-
Limited partnerships	75,553	75,553	-
U.S. Government securities	166,193,281	-	166,193,281
Corporate bonds	84,305,399	-	84,305,399
Other investments	49,623,408	-	49,623,408
Cash equivalents	625,000	-	625,000
Total assets in the fair value hierarchy	1,593,071,568	$ 1,292,324,480	$ 300,747,088
Investments measured at net asset value			
Limited partnerships	242,126,915		
Limited liability companies	320,216,294		
103-12 investment entities	340,836,102		
Real estate investment trusts	63,433,768		
Mutual funds	190,021,612		
Common collective trusts	267,660,364		
Total investments measured at net asset value	1,424,295,055		
Total investments at fair value	$ 3,017,366,623		

NOTE 9. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

The Trust utilizes net asset value (NAV) per share (or its equivalent), as a practical expedient, to measure fair value when the investment does not have a readily determinable fair value and the net asset value is calculated in a manner consistent with investment company accounting. The fair value of the following investments was measured using NAV (or its equivalent).

	Fair Value as of May 31,			Unfunded Commitments		Redemption Frequency	Redemption
	2022	2021		2022	2021	(if currently eligible)	Notice Period
Common collective trusts							
BNYM-M DB SL SIF	$ 103,077,329	$ 111,098,479	{a}	$ -	$ -	Daily	N/A
EB Temp Inv FD Var	144,094,454	156,561,885	{a}	-	-	Daily	N/A
Total common collective trusts	247,171,783	267,660,364		-	-		
103-12 investment entities							
ArrowStreet Group Trust	319,459,419	340,836,102	{a}	-	-	Bi-monthly	9 days
Limited partnerships							
West River I	2,839,144	2,963,184	{b}	-	-	See {b} below	See {b} below
Contrarian Dist. Real Estate Debt II	-	1,174,714	{c}	3,750,000	3,750,000	See {c} below	See {c} below
Contrarian Dist. Real Estate Debt III	16,252,543	18,178,524	{c}	4,962,914	4,962,914	See {c} below	See {c} below
Heitman America Real Estate Trust LP	110,737,904	83,895,579	{d}	-	-	Quarterly	See {d} below
ASB Allegiance Estate FD	116,878,792	96,488,935	{e}	-	-	Quarterly	30 days
Locust Point Private Credit Fund, LP	24,967,731	22,509,646	{f}	5,958,067	6,142,672	See {f} below	See {f} below
Locust Point SRS Housing Debt	12,308,892	2,683,380	{g}	13,153,178	22,072,499	See {g} below	See {g} below
Labor Impact Feeder Fund LP	16,093,258	8,301,459	{h}	14,319,177	22,378,681	Quarterly	90 days
Hammes Partners III LP	13,129,829	5,931,494	{i}	4,630,674	10,093,734	Not Permitted	N/A
Total limited partnerships	313,208,093	242,126,915		46,774,010	69,400,500		
Real estate investment trusts							
RREEF	82,000,981	63,433,768	{j}	-	-	Quarterly	45 days
Mutual fund							
PIMCO mutual funds	196,908,964	190,021,612	{k}	-	-	Daily	N/A
Limited liability companies							
HBK Multi-Strategy Offshore Fund	70,248,855	69,291,407	{l}	-	-	Quarterly	90 days
Newport Bridges LLC	383,177	483,897	{m}	-	-	Quarterly	90 days
Millennium International LTD	109,154,189	68,825,034	{n}	-	-	Quarterly	90 days
Elliot International LTD	36,247,808	11,785,825	{o}	-	-	Semi-Annual	60 days
Apollo Offshore Credit Strategies Fund Ltd.	86,587,831	82,965,953	{p}	-	-	65 days	45 days
Apollo Accord Offshore Fund III	868,560	331,845	{q}	-	20,000,000	See {q} below	See {q} below
Apollo Accord Offshore Fund IV	379,149	1,309,357	{r}	19,350,000	16,300,000	See {r} below	See {r} below
Aleutian Fund Ltd. Class A	97,005,170	85,222,976	{s}	-	-	Quarterly	90 days
Total limited liability companies	400,874,739	320,216,294		19,350,000	36,300,000		
Total	$ 1,559,623,979	$ 1,424,295,055		$ 66,124,010	$ 105,700,500		

{a} These investments are direct filing entities with the Department of Labor; therefore, information regarding the investment strategy is not disclosed.

{b} The partnership was formed for the purpose of investing in debt and preferred equity held-to-maturity securities collateralized primarily by commercial real estate-related assets or real estate companies located in the United States of America, including mortgage loans, and subordinated and mezzanine debts. The partnership has a limited term according to the partnership agreement and will redeem the preferred shares at the end of the term.

{c} The fund seeks to maximize total return through investment in a broad-based distressed securities portfolio of private real estate and structured debt obligations. From time to time, the general partner will provide a five-business-day capital call notice prior to the date of each draw-down of capital.

NOTE 9. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{d} The fund is organized as a perpetual-life, open-ended commingled fund for the objective and purpose of creating a high-quality, low-risk, diversified portfolio of stabilized, income-producing real estate investments. All shares acquired are permitted to be redeemed on a quarterly basis. Outstanding redemption requests will be accommodated each calendar quarter as liquid assets permit. To the extent that liquid assets are insufficient during any calendar quarter to satisfy all outstanding redemption requests, redemptions will be made on a pro-rata basis as liquid assets become available. The general partner will have the discretion to determine the extent to which liquid assets are available for redemption or are necessary for the ongoing expenses (including debt payments), investments, capital expenditures or reserves. Shares will be redeemed at a price that reflects the fund's net asset value as of the last day of the calendar quarter subsequent to the calendar quarter in which the redemption request is received. The fund will not be obligated to sell, finance or refinance any investments to satisfy redemption requests.

{e} The ASB Allegiance Real Estate Fund (the "Fund") is an open-ended commingled collective investment fund established in 1984 as a means for collective investment in real estate assets by qualified employee benefit plans. The Fund invests through ASB Allegiance Real Estate Fund, LP, a Delaware limited fund, and its subsidiary ASB Allegiance Investments, LLC, a Delaware limited liability company, which were structured to enable the Fund to increase its transaction and operational flexibility.

{f} The objective of the partnership is to invest primarily in subordinated debt; mezzanine; bridge loans; and, to a limited extent, preferred equity financing for acquisitions, refinancing, new construction, renovations, and working capital, or any combination thereof, principally in the senior housing and long-term care industries. The Trust is not permitted to withdraw any or all of its interest in the partnership except with the consent of the general partner, which may be given or withheld in its sole discretion.

{g} The objective of the partnership is to invest primarily in subordinated debt, mezzanine, and bridge loans and, to a limited extent, preferred equity financing for acquisitions, refinancing, new construction, renovations, and working capital, or any combination thereof, principally in the senior housing and long-term care industries. The loans made by the partnership may include the purchase of existing debt, where the underlying collateral is the real estate of a senior housing and care facility.

NOTE 9. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{h} The partnership was formed for the purpose of (a) identifying potential investments; (b) acquiring, holding, financing, managing and disposing of investments; (c) pending utilization or disbursement of funds, to invest such funds in accordance with the terms of the Amended and Restated Limited Partnership Agreement dated September 7, 2018, and the Second Amended and Restated Limited Partnership Agreement dated March 15, 2019 (collectively the "Agreements"); and (d) doing everything necessary or desirable for the accomplishment of the above purposes and to do every other act and thing incident thereto or connected therewith permitted by the Delaware Act. The general partner will seek to invest directly or indirectly in private companies, generally by making investments alongside select middle-market private equity funds on a co-investment basis.

{i} Hammes Partners III, L.P. (the "Fund") is a limited partnership that was formed for the purpose of generating income and appreciation on healthcare real estate, including medical office buildings ("MOBs") and ambulatory care centers ("ACCs," and together with MOBs, "Outpatient Facilities") throughout the United States.

{j} The principal investment objective of RREEF America is to generate attractive, predictable investment returns from a target portfolio of low-risk equity investments in income-producing real estate while maximizing the total return to shareholders through cash dividends and appreciation in the value of RREEF America shares.

{k} The objective of these funds is to match or exceed the Bloomberg U.S. Bond Index.

{l} This investment is a private investment fund with a primary objective to generate attractive absolute rates of return with relatively low volatility and with relatively low correlation to most major market indices for non-U.S. investors and tax-exempt U.S. investors.

{m} The objective of Newport Bridges LLC is to seek capital appreciation with an attractive risk-adjusted rate of return over a complete market cycle.

{n} The fund seeks to generate positive absolute returns regardless of the directionality of markets and achieves this through allocating capital across more than 200 portfolio management teams in five core strategy areas.

{o} Through its investment in the Master Fund, the principal objective of this fund is to generate a return that is as high as is consistent with a goal of minimizing losses during adverse financial market periods.

{p} Apollo Offshore Credit Strategies Fund Ltd. is a subsidiary of the Apollo Credit Strategies Master Fund Ltd. (the "Master Fund"). The Master Fund's purpose is to generate consistent portfolio returns with limited volatility by focusing on non-investment-grade credit and credit-related assets. The Master Fund will seek to accomplish this objective by investing in a diversified portfolio of performing senior secured floating rate loans made to corporate and other business entities.

NOTE 9. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{q} The Offshore Feeder's purpose is to generate consistent portfolio returns with limited volatility by targeting excess yield often found in difficult new-issue syndications, less liquid and/or lower-rated non-investment-grade loans and bonds, direct origination, and structured credit. The Offshore Feeder will seek to accomplish this objective by investing primarily in U.S. markets, but will also target European and certain emerging markets based upon liquidity and other relative value considerations. No partner has the right to withdraw capital from the Offshore Feeder or receive any distribution or return of its capital contributions.

{r} The Offshore Fund's purpose is to generate consistent portfolio returns with limited volatility by targeting excess yield often found in difficult new-issue syndications, less liquid and/or lower-rated non-investment-grade loans and bonds, direct origination, and structured credit. The Offshore Fund will seek to accomplish this objective by investing primarily in U.S. markets, but will also target European and certain emerging markets based upon liquidity and other relative value considerations. No partner has the right to withdraw capital from the Offshore Feeder or receive any distribution or return of its capital contributions.

{s} The fund's investment objective is to generate consistent, long-term appreciation of assets through the active management of a comprehensive equity-focused portfolio, which includes sector-specific, market-neutral sub-portfolios together with various complementary equity-focused investment strategies.

NOTE 10. RELATED ORGANIZATIONS

The Pension Trust enters into various transactions with related Ironworkers Trust Funds in the normal course of operations. Administrative services for the Trust are provided by Ironworker Employees' Benefit Corporation ("IEBC"), a not-for-profit organization, which provides administrative services to a group of member trust funds collectively known as the California Field Ironworkers Trust Funds. Specific identifiable expenses are charged to the respective trust, and common administrative expenses are allocated to each trust on a percentage basis. IEBC leases its facilities from a subsidiary of the trust fund, and a portion of those lease costs are allocated to the Pension Trust. Amounts reimbursed to IEBC for these expenses for the years ended May 31, 2022 and 2021, totaled approximately $14,178,000 and $13,975,000, respectively.

NOTE 11. SETTLEMENT/INSURANCE REIMBURSEMENT

The Trust was a defendant in a class action lawsuit regarding the underpayment of certain pension benefits. The court order approving the final settlement of the lawsuit was filed on July 19, 2018. As part of the settlement agreement, the Trust was required to pay $15,400,000 to cover attorney's legal fees and costs and benefits to participants and eligible beneficiaries, which were disbursed during the years ended May 31, 2020 and 2019. Subsequent to the year ended May 31, 2021, the Trust received an insurance settlement of $10,889,259 related to these settlement payouts. This amount is included with insurance reimbursement income and insurance reimbursement receivable on the accompanying year ended May 31, 2021, consolidated financial statements.

NOTE 12. SUBSEQUENT EVENTS

In preparing these consolidated financial statements, management of the Trust has evaluated events and transactions that occurred after May 31, 2022, for potential recognition or disclosure in the consolidated financial statements. These events and transactions were evaluated through February 23, 2023, the date that the consolidated financial statements were available to be issued, and no items have come to the attention of management that require recognition or disclosure.

ADDITIONAL INFORMATION

withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
California Ironworkers Field Pension Trust

We have audited the financial statements of California Ironworkers Field Pension Trust as of and for the year ended May 31, 2022, and have issued our report thereon dated February 23, 2023, which contained an unmodified opinion on those financial statements. Our audit was performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying supplementary information, which appears on page 27-28, Schedule H, Line 4i - Schedule of Assets Held as of May 31, 2022, and Schedule H, Line 4j - Schedule of Reportable Transactions for the year ended May 31, 2022, is presented for the purpose of additional analysis and is not a required part of the basic financial statements. The Schedule H, Line 4i - Schedule of Assets Held as of May 31, 2022, and Schedule H, Line 4j - Schedule of Reportable Transactions for the year ended May 31, 2022, is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America.

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

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

The accompanying schedule of net income from 131 N. El Molino Avenue, Pasadena, California and the consolidated schedule of operating and administrative expenses for the year ended May 31, 2021, was subjected to the auditing procedures applied in the audit of the financial statements for the year ended May 31, 2021, by Lindquist LLP. Lindquist LLP joined WithumSmith+Brown, PC effective January 1, 2022, and their report on such information, dated February 17, 2022, stated that it was fairly stated in all material respects in relation to the 2021 financial statements as a whole.

WithumSmith+Brown, PC

February 23, 2023

CALIFORNIA IRONWORKERS FIELD PENSION TRUST

SCHEDULES OF NET INCOME FROM 131 N. EL MOLINO AVENUE, PASADENA, CALIFORNIA
YEARS ENDED MAY 31, 2022 AND 2021

	2022	2021
REVENUE		
Rental income - Plaza	$ 1,799,504	$ 2,043,901
Miscellaneous income	76,797	247,887
Total revenue	1,876,301	2,291,788
EXPENSES		
Amortization - tenant improvements	225,889	259,816
CAM operating expenses	348,845	437,451
Lease commissions	46,158	8,232
Other operating expenses	201,065	194,454
Owner expenses	39,529	11,287
Professional fees	54,839	81,987
Taxes and insurance - building	310,500	294,513
Utilities	379,534	357,693
Total expenses	1,606,359	1,645,433
NET INCOME FROM REAL ESTATE	$ 269,942	$ 646,355

CALIFORNIA IRONWORKERS FIELD PENSION TRUST

CONSOLIDATED SCHEDULES OF OPERATING AND ADMINISTRATIVE EXPENSES
YEARS ENDED MAY 31, 2022 AND 2021

	2022	2021
Audit and accounting fees	$ 92,955	$ 91,938
Auto leases and expenses	12,125	12,417
Commercial banking fees	68,977	64,744
Computer consulting services	103,272	177,400
Data processing scanning expenses	-	32,903
Depreciation and amortization	69,620	72,891
Employee benefits	280,434	335,474
Equipment leases and maintenance	156,018	132,096
Field auditors' travel and meeting expense	2,404	3,411
Insurance - general	415,717	380,829
Insurance - workers' compensation	19,056	17,774
Legal fees and expenses	347,187	686,956
Office supplies	86,909	43,700
Outside services	86,826	65,712
Plan consulting and actuarial fees	264,594	342,467
Plan termination insurance	656,735	636,960
Postage and mailing	147,755	158,459
Rent and common area expense	242,318	227,788
Salaries and wages	1,722,697	1,714,714
Storage, records and files	16,820	12,361
Payroll taxes	135,362	130,565
Taxes and licenses	4,897	4,452
Telephone	19,722	18,062
Travel and meeting expenses	16,024	6,390
Trustees' expenses, meeting and transportation	23,242	3,434
Total operating and administrative expenses	$ 4,991,666	$ 5,373,897

California Ironworkers Field Pension Trust
EIN: 95-6042866 **Plan Number: 001**
FYE: May 31, 2022

Schedule of Assets Held for Investment Purposes, Form 5500, Schedule H, Line 4i

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity date	(d) Cost	(e) Current value
	See attached	See attached	2,328,582,521	2,908,795,263
		Investment in Ironworkers' Employee Benefit Corp.	50,000	50,000
Total			2,328,632,521	2,908,845,263

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
INTEREST-BEARING CASH						
CT6F54204902	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	0.310	0.31	0.31	0.00
CT6F54204902	AA9123453	AUD (AUSTRALIAN DOLLARS)	0.300	0.21	0.22	0.01
CT6F54204902	ES9123450	CHF (SWISS FRANC)	(12.320)	(12.85)	(12.85)	0.00
CT6F54204902	EX9123459	GBP (GREAT BRITISH POUNDS)	(0.040)	(0.05)	(0.05)	0.00
CT6F54204902	FJ9123459	JPY (JAPANESE YEN)	41,414.000	339.30	321.92	(17.38)
CT6F54204902	LB9123459	BRL (BRAZILIAN REAL)	6,675.690	1,408.78	1,408.79	0.01
CT6F54204902	NC9123455	CAD (CANADIAN DOLLARS)	0.190	0.15	0.15	0.00
CT6F54204902	SD9123458	DKK (DANISH KRONE)	0.120	0.02	0.02	0.00
CT6F54204902	SN9123456	NOK (NORWEGIAN KRONE)	0.020	0.00	0.00	0.00
CT6F54204902	SS9123455	SEK (SWEDISH KRONA)	20.450	2.14	2.09	(0.05)
CT6F54204902	XX9123458	EUR (EURO)	3,595.670	3,874.07	3,851.86	(22.21)
CT6F55035002	ES9123450	CHF (SWISS FRANC)	79,635.710	82,119.91	83,079.35	959.44
CT6F55035402	996087094	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	206,661.320	206,661.32	206,661.32	0.00
CT6F55039302	XX9123458	EUR (EURO)	(21.330)	(23.73)	(22.85)	0.88
CT6F55041102	22552G5G1	CREDIT SUISSE NY INSTL C/D 0.300% 06/01/2022 DD 11/18/21	2,180,000.000	2,180,000.00	2,179,978.20	(21.80)
CT6F55041102	65558UJT0	NORDEA BK ABP NEW YORK BRH C/D 0.210% 06/17/2022 DD 11/19/21	2,085,000.000	2,085,000.00	2,085,000.00	0.00
CT6F55041102	78012U2A2	ROYAL BANK OF CANADA INSTL C/D 0.250% 06/01/2022 DD 11/30/21	2,190,000.000	2,190,000.00	2,190,000.00	0.00
CT6F55041102	999D57104	SWAP COLLATERAL WITH GOLDMAN	188,000.000	188,000.00	188,000.00	0.00
CT6F55041102	AA9123453	AUD (AUSTRALIAN DOLLARS)	16,230.840	11,588.01	11,643.19	55.18
CT6F55041102	AA9123487	AUD CURRENCY AT BROKER	(5.370)	(3.90)	(3.85)	0.05
CT6F55041102	EX9123459	GBP (GREAT BRITISH POUNDS)	1,150.620	1,525.38	1,450.13	(75.25)
CT6F55041102	EX9123483	GBP CURRENCY AT BROKER 0.000%	(1.900)	(2.54)	(2.39)	0.15
CT6F55041102	NC9123455	CAD (CANADIAN DOLLARS)	6,876.920	5,210.29	5,436.95	226.66
CT6F55041102	NC9123489	CAD CURRENCY AT BROKER	1.690	1.32	1.34	0.02
CT6F55041102	XX9123458	EUR (EURO)	(705.300)	(755.98)	(755.55)	0.43
CT6F55041102	XX9123482	EUR CURRENCY AT BROKER	(141,216.280)	(151,122.62)	(151,277.94)	(155.32)
	TOTAL INTEREST-BEARING CASH			**6,803,809.54**	**6,804,760.36**	**950.82**
U. S. GOVERNMENT SECURITIES						
CT6F55041102	01F012460	COMMIT TO PUR FNMA SF MTG 1.500% 06/01/2037 DD 06/01/22	894,000.000	817,622.82	824,884.86	7,262.04
CT6F55041102	01F012668	COMMIT TO PUR FNMA SF MTG 1.500% 06/01/2052 DD 06/01/22	486,200.000	404,361.11	412,472.63	8,111.52
CT6F55041102	01F012676	COMMIT TO PUR FNMA SF MTG 1.500% 07/01/2052 DD 07/01/22	375,000.000	314,970.70	317,696.25	2,725.55
CT6F55041102	01F020463	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2037 DD 06/01/22	2,278,000.000	2,131,130.55	2,151,981.04	20,850.49
CT6F55041102	01F020661	COMMIT TO PUR FNMA SF MTG 2.000% 06/01/2052 DD 06/01/22	1,051,008.000	921,384.56	932,191.55	10,806.99
CT6F55041102	01F020679	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2052 DD 07/01/22	953,000.000	839,628.20	844,005.39	4,377.19
CT6F55041102	01F022469	COMMIT TO PUR FNMA SF MTG 2.500% 06/01/2037 DD 06/01/22	408,000.000	389,225.63	394,964.40	5,738.77
CT6F55041102	01F022667	COMMIT TO PUR FNMA SF MTG 2.500% 06/01/2052 DD 06/01/22	1,830,800.000	1,698,084.25	1,684,628.93	(13,455.32)
CT6F55041102	01F022675	COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2052 DD 07/01/22	2,000.000	1,836.80	1,836.90	0.10
CT6F55041102	01F030462	COMMIT TO PUR FNMA SF MTG 3.000% 06/01/2037 DD 06/01/22	63,000.000	61,572.66	62,173.44	600.78
CT6F55041102	01F030470	COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2037 DD 07/01/22	34,000.000	33,508.59	33,493.74	(14.85)
CT6F55041102	01F030660	COMMIT TO PUR FNMA SF MTG 3.000% 06/01/2052 DD 06/01/22	118,000.000	111,851.59	112,487.04	635.45

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	01F030678	COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2052 DD 07/01/22	4,834,006.000	4,564,215.40	4,599,895.09	35,679.69
CT6F55041102	01F032468	COMMIT TO PUR FNMA SF MTG 3.500% 06/01/2037 DD 06/01/22	80,986.000	80,770.88	81,522.13	751.25
CT6F55041102	01F032658	COMMIT TO PUR FNMA SF MTG 3.500% 05/01/2052 DD 05/01/22	2,145,391.000	2,091,748.56	2,104,800.20	13,051.64
CT6F55041102	01F032666	COMMIT TO PUR FNMA SF MTG 3.500% 06/01/2052 DD 06/01/22	64,000.000	62,697.35	62,734.72	37.37
CT6F55041102	01F032674	COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2052 DD 07/01/22	873,609.000	850,071.51	854,345.92	4,274.41
CT6F55041102	01F040669	COMMIT TO PUR FNMA SF MTG 4.000% 06/01/2052 DD 06/01/22	524,000.000	525,507.94	524,204.36	(1,303.58)
CT6F55041102	01F040677	COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2052 DD 07/01/22	86,000.000	85,751.41	85,813.38	61.97
CT6F55041102	01F042673	COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2052 DD 07/01/22	79,000.000	79,864.06	80,154.19	290.13
CT6F55041102	01F050676	COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2052 DD 07/01/22	416,000.000	427,338.03	427,926.72	588.69
CT6F55041102	21H020667	COMMIT TO PUR GNMA II JUMBOS 2.000% 06/20/2052 DD 06/01/22	914,300.000	825,279.58	831,729.57	6,449.99
CT6F55041102	21H022663	COMMIT TO PUR GNMA II JUMBOS 2.500% 06/20/2052 DD 06/01/22	1,761,000.000	1,627,557.27	1,651,553.85	23,996.58
CT6F55041102	21H030666	COMMIT TO PUR GNMA II JUMBOS 3.000% 06/20/2052 DD 06/01/22	1,812,900.000	1,719,762.11	1,748,378.89	28,616.78
CT6F55041102	21H030674	COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2052 DD 07/01/22	45,000.000	43,323.05	43,314.30	(8.75)
CT6F55041102	21H032662	COMMIT TO PUR GNMA II JUMBOS 3.500% 06/20/2052 DD 06/01/22	897,000.000	873,760.28	888,729.66	14,969.38
CT6F55041102	21H032670	COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2052 DD 07/01/22	37,000.000	36,575.08	36,570.80	(4.28)
CT6F55041102	21H040673	COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2052 DD 07/01/22	222,500.000	222,830.27	223,950.70	1,120.43
CT6F55041102	21H042661	COMMIT TO PUR GNMA II JUMBOS 4.500% 06/20/2052 DD 06/01/22	131,000.000	133,005.94	133,947.50	941.56
CT6F55041102	21H050664	COMMIT TO PUR GNMA II JUMBOS 5.000% 06/20/2052 DD 06/01/22	101,000.000	103,682.81	104,255.23	572.42
CT6F55041102	30308GAH3	FRESB 2019-SB60 MORT SB60 A10H VAR RT 01/25/2039 DD 03/01/19	85,156.500	85,531.11	85,459.66	(71.45)
CT6F55041102	3128LXBF6	FHLMC POOL #G0-1838 5.000% 07/01/2035 DD 06/01/05	26,912.110	29,174.40	28,649.02	(525.38)
CT6F55041102	3128LXBH2	FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05	21,514.385	23,322.96	22,905.51	(417.45)
CT6F55041102	3128M6RM2	FHLMC POOL #G0-4692 5.500% 02/01/2035 DD 09/01/08	3,036.671	3,397.27	3,272.92	(124.35)
CT6F55041102	3128M9GP1	FHLMC POOL #G0-7106 3.500% 08/01/2042 DD 08/01/12	7,119.452	7,346.96	7,115.32	(231.64)
CT6F55041102	3128M9YJ5	FHLMC POOL #G0-7613 6.000% 04/01/2039 DD 01/01/14	19,299.274	21,940.85	20,825.65	(1,115.20)
CT6F55041102	3128MABR9	FHLMC POOL #G0-7848 3.500% 04/01/2044 DD 10/01/14	39,509.322	40,978.58	39,957.36	(1,021.22)
CT6F55041102	3128MAD55	FHLMC POOL #G0-7924 3.500% 01/01/2045 DD 01/01/15	35,908.338	37,684.13	35,887.51	(1,796.62)
CT6F55041102	3128MAFB0	FHLMC POOL #G0-7962 5.000% 11/01/2041 DD 03/01/15	41,835.226	46,371.74	44,540.29	(1,831.45)
CT6F55041102	3128MBZL4	FHLMC POOL #G1-3247 5.000% 07/01/2023 DD 08/01/08	282.173	286.92	289.37	2.45
CT6F55041102	3128MEK91	FHLMC POOL #G1-5520 3.000% 07/01/2030 DD 08/01/15	12,987.226	13,508.75	12,976.84	(531.91)
CT6F55041102	3128MENS6	FHLMC POOL #G1-5601 2.500% 01/01/2029 DD 10/01/15	9,756.007	9,585.30	9,595.81	10.51
CT6F55041102	3128MFCX4	FHLMC POOL #G1-6186 2.500% 04/01/2031 DD 05/01/17	18,999.270	18,488.68	18,708.96	220.28
CT6F55041102	3128MMJC8	FHLMC POOL #G1-8258 5.000% 06/01/2023 DD 06/01/08	1,606.074	1,637.93	1,647.13	9.20
CT6F55041102	31292LGU3	FHLMC POOL #C0-3811 3.500% 04/01/2042 DD 04/01/12	25,233.660	25,534.27	25,519.81	(14.46)
CT6F55041102	31292LGY5	FHLMC POOL #C0-3815 3.500% 03/01/2042 DD 03/01/12	70,646.862	73,963.96	70,605.89	(3,358.07)
CT6F55041102	312938GD9	FHLMC POOL #A9-0196 4.500% 12/01/2039 DD 12/01/09	2,093.177	2,272.40	2,185.32	(87.08)
CT6F55041102	3129414T1	FHLMC POOL #A9-3534 4.000% 08/01/2040 DD 08/01/10	2,262.359	2,395.25	2,320.41	(74.84)
CT6F55041102	312942F34	FHLMC POOL #A9-3786 4.000% 09/01/2040 DD 09/01/10	40,365.444	43,222.58	41,400.41	(1,822.17)
CT6F55041102	312942H40	FHLMC POOL #A9-3851 4.000% 09/01/2040 DD 09/01/10	6,948.357	7,404.35	7,126.93	(277.42)
CT6F55041102	31307M2W5	FHLMC POOL #J3-1689 3.000% 05/01/2030 DD 05/01/15	13,988.892	14,539.70	14,003.02	(536.68)
CT6F55041102	31307MSF4	FHLMC POOL #J3-1418 2.500% 05/01/2030 DD 04/01/15	7,032.845	7,109.22	6,925.45	(183.77)
CT6F55041102	31307NM68	FHLMC POOL #J3-2181 3.000% 07/01/2030 DD 07/01/15	1,896.319	1,976.92	1,898.23	(78.69)
CT6F55041102	31307NN26	FHLMC POOL #J3-2209 2.500% 07/01/2030 DD 07/01/15	2,373.676	2,398.89	2,337.41	(61.48)
CT6F55041102	31307NNV2	FHLMC POOL #J3-2204 2.500% 07/01/2030 DD 07/01/15	2,577.261	2,603.81	2,537.91	(65.90)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	31307NV50	FHLMC POOL #J3-2436 3.000% 08/01/2030 DD 08/01/15	1,765.532	1,836.43	1,767.32	(69.11)
CT6F55041102	31307NXU3	FHLMC POOL #J3-2491 2.500% 07/01/2030 DD 08/01/15	613.025	622.70	601.39	(21.31)
CT6F55041102	31307U5V6	FHLMC POOL #J3-8060 3.000% 12/01/2032 DD 11/01/17	3,929.423	4,159.06	3,923.73	(235.33)
CT6F55041102	31307UR34	FHLMC POOL #J3-7706 3.000% 10/01/2032 DD 10/01/17	3,777.513	3,998.85	3,764.59	(234.26)
CT6F55041102	31307UV47	FHLMC POOL #J3-7835 3.000% 11/01/2032 DD 10/01/17	5,658.356	5,987.68	5,650.15	(337.53)
CT6F55041102	3131XU2J5	FHLMC POOL #ZM-1677 3.000% 09/01/2046 DD 10/01/18	375,858.598	380,674.29	364,300.95	(16,373.34)
CT6F55041102	31329KW83	FHLMC POOL #ZA-2471 3.000% 09/01/2037 DD 09/01/18	3,710.708	3,911.31	3,642.73	(268.58)
CT6F55041102	3132A5H40	FHLMC POOL #ZS-4751 3.500% 01/01/2048 DD 09/01/18	34,144.147	36,436.86	33,943.72	(2,493.14)
CT6F55041102	3132AACD4	FHLMC POOL #ZS-9068 3.500% 01/01/2034 DD 09/01/18	18,175.238	19,860.71	18,419.15	(1,441.56)
CT6F55041102	3132AEB21	FHLMC POOL #ZT-1857 4.500% 03/01/2049 DD 03/01/19	406,614.661	440,986.30	426,721.76	(14,264.54)
CT6F55041102	3132D9B86	FHLMC POOL #SC-0063 3.500% 05/01/2035 DD 10/01/20	68,450.918	74,467.12	69,368.16	(5,098.96)
CT6F55041102	3132D9DQ4	FHLMC POOL #SC-0111 3.000% 06/01/2038 DD 12/01/20	72,963.700	77,086.44	72,463.90	(4,622.54)
CT6F55041102	3132DM2Q7	FHLMC POOL #SD-0783 2.000% 12/01/2051 DD 12/01/21	36,265.906	34,954.09	32,411.57	(2,542.52)
CT6F55041102	3132DM2S3	FHLMC POOL #SD-0785 2.000% 12/01/2051 DD 12/01/21	78,075.917	76,380.21	69,778.79	(6,601.42)
CT6F55041102	3132DM2T1	FHLMC POOL #SD-0786 2.000% 12/01/2051 DD 12/01/21	97,782.708	95,582.60	87,391.34	(8,191.26)
CT6F55041102	3132DM2W4	FHLMC POOL #SD-0789 2.000% 12/01/2051 DD 12/01/21	14,733.888	14,455.33	13,165.02	(1,290.31)
CT6F55041102	3132DM7D1	FHLMC POOL #SD-0892 2.000% 01/01/2052 DD 02/01/22	228,933.342	218,515.08	204,611.46	(13,903.62)
CT6F55041102	3132DM7F6	FHLMC POOL #SD-0894 2.000% 01/01/2052 DD 02/01/22	171,299.800	163,698.37	153,064.94	(10,633.43)
CT6F55041102	3132DMQ73	FHLMC POOL #SD-0478 4.000% 01/01/2045 DD 12/01/20	67,262.030	74,193.18	68,934.84	(5,258.34)
CT6F55041102	3132DMR23	FHLMC POOL #SD-0505 4.000% 06/01/2048 DD 12/01/20	1,598.300	1,742.52	1,637.47	(105.05)
CT6F55041102	3132DMR49	FHLMC POOL #SD-0507 4.000% 09/01/2045 DD 12/01/20	112,254.230	127,820.73	115,905.86	(11,914.87)
CT6F55041102	3132DMR56	FHLMC POOL #SD-0508 3.500% 01/01/2048 DD 12/01/20	116,670.830	128,768.59	116,771.17	(11,997.42)
CT6F55041102	3132DMRA5	FHLMC POOL #SD-0481 3.500% 09/01/2044 DD 12/01/20	172,293.010	194,250.28	175,037.64	(19,212.64)
CT6F55041102	3132DMRE7	FHLMC POOL #SD-0485 3.500% 03/01/2046 DD 12/01/20	85,075.690	92,089.44	84,957.43	(7,132.01)
CT6F55041102	3132DMRF4	FHLMC POOL #SD-0486 3.500% 09/01/2046 DD 12/01/20	19,223.710	20,568.24	19,032.43	(1,535.81)
CT6F55041102	3132DMRG2	FHLMC POOL #SD-0487 3.500% 08/01/2050 DD 12/01/20	7,442.100	8,020.74	7,348.78	(671.96)
CT6F55041102	3132DMRH0	FHLMC POOL #SD-0488 4.000% 05/01/2049 DD 12/01/20	52,017.360	56,402.25	52,713.87	(3,688.38)
CT6F55041102	3132DMRJ6	FHLMC POOL #SD-0489 4.000% 04/01/2048 DD 12/01/20	73,984.490	83,781.65	76,386.77	(7,394.88)
CT6F55041102	3132DMRK3	FHLMC POOL #SD-0490 4.000% 01/01/2045 DD 12/01/20	251,750.340	278,007.11	257,948.43	(20,058.68)
CT6F55041102	3132DMRL1	FHLMC POOL #SD-0491 3.500% 08/01/2049 DD 12/01/20	223,230.360	251,121.06	226,786.42	(24,334.64)
CT6F55041102	3132DMRM9	FHLMC POOL #SD-0492 4.000% 08/01/2048 DD 12/01/20	102,270.160	113,192.30	104,814.64	(8,377.66)
CT6F55041102	3132DMRN7	FHLMC POOL #SD-0493 3.500% 06/01/2048 DD 12/01/20	27,592.380	30,237.91	27,554.03	(2,683.88)
CT6F55041102	3132DMRR8	FHLMC POOL #SD-0496 3.000% 02/01/2047 DD 12/01/20	531,073.180	582,489.77	514,753.30	(67,736.47)
CT6F55041102	3132DMRT4	FHLMC POOL #SD-0498 3.000% 06/01/2044 DD 12/01/20	323,510.990	352,506.92	315,077.06	(37,429.86)
CT6F55041102	3132DMRY3	FHLMC POOL #SD-0503 4.000% 04/01/2048 DD 12/01/20	18,159.910	20,343.36	18,680.19	(1,663.17)
CT6F55041102	3132DMRZ0	FHLMC POOL #SD-0504 4.000% 07/01/2047 DD 12/01/20	66,777.950	71,551.54	68,440.05	(3,111.49)
CT6F55041102	3132DMUR4	FHLMC POOL #SD-0592 3.000% 09/01/2050 DD 05/01/21	503,806.490	490,443.81	489,256.56	(1,187.25)
CT6F55041102	3132DMX75	FHLMC POOL #SD-0702 2.500% 05/01/2051 DD 09/01/21	220,692.835	207,925.41	206,484.63	(1,440.78)
CT6F55041102	3132DMY33	FHLMC POOL #SD-0730 2.000% 09/01/2051 DD 10/01/21	17,781.865	17,265.07	15,884.72	(1,380.35)
CT6F55041102	3132DMY58	FHLMC POOL #SD-0732 2.000% 09/01/2051 DD 10/01/21	89,853.197	88,519.44	80,248.79	(8,270.65)
CT6F55041102	3132DMYM1	FHLMC POOL #SD-0716 2.000% 07/01/2051 DD 09/01/21	315,952.308	313,051.96	282,183.33	(30,868.63)
CT6F55041102	3132DNAY9	FHLMC POOL #SD-0923 2.500% 01/01/2052 DD 03/01/22	636,585.622	595,033.49	588,033.24	(7,000.25)
CT6F55041102	3132DVL52	FHLMC POOL #SD-7548 2.500% 11/01/2051 DD 01/01/22	702,295.430	672,749.64	652,474.59	(20,275.05)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3132DVL60	FHLMC POOL #SD-7549 2.000% 01/01/2052 DD 01/01/22	729,486.509	694,007.99	652,204.71	(41,803.28)
CT6F55041102	3132DVL78	FHLMC POOL #SD-7550 3.000% 02/01/2052 DD 01/01/22	73,157.989	69,814.44	70,762.06	947.62
CT6F55041102	3132DVL94	FHLMC POOL #SD-7552 2.500% 01/01/2052 DD 03/01/22	2,155,923.069	2,019,876.32	1,995,824.22	(24,052.10)
CT6F55041102	3132DVLH6	FHLMC POOL #SD-7528 2.000% 11/01/2050 DD 10/01/20	45,685.047	44,632.14	40,748.32	(3,883.82)
CT6F55041102	3132DVLP8	FHLMC POOL #SD-7534 2.500% 02/01/2051 DD 01/01/21	356,490.510	338,682.26	332,962.14	(5,720.12)
CT6F55041102	3132DVLU7	FHLMC POOL #SD-7539 2.000% 04/01/2051 DD 03/01/21	188,447.027	167,511.74	168,072.13	560.39
CT6F55041102	3132DVLW3	FHLMC POOL #SD-7541 2.000% 05/01/2051 DD 05/01/21	80,442.140	78,588.20	71,744.74	(6,843.46)
CT6F55041102	3132DVLZ6	FHLMC POOL #SD-7544 3.000% 07/01/2051 DD 07/01/21	99,703.728	94,975.59	96,243.01	1,267.42
CT6F55041102	3132DWBB8	FHLMC POOL #SD-8134 2.000% 03/01/2051 DD 02/01/21	484,490.091	423,474.62	432,780.46	9,305.84
CT6F55041102	3132DWBN2	FHLMC POOL #SD-8145 1.500% 04/01/2051 DD 04/01/21	0.009	0.01	0.01	0.00
CT6F55041102	3132DWCH4	FHLMC POOL #SD-8172 2.000% 09/01/2051 DD 09/01/21	70,122.340	61,543.31	62,324.03	780.72
CT6F55041102	3132DWCT8	FHLMC POOL #SD-8182 2.000% 11/01/2051 DD 11/01/21	513,967.325	452,773.09	456,793.60	4,020.51
CT6F55041102	3132G0B58	FHLMC POOL #U7-0060 3.000% 09/01/2027 DD 09/01/12	5,559.046	5,520.84	5,551.15	30.31
CT6F55041102	3132G5AU3	FHLMC POOL #U7-9018 3.000% 07/01/2028 DD 07/01/13	3,401.055	3,377.67	3,396.19	18.52
CT6F55041102	3132GD3M2	FHLMC POOL #Q0-0804 4.500% 05/01/2041 DD 05/01/11	5,164.257	5,608.05	5,378.88	(229.17)
CT6F55041102	3132GDC67	FHLMC POOL #Q0-0093 4.000% 04/01/2041 DD 04/01/11	222.124	237.35	227.83	(9.52)
CT6F55041102	3132GEB41	FHLMC POOL #Q0-0959 4.500% 05/01/2041 DD 05/01/11	6,168.609	6,696.80	6,440.15	(256.65)
CT6F55041102	3132GSSE0	FHLMC POOL #Q0-7417 3.500% 04/01/2042 DD 03/01/12	7,737.298	7,984.51	7,732.81	(251.70)
CT6F55041102	3132HNDN6	FHLMC POOL #Q1-1909 3.500% 10/01/2042 DD 10/01/12	937.337	977.48	930.22	(47.26)
CT6F55041102	3132HNMK2	FHLMC POOL #Q1-2162 3.500% 08/01/2042 DD 10/01/12	2,611.628	2,724.67	2,610.11	(114.56)
CT6F55041102	3132HRMP2	FHLMC POOL #Q1-4866 3.000% 01/01/2043 DD 01/01/13	30,657.632	29,824.13	29,888.13	64.00
CT6F55041102	3132J65H3	FHLMC POOL #Q1-5847 3.500% 02/01/2043 DD 02/01/13	61,775.934	65,144.66	61,740.10	(3,404.56)
CT6F55041102	3132J72F8	FHLMC POOL #Q1-6673 3.000% 03/01/2043 DD 03/01/13	22,889.920	23,607.02	22,308.29	(1,298.73)
CT6F55041102	3132J7RZ7	FHLMC POOL #Q1-6403 3.000% 03/01/2043 DD 03/01/13	19,423.254	18,884.57	18,925.63	41.06
CT6F55041102	3132JADY8	FHLMC POOL #Q1-8718 3.500% 06/01/2043 DD 05/01/13	4,714.541	4,850.10	4,703.65	(146.45)
CT6F55041102	3132KE2B0	FHLMC POOL #V6-0770 2.500% 03/01/2030 DD 02/01/15	6,332.707	6,402.96	6,236.01	(166.95)
CT6F55041102	3132KE3D5	FHLMC POOL #V6-0796 2.500% 05/01/2030 DD 04/01/15	10,219.275	10,460.40	10,063.23	(397.17)
CT6F55041102	3132KE4Z5	FHLMC POOL #V6-0840 3.000% 06/01/2030 DD 05/01/15	26,736.166	27,768.00	26,763.17	(1,004.83)
CT6F55041102	3132KE6X8	FHLMC POOL #V6-0886 2.500% 08/01/2030 DD 07/01/15	11,329.349	11,506.40	11,156.35	(350.05)
CT6F55041102	3132KEXZ3	FHLMC POOL #V6-0696 3.000% 01/01/2030 DD 12/01/14	3,030.716	3,152.42	3,033.78	(118.64)
CT6F55041102	3132KEYV1	FHLMC POOL #V6-0724 3.000% 01/01/2030 DD 01/01/15	3,811.933	3,965.01	3,815.78	(149.23)
CT6F55041102	3132KFAB8	FHLMC POOL #V6-0902 2.500% 08/01/2030 DD 08/01/15	9,646.154	9,796.86	9,498.76	(298.10)
CT6F55041102	3132KFAC6	FHLMC POOL #V6-0903 2.500% 09/01/2030 DD 08/01/15	8,958.646	9,102.81	8,821.76	(281.05)
CT6F55041102	3132KFAD4	FHLMC POOL #V6-0904 2.500% 09/01/2030 DD 08/01/15	16,778.013	17,042.77	16,521.64	(521.13)
CT6F55041102	3132KFAE2	FHLMC POOL #V6-0905 2.500% 07/01/2030 DD 08/01/15	697.366	708.37	685.67	(22.70)
CT6F55041102	3132KFAJ1	FHLMC POOL #V6-0909 3.000% 08/01/2030 DD 08/01/15	2,816.398	2,931.25	2,819.24	(112.01)
CT6F55041102	3132L8CS4	FHLMC POOL #V8-2781 3.000% 12/01/2046 DD 11/01/16	45,079.508	44,659.69	43,682.49	(977.20)
CT6F55041102	3132M9MM3	FHLMC POOL #Q2-8764 3.500% 06/01/2044 DD 09/01/14	4,259.611	4,395.73	4,257.14	(138.59)
CT6F55041102	3132QTAC0	FHLMC POOL #Q3-6302 3.500% 09/01/2045 DD 09/01/15	1,815.453	1,901.24	1,845.88	(55.36)
CT6F55041102	3132QUZV8	FHLMC POOL #Q3-7955 4.000% 12/01/2045 DD 12/01/15	3,020.120	3,226.10	3,103.72	(122.38)
CT6F55041102	3132QUZX4	FHLMC POOL #Q3-7957 4.000% 12/01/2045 DD 12/01/15	2,541.280	2,708.27	2,584.02	(124.25)
CT6F55041102	3132WJTW1	FHLMC POOL #Q4-5064 3.000% 12/01/2046 DD 12/01/16	15,763.546	15,740.16	15,271.72	(468.44)
CT6F55041102	3132WJUE9	FHLMC POOL #Q4-5080 3.000% 12/01/2046 DD 12/01/16	8,624.754	8,617.37	8,359.20	(258.17)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3132WJUH2	FHLMC POOL #Q4-5083 3.000% 12/01/2046 DD 12/01/16	4,347.740	4,351.46	4,217.48	(133.98)
CT6F55041102	3132XCR31	FHLMC POOL #G6-7706 3.500% 12/01/2047 DD 11/01/17	325,362.607	335,425.99	325,173.90	(10,252.09)
CT6F55041102	3132XCSC0	FHLMC POOL #G6-7715 4.500% 08/01/2048 DD 07/01/18	72,327.776	75,865.07	75,832.06	(33.01)
CT6F55041102	3132XWA84	FHLMC POOL #Q5-3630 3.500% 01/01/2048 DD 01/01/18	3,863.314	3,997.92	3,902.57	(95.35)
CT6F55041102	3132XWBS9	FHLMC POOL #Q5-3648 3.500% 01/01/2048 DD 01/01/18	6,126.923	6,320.32	6,111.97	(208.35)
CT6F55041102	31334WV81	FHLMC POOL #QA-0639 4.000% 06/01/2049 DD 06/01/19	73,418.520	76,974.73	74,089.57	(2,885.16)
CT6F55041102	31335AAT5	FHLMC POOL #G6-0018 4.500% 12/01/2043 DD 04/01/15	14,152.965	15,376.97	14,777.39	(599.58)
CT6F55041102	31335AYP7	FHLMC POOL #G6-0718 3.000% 09/01/2046 DD 09/01/16	16,439.818	16,976.67	15,947.28	(1,029.39)
CT6F55041102	31335BAA4	FHLMC POOL #G6-0901 4.000% 07/01/2044 DD 03/01/17	3,332.489	3,436.10	3,418.23	(17.87)
CT6F55041102	31335BCD6	FHLMC POOL #G6-0968 3.500% 03/01/2047 DD 05/01/17	25,241.344	26,215.48	25,341.30	(874.18)
CT6F55041102	31335BEU6	FHLMC POOL #G6-1047 4.500% 07/01/2047 DD 07/01/17	63,016.942	65,749.32	66,070.11	320.79
CT6F55041102	31335BKV7	FHLMC POOL #G6-1208 3.500% 12/01/2047 DD 11/01/17	29,110.796	30,147.86	29,454.59	(693.27)
CT6F55041102	31335CCX0	FHLMC POOL #G6-1886 5.000% 11/01/2048 DD 02/01/19	10,570.604	11,725.11	11,048.50	(676.61)
CT6F55041102	3133A7JB6	FHLMC POOL #QB-1158 3.000% 07/01/2050 DD 07/01/20	907.725	1,003.01	883.23	(119.78)
CT6F55041102	3133A7KE8	FHLMC POOL #QB-1193 2.500% 07/01/2050 DD 07/01/20	46,642.805	44,033.72	43,147.86	(885.86)
CT6F55041102	3133A7UC1	FHLMC POOL #QB-1479 3.000% 07/01/2050 DD 07/01/20	7,782.603	8,552.67	7,543.37	(1,009.30)
CT6F55041102	3133A7UK3	FHLMC POOL #QB-1486 3.000% 07/01/2050 DD 07/01/20	2,144.796	2,369.92	2,089.52	(280.40)
CT6F55041102	3133A7UM9	FHLMC POOL #QB-1488 3.000% 07/01/2050 DD 07/01/20	922.540	1,019.37	897.65	(121.72)
CT6F55041102	3133A8RR0	FHLMC POOL #QB-2296 2.000% 08/01/2050 DD 08/01/20	24,742.790	24,285.63	22,035.93	(2,249.70)
CT6F55041102	3133A8S40	FHLMC POOL #QB-2339 3.000% 08/01/2050 DD 08/01/20	6,324.021	6,987.80	6,158.33	(829.47)
CT6F55041102	3133B2ME6	FHLMC POOL #QD-4857 2.000% 01/01/2052 DD 01/01/22	94,603.766	91,987.38	84,552.12	(7,435.26)
CT6F55041102	3133EH5V1	FEDERAL FARM CR BK CONS BD 2.980% 01/03/2030 DD 01/03/18	310,000.000	301,191.35	308,183.40	6,992.05
CT6F55041102	3133KJUF7	FHLMC POOL #RA-3282 3.000% 08/01/2050 DD 07/01/20	59,796.081	64,505.02	57,513.07	(6,991.95)
CT6F55041102	3133KJVE9	FHLMC POOL #RA-3313 3.000% 08/01/2050 DD 07/01/20	66,140.440	70,470.57	63,369.16	(7,101.41)
CT6F55041102	3133KLUA3	FHLMC POOL #RA-5077 2.500% 05/01/2051 DD 04/01/21	758,588.473	762,737.00	704,493.53	(58,243.47)
CT6F55041102	3133KMW84	FHLMC POOL #RA-6071 2.000% 10/01/2051 DD 09/01/21	294,622.254	293,989.27	263,312.75	(30,676.52)
CT6F55041102	3133KNCZ4	FHLMC POOL #RA-6388 2.500% 12/01/2051 DD 11/01/21	407,578.341	409,807.28	378,122.65	(31,684.63)
CT6F55041102	3133KNDA8	FHLMC POOL #RA-6397 2.500% 11/01/2051 DD 11/01/21	209,458.300	196,506.25	194,827.64	(1,678.61)
CT6F55041102	3133KNQV8	FHLMC POOL #RA-6768 2.000% 02/01/2052 DD 01/01/22	31,123.080	30,279.36	27,816.25	(2,463.11)
CT6F55041102	3133KYSR1	FHLMC POOL #RB-5028 3.500% 12/01/2039 DD 12/01/19	41,602.802	43,333.07	41,217.98	(2,115.09)
CT6F55041102	3133KYSX8	FHLMC POOL #RB-5034 3.500% 02/01/2040 DD 01/01/20	5,194.010	5,419.60	5,144.36	(275.24)
CT6F55041102	3133KYWH8	FHLMC POOL #RB-5148 2.000% 03/01/2042 DD 02/01/22	61,925.786	60,077.69	56,084.33	(3,993.36)
CT6F55041102	31358DDR2	FEDERAL NATL MTG ASSN STRIP 0.000% 05/15/2030 DD 05/05/00	155,000.000	80,197.00	121,980.35	41,783.35
CT6F55041102	3135G05Q2	FEDERAL NATL MTG ASSN 0.875% 08/05/2030 DD 08/05/20	640,000.000	576,198.40	535,648.00	(40,550.40)
CT6F55041102	3136ATMA9	FNMA GTD REMIC P/T 16-48 UF VAR RT 08/25/2046 DD 07/25/16	106,558.430	106,533.46	106,530.72	(2.74)
CT6F55041102	3136BLN89	FNMA GTD REMIC P/T 22-M5 A3 VAR RT 01/01/2034 DD 02/01/22	300,000.000	290,250.00	265,482.00	(24,768.00)
CT6F55041102	3136BMST6	FNMA GTD REMIC P/T 22-M8 A2 VAR RT 12/25/2031 DD 04/01/22	305,000.000	270,657.00	269,037.45	(1,619.55)
CT6F55041102	3136BMXZ6	FNMA GTD REMIC P/T 22-M10 A2 VAR RT 01/25/2032 DD 05/01/22	335,000.000	291,470.10	295,778.20	4,308.10
CT6F55041102	3137B4UR5	FHLMC MULTICLASS MTG 4248 FL VAR RT 05/15/2041 DD 09/15/13	40,792.838	40,856.58	40,866.67	10.09
CT6F55041102	3137BR4G7	FHLMC MULTICLASS MTG 4606 FB VAR RT 08/15/2046 DD 08/15/16	72,960.220	72,834.81	73,091.55	256.74
CT6F55041102	3137FHQ22	FHLMC MULTICLASS MTG KC02 A2 3.370% 07/25/2025 DD 09/01/18	202,568.880	199,504.83	203,425.75	3,920.92
CT6F55041102	3137H6LN3	FHLMC MULTICLASS MTG K139 A2 VAR RT 01/25/2032 DD 03/01/22	145,000.000	133,490.63	134,780.40	1,289.77
CT6F55041102	31385XAZ0	FNMA POOL #0555424 5.500% 05/01/2033 DD 04/01/03	19,108.120	20,624.83	20,505.50	(119.33)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3138ECKY8	FNMA POOL #0AK7510 3.500% 04/01/2042 DD 03/01/12	1,452.915	1,493.77	1,450.90	(42.87)
CT6F55041102	3138EEHB8	FNMA POOL #0AK9225 3.500% 06/01/2042 DD 06/01/12	843.359	867.10	842.19	(24.91)
CT6F55041102	3138EGFA7	FNMA POOL #0AL0160 4.500% 05/01/2041 DD 04/01/11	41,893.782	45,363.10	43,617.71	(1,745.39)
CT6F55041102	3138EH3N0	FNMA POOL #0AL1704 6.500% 05/01/2040 DD 04/01/12	29,533.892	33,211.78	32,294.13	(917.65)
CT6F55041102	3138EJXL7	FNMA POOL #0AL2482 4.500% 09/01/2042 DD 09/01/12	14,325.448	15,592.36	14,938.86	(653.50)
CT6F55041102	3138ELS79	FNMA POOL #0AL4141 6.000% 04/01/2040 DD 09/01/13	27,427.655	30,286.14	30,148.48	(137.66)
CT6F55041102	3138ELS87	FNMA POOL #0AL4142 6.000% 06/01/2041 DD 09/01/13	10,601.889	11,706.79	11,653.38	(53.41)
CT6F55041102	3138EM3N9	FNMA POOL #0AL5304 5.500% 03/01/2040 DD 05/01/14	986.038	1,104.36	1,065.35	(39.01)
CT6F55041102	3138ENZJ1	FNMA POOL #0AL6144 3.000% 01/01/2030 DD 12/01/14	50,004.188	52,023.89	50,016.19	(2,007.70)
CT6F55041102	3138EP4Z4	FNMA POOL #0AL7139 3.000% 07/01/2030 DD 07/01/15	6,939.442	7,224.05	6,941.11	(282.94)
CT6F55041102	3138EP6D1	FNMA POOL #0AL7167 4.000% 01/01/2041 DD 07/01/15	3,202.791	3,410.98	3,280.33	(130.65)
CT6F55041102	3138EPJ54	FNMA POOL #0AL6583 3.000% 03/01/2030 DD 03/01/15	10,151.416	10,535.27	10,153.85	(381.42)
CT6F55041102	3138EPJ62	FNMA POOL #0AL6584 3.000% 04/01/2030 DD 03/01/15	8,221.829	8,525.04	8,223.80	(301.24)
CT6F55041102	3138EPQP2	FNMA POOL #0AL6761 3.000% 05/01/2030 DD 04/01/15	4,845.223	5,043.58	4,846.39	(197.19)
CT6F55041102	3138EQA36	FNMA POOL #0AL7225 3.000% 08/01/2030 DD 08/01/15	12,185.733	12,694.11	12,188.66	(505.45)
CT6F55041102	3138EQA51	FNMA POOL #0AL7227 3.000% 08/01/2030 DD 08/01/15	10,152.045	10,569.24	10,154.48	(414.76)
CT6F55041102	3138EQLB6	FNMA POOL #0AL7521 5.000% 06/01/2039 DD 10/01/15	74,332.893	82,471.43	78,711.10	(3,760.33)
CT6F55041102	3138EQU26	FNMA POOL #0AL7800 2.500% 11/01/2030 DD 11/01/15	261.893	255.03	257.68	2.65
CT6F55041102	3138ERA91	FNMA POOL #0AL9031 3.000% 08/01/2046 DD 08/01/16	1,253.202	1,314.49	1,214.72	(99.77)
CT6F55041102	3138ERGY0	FNMA POOL #0AL9214 3.000% 09/01/2046 DD 10/01/16	25,778.958	25,678.24	24,968.21	(710.03)
CT6F55041102	3138ERGZ7	FNMA POOL #0AL9215 3.000% 10/01/2046 DD 10/01/16	51,012.118	52,845.38	49,428.19	(3,417.19)
CT6F55041102	3138ERHD5	FNMA POOL #0AL9227 3.000% 10/01/2036 DD 10/01/16	1,611.621	1,633.03	1,598.07	(34.96)
CT6F55041102	3138ERJL5	FNMA POOL #0AL9266 3.000% 10/01/2046 DD 10/01/16	38,789.440	40,110.73	37,586.19	(2,524.54)
CT6F55041102	3138ERLF5	FNMA POOL #0AL9325 3.000% 11/01/2046 DD 11/01/16	51,324.004	53,192.53	49,720.13	(3,472.40)
CT6F55041102	3138ERM23	FNMA POOL #0AL9376 3.000% 08/01/2031 DD 11/01/16	65,245.694	67,121.51	65,100.85	(2,020.66)
CT6F55041102	3138ERM49	FNMA POOL #0AL9378 3.000% 09/01/2031 DD 11/01/16	10,597.272	10,701.57	10,599.82	(101.75)
CT6F55041102	3138ERRX0	FNMA POOL #0AL9501 4.500% 11/01/2045 DD 11/01/16	4,347.941	4,713.11	4,562.60	(150.51)
CT6F55041102	3138ESAW8	FNMA POOL #0AL9920 3.500% 02/01/2047 DD 02/01/17	85,477.976	87,801.90	85,095.03	(2,706.87)
CT6F55041102	3138ETBX3	FNMA POOL #0AL8153 3.000% 03/01/2031 DD 02/01/16	10,822.868	11,365.28	10,825.47	(539.81)
CT6F55041102	3138ETZX7	FNMA POOL #0AL8857 4.000% 07/01/2046 DD 07/01/16	0.003	0.00	0.00	0.00
CT6F55041102	3138LQ2K9	FNMA POOL #0AO0777 3.500% 04/01/2042 DD 04/01/12	3,483.622	3,586.50	3,472.79	(113.71)
CT6F55041102	3138LQZ56	FNMA POOL #0AO0763 4.000% 04/01/2042 DD 04/01/12	8,672.891	9,322.00	8,888.33	(433.67)
CT6F55041102	3138LSK41	FNMA POOL #0AO2114 4.000% 05/01/2042 DD 04/01/12	6,218.138	6,653.41	6,357.98	(295.43)
CT6F55041102	3138LTFX1	FNMA POOL #0AO2881 3.500% 05/01/2042 DD 05/01/12	782.338	804.35	779.90	(24.45)
CT6F55041102	3138LTJF6	FNMA POOL #0AO2961 4.000% 05/01/2042 DD 05/01/12	21,746.354	23,288.99	22,287.84	(1,001.15)
CT6F55041102	3138LTL63	FNMA POOL #0AO3048 3.500% 06/01/2042 DD 05/01/12	609.658	626.83	608.81	(18.02)
CT6F55041102	3138M1YD4	FNMA POOL #0AO9707 3.500% 07/01/2042 DD 07/01/12	1,820.496	1,871.69	1,817.97	(53.72)
CT6F55041102	3138M8YB3	FNMA POOL #0AP5205 2.500% 09/01/2027 DD 08/01/12	2,955.920	2,909.26	2,908.83	(0.43)
CT6F55041102	3138W5MS4	FNMA POOL #0AR7568 3.000% 03/01/2043 DD 03/01/13	16,016.294	16,579.38	15,580.01	(999.37)
CT6F55041102	3138W6SU1	FNMA POOL #0AR8630 3.000% 04/01/2043 DD 03/01/13	23,041.560	23,858.83	22,423.35	(1,435.48)
CT6F55041102	3138W7G40	FNMA POOL #0AR9218 3.000% 03/01/2043 DD 03/01/13	23,096.600	23,926.62	22,486.16	(1,440.46)
CT6F55041102	3138W9F88	FNMA POOL #0AS0190 2.500% 08/01/2028 DD 07/01/13	4,557.592	4,484.25	4,484.76	0.51
CT6F55041102	3138W9RS1	FNMA POOL #0AS0496 3.000% 09/01/2028 DD 08/01/13	23,727.054	23,738.15	23,732.75	(5.40)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3138WB6N0	FNMA POOL #0AS2676 3.000% 06/01/2029 DD 05/01/14	20,213.477	20,957.26	20,218.33	(738.93)
CT6F55041102	3138WC7G2	FNMA POOL #0AS3594 3.000% 10/01/2029 DD 09/01/14	10,030.281	10,147.82	10,032.69	(115.13)
CT6F55041102	3138WCSJ3	FNMA POOL #0AS3220 3.000% 09/01/2029 DD 08/01/14	18,710.115	19,397.12	18,714.61	(682.51)
CT6F55041102	3138WD6X4	FNMA POOL #0AS4485 2.500% 02/01/2030 DD 02/01/15	226.657	221.98	223.03	1.05
CT6F55041102	3138WD7A3	FNMA POOL #0AS4488 2.500% 02/01/2030 DD 02/01/15	577.750	565.83	568.49	2.66
CT6F55041102	3138WF4T0	FNMA POOL #0AS6233 4.500% 11/01/2045 DD 10/01/15	396.096	433.50	405.61	(27.89)
CT6F55041102	3138WFAD8	FNMA POOL #0AS5403 2.500% 07/01/2030 DD 06/01/15	4,520.081	4,400.02	4,447.53	47.51
CT6F55041102	3138WFAF3	FNMA POOL #0AS5405 2.500% 07/01/2030 DD 06/01/15	760.212	740.26	748.01	7.75
CT6F55041102	3138WFEW2	FNMA POOL #0AS5548 2.500% 08/01/2030 DD 07/01/15	4,900.439	4,954.06	4,814.63	(139.43)
CT6F55041102	3138WFG26	FNMA POOL #0AS5616 2.500% 08/01/2030 DD 07/01/15	11,238.264	11,423.07	11,058.11	(364.96)
CT6F55041102	3138WFG83	FNMA POOL #0AS5622 3.000% 08/01/2030 DD 07/01/15	8,281.227	8,626.05	8,283.21	(342.84)
CT6F55041102	3138WFG91	FNMA POOL #0AS5623 3.000% 08/01/2030 DD 07/01/15	8,874.829	9,239.53	8,876.96	(362.57)
CT6F55041102	3138WFGY6	FNMA POOL #0AS5614 2.500% 08/01/2030 DD 07/01/15	6,826.172	6,940.56	6,716.75	(223.81)
CT6F55041102	3138WFK47	FNMA POOL #0AS5714 3.000% 09/01/2030 DD 08/01/15	7,348.718	7,627.75	7,350.48	(277.27)
CT6F55041102	3138WFKW5	FNMA POOL #0AS5708 3.500% 08/01/2030 DD 08/01/15	7,080.920	7,528.21	7,213.47	(314.74)
CT6F55041102	3138WFLJ3	FNMA POOL #0AS5728 3.000% 09/01/2030 DD 08/01/15	8,873.245	9,218.48	8,875.37	(343.11)
CT6F55041102	3138WFNC6	FNMA POOL #0AS5786 2.500% 09/01/2030 DD 08/01/15	6,404.478	6,509.79	6,301.75	(208.04)
CT6F55041102	3138WFQ25	FNMA POOL #0AS5872 2.500% 09/01/2030 DD 08/01/15	8,381.713	8,521.50	8,247.10	(274.40)
CT6F55041102	3138WFYM2	FNMA POOL #0AS6115 2.500% 11/01/2030 DD 10/01/15	6,553.070	6,704.35	6,447.96	(256.39)
CT6F55041102	3138WFYN0	FNMA POOL #0AS6116 2.500% 11/01/2030 DD 10/01/15	5,815.230	5,946.76	5,721.95	(224.81)
CT6F55041102	3138WFZF6	FNMA POOL #0AS6141 2.500% 11/01/2030 DD 10/01/15	7,989.148	8,084.33	7,861.00	(223.33)
CT6F55041102	3138WFZG4	FNMA POOL #0AS6142 2.500% 11/01/2030 DD 10/01/15	6,714.958	6,794.43	6,607.25	(187.18)
CT6F55041102	3138WGRJ5	FNMA POOL #0AS6788 3.500% 03/01/2046 DD 02/01/16	0.005	0.01	0.01	0.00
CT6F55041102	3138WH3T7	FNMA POOL #0AS8009 2.500% 10/01/2031 DD 09/01/16	21,475.693	22,099.63	21,130.79	(968.84)
CT6F55041102	3138WHD25	FNMA POOL #0AS7320 2.500% 06/01/2031 DD 05/01/16	10,734.975	11,118.66	10,562.68	(555.98)
CT6F55041102	3138WHE32	FNMA POOL #0AS7353 3.500% 06/01/2046 DD 05/01/16	0.002	0.00	0.00	0.00
CT6F55041102	3138WHFE7	FNMA POOL #0AS7364 3.000% 06/01/2046 DD 05/01/16	4,509.272	4,490.59	4,371.06	(119.53)
CT6F55041102	3138WHFF4	FNMA POOL #0AS7365 3.000% 06/01/2046 DD 05/01/16	895.496	918.38	868.05	(50.33)
CT6F55041102	3138WHNX6	FNMA POOL #0AS7605 2.500% 07/01/2031 DD 07/01/16	14,358.375	14,824.39	14,127.92	(696.47)
CT6F55041102	3138WHPB2	FNMA POOL #0AS7617 2.500% 07/01/2031 DD 07/01/16	19,782.736	20,489.80	19,465.22	(1,024.58)
CT6F55041102	3138WHWH1	FNMA POOL #0AS7847 3.000% 09/01/2046 DD 08/01/16	77,090.668	75,886.11	74,683.90	(1,202.21)
CT6F55041102	3138WJ4K1	FNMA POOL #0AS8925 3.000% 03/01/2047 DD 02/01/17	32,470.901	32,105.60	31,423.07	(682.53)
CT6F55041102	3138WJ4W5	FNMA POOL #0AS8936 3.000% 03/01/2047 DD 02/01/17	26,335.521	26,019.70	25,485.94	(533.76)
CT6F55041102	3138WJC71	FNMA POOL #0AS8193 2.500% 10/01/2031 DD 10/01/16	26,291.204	27,114.08	25,868.97	(1,245.11)
CT6F55041102	3138WJC97	FNMA POOL #0AS8195 2.500% 10/01/2031 DD 10/01/16	65,929.252	68,190.40	64,871.09	(3,319.31)
CT6F55041102	3138WJDN5	FNMA POOL #0AS8208 2.500% 10/01/2031 DD 10/01/16	35,900.863	37,019.51	35,324.30	(1,695.21)
CT6F55041102	3138WJEN4	FNMA POOL #0AS8240 2.500% 11/01/2031 DD 10/01/16	21,436.540	22,006.74	21,092.27	(914.47)
CT6F55041102	3138WJEP9	FNMA POOL #0AS8241 2.500% 11/01/2031 DD 10/01/16	16,358.235	16,883.59	16,095.69	(787.90)
CT6F55041102	3138WJET1	FNMA POOL #0AS8245 2.500% 11/01/2031 DD 10/01/16	13,800.223	14,276.75	13,578.59	(698.16)
CT6F55041102	3138WJEZ7	FNMA POOL #0AS8251 2.000% 11/01/2031 DD 10/01/16	16,663.106	15,856.00	15,925.93	69.93
CT6F55041102	3138WJF94	FNMA POOL #0AS8291 2.000% 11/01/2031 DD 10/01/16	970.282	923.27	927.36	4.09
CT6F55041102	3138WJH27	FNMA POOL #0AS8348 3.000% 11/01/2036 DD 10/01/16	13,212.344	13,387.81	13,101.10	(286.71)
CT6F55041102	3138WJH35	FNMA POOL #0AS8349 3.000% 11/01/2036 DD 10/01/16	5,296.127	5,366.47	5,251.59	(114.88)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3138WJJ25	FNMA POOL #0AS8380 4.000% 11/01/2046 DD 10/01/16	22,541.348	24,327.03	22,873.83	(1,453.20)
CT6F55041102	3138WJNC8	FNMA POOL #0AS8486 3.000% 12/01/2046 DD 12/01/16	40,883.027	40,873.46	39,578.45	(1,295.01)
CT6F55041102	3138WJQF8	FNMA POOL #0AS8553 3.000% 12/01/2036 DD 12/01/16	16,891.588	16,899.53	16,749.19	(150.34)
CT6F55041102	3138WKK61	FNMA POOL #0AS9316 2.500% 03/01/2032 DD 03/01/17	8,493.160	8,455.01	8,356.76	(98.25)
CT6F55041102	3138WKK79	FNMA POOL #0AS9317 2.500% 03/01/2032 DD 03/01/17	7,973.040	7,934.72	7,844.91	(89.81)
CT6F55041102	3138WKK87	FNMA POOL #0AS9318 2.500% 03/01/2032 DD 03/01/17	13,534.940	13,468.31	13,317.57	(150.74)
CT6F55041102	3138WKK95	FNMA POOL #0AS9319 2.500% 03/01/2032 DD 03/01/17	15,324.017	15,240.83	15,077.91	(162.92)
CT6F55041102	3138WKLB9	FNMA POOL #0AS9321 2.500% 03/01/2032 DD 03/01/17	13,410.580	13,329.26	13,194.94	(134.32)
CT6F55041102	3138WPHP2	FNMA POOL #0AT2037 3.000% 04/01/2043 DD 04/01/13	5,405.198	5,608.31	5,262.77	(345.54)
CT6F55041102	3138WPHS6	FNMA POOL #0AT2040 3.000% 04/01/2043 DD 04/01/13	23,483.550	24,417.39	22,855.83	(1,561.56)
CT6F55041102	3138XDTP5	FNMA POOL #0AV2357 4.000% 01/01/2044 DD 01/01/14	8,886.387	9,727.82	9,143.03	(584.79)
CT6F55041102	3138XQBF7	FNMA POOL #0AW0937 3.000% 04/01/2029 DD 04/01/14	18,608.494	19,220.54	18,612.77	(607.77)
CT6F55041102	3138XQHT1	FNMA POOL #0AW1141 3.000% 02/01/2029 DD 03/01/14	53,064.925	52,932.28	53,012.39	80.11
CT6F55041102	3138XQL58	FNMA POOL #0AW1247 3.000% 05/01/2029 DD 05/01/14	23,683.809	24,477.61	23,689.49	(788.12)
CT6F55041102	3138XQM73	FNMA POOL #0AW1281 3.000% 07/01/2029 DD 06/01/14	2,530.771	2,528.41	2,531.38	2.97
CT6F55041102	3138XTVX0	FNMA POOL #0AW4229 3.000% 07/01/2029 DD 07/01/14	15,954.640	15,952.15	15,958.47	6.32
CT6F55041102	3138XYBY9	FNMA POOL #0AW8154 3.500% 01/01/2042 DD 09/01/14	6,021.021	6,197.87	6,012.65	(185.22)
CT6F55041102	3138Y4UY3	FNMA POOL #0AX3298 3.000% 08/01/2030 DD 08/01/15	1,856.180	1,935.37	1,856.63	(78.74)
CT6F55041102	3138Y8EH9	FNMA POOL #0AX6435 3.000% 01/01/2030 DD 01/01/15	11,422.114	11,407.85	11,424.86	17.01
CT6F55041102	3138YBX65	FNMA POOL #0AX9700 3.000% 07/01/2030 DD 07/01/15	1,763.654	1,835.87	1,764.08	(71.79)
CT6F55041102	3138YBX73	FNMA POOL #0AX9701 3.000% 07/01/2030 DD 07/01/15	8,614.426	8,958.97	8,616.49	(342.48)
CT6F55041102	3138YD4N6	FNMA POOL #0AY0828 2.500% 05/01/2030 DD 04/01/15	2,926.916	2,961.67	2,871.36	(90.31)
CT6F55041102	3138YGYN6	FNMA POOL #0AY3416 2.500% 04/01/2030 DD 04/01/15	5,377.414	5,439.99	5,291.27	(148.72)
CT6F55041102	3138YTMU5	FNMA POOL #0AZ2170 2.500% 07/01/2030 DD 07/01/15	3,321.430	3,359.86	3,268.12	(91.74)
CT6F55041102	3138YTRT3	FNMA POOL #0AZ2297 3.000% 07/01/2030 DD 06/01/15	1,176.458	1,220.21	1,173.86	(46.35)
CT6F55041102	3138YXK95	FNMA POOL #0AZ5719 3.000% 09/01/2030 DD 08/01/15	3,544.670	3,676.47	3,542.01	(134.46)
CT6F55041102	31391TWP9	FNMA POOL #0676654 5.500% 01/01/2033 DD 12/01/02	53,769.580	57,205.05	57,763.58	558.53
CT6F55041102	3140E0V36	FNMA POOL #0AZ7833 3.000% 08/01/2030 DD 08/01/15	1,663.590	1,734.55	1,663.99	(70.56)
CT6F55041102	3140E1RT2	FNMA POOL #0AZ8597 3.000% 08/01/2030 DD 08/01/15	711.469	741.82	709.46	(32.36)
CT6F55041102	3140EVTG2	FNMA POOL #0BC1450 3.000% 07/01/2046 DD 07/01/16	91,667.661	90,235.38	88,862.63	(1,372.75)
CT6F55041102	3140EVUL9	FNMA POOL #0BC1486 3.000% 08/01/2046 DD 08/01/16	101,037.681	99,459.00	97,945.93	(1,513.07)
CT6F55041102	3140EW4N2	FNMA POOL #0BC2628 2.500% 11/01/2031 DD 10/01/16	2,318.371	2,393.81	2,281.14	(112.67)
CT6F55041102	3140EW4P7	FNMA POOL #0BC2629 2.500% 11/01/2031 DD 10/01/16	1,830.995	1,889.52	1,801.57	(87.95)
CT6F55041102	3140EW4R3	FNMA POOL #0BC2631 2.500% 11/01/2031 DD 10/01/16	3,934.194	4,057.45	3,870.97	(186.48)
CT6F55041102	3140F5BJ1	FNMA POOL #0BC9040 2.000% 11/01/2031 DD 11/01/16	5,445.412	5,181.65	5,204.45	22.80
CT6F55041102	3140F9VK8	FNMA POOL #0BD2417 3.500% 05/01/2047 DD 05/01/17	51,954.354	53,236.98	51,658.21	(1,578.77)
CT6F55041102	3140FCTF5	FNMA POOL #0BD5049 3.000% 02/01/2047 DD 02/01/17	11,983.177	11,886.77	11,603.67	(283.10)
CT6F55041102	3140FLV47	FNMA POOL #0BE1534 3.500% 02/01/2047 DD 02/01/17	37,175.715	38,093.48	37,036.31	(1,057.17)
CT6F55041102	3140FMDA1	FNMA POOL #0BE1896 3.000% 12/01/2036 DD 11/01/16	13,452.540	13,632.97	13,339.40	(293.57)
CT6F55041102	3140FMKR6	FNMA POOL #0BE2103 3.500% 12/01/2046 DD 11/01/16	24,890.741	25,505.24	24,752.85	(752.39)
CT6F55041102	3140FVMZ6	FNMA POOL #0BE9375 3.500% 05/01/2047 DD 05/01/17	16,755.052	17,168.68	16,667.26	(501.42)
CT6F55041102	3140FXB27	FNMA POOL #0BF0056 6.000% 07/01/2039 DD 09/01/16	17,753.921	20,222.82	18,969.35	(1,253.47)
CT6F55041102	3140GNE82	FNMA POOL #0BH0158 3.500% 03/01/2047 DD 03/01/17	7,206.137	7,384.04	7,164.99	(219.05)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3140GNNQ2	FNMA POOL #0BH0398 4.000% 05/01/2047 DD 04/01/17	14,633.204	14,917.86	14,875.68	(42.18)
CT6F55041102	3140GNTZ6	FNMA POOL #0BH0567 3.500% 06/01/2047 DD 06/01/17	14,549.128	14,908.29	14,456.74	(451.55)
CT6F55041102	3140GRX74	FNMA POOL #0BH3401 4.000% 07/01/2047 DD 07/01/17	12,196.257	12,433.52	12,479.45	45.93
CT6F55041102	3140GSRR5	FNMA POOL #0BH4095 4.000% 10/01/2047 DD 10/01/17	6,664.603	7,197.78	6,767.70	(430.08)
CT6F55041102	3140GVZ99	FNMA POOL #0BH7067 4.500% 12/01/2047 DD 12/01/17	21,618.010	23,413.32	22,442.52	(970.80)
CT6F55041102	3140GYJX8	FNMA POOL #0BH9277 3.500% 02/01/2048 DD 02/01/18	26,074.625	27,825.49	25,926.52	(1,898.97)
CT6F55041102	3140HBB31	FNMA POOL #0BJ9057 4.000% 02/01/2048 DD 01/01/18	3,233.532	3,279.25	3,293.74	14.49
CT6F55041102	3140HBB49	FNMA POOL #0BJ9058 4.000% 02/01/2048 DD 01/01/18	4,729.012	4,800.20	4,808.46	8.26
CT6F55041102	3140HJF71	FNMA POOL #0BK4689 4.500% 07/01/2048 DD 07/01/18	6,203.071	6,552.95	6,521.23	(31.72)
CT6F55041102	3140HMP40	FNMA POOL #0BK7642 4.000% 09/01/2033 DD 09/01/18	3,478.070	3,573.82	3,560.92	(12.90)
CT6F55041102	3140HP4C8	FNMA POOL #0BK9818 5.000% 09/01/2048 DD 08/01/18	6,158.156	6,828.81	6,428.01	(400.80)
CT6F55041102	3140J57D5	FNMA POOL #0BM1791 3.000% 06/01/2032 DD 09/01/17	74,958.550	76,944.02	74,815.38	(2,128.64)
CT6F55041102	3140J5EJ4	FNMA POOL #0BM1036 2.500% 02/01/2032 DD 03/01/17	730.575	712.31	718.84	6.53
CT6F55041102	3140J5GJ2	FNMA POOL #0BM1100 3.500% 02/01/2045 DD 03/01/17	12,867.510	13,346.02	12,849.62	(496.40)
CT6F55041102	3140J5JU4	FNMA POOL #0BM1174 3.500% 05/01/2047 DD 04/01/17	24,778.203	25,746.09	24,744.01	(1,002.08)
CT6F55041102	3140J5X87	FNMA POOL #0BM1602 3.500% 05/01/2032 DD 07/01/17	63,027.658	64,268.51	64,210.69	(57.82)
CT6F55041102	3140J5XZ7	FNMA POOL #0BM1595 2.500% 03/01/2031 DD 07/01/17	2,177.763	2,146.78	2,143.14	(3.64)
CT6F55041102	3140J5YR4	FNMA POOL #0BM1619 4.000% 08/01/2047 DD 07/01/17	18,622.587	19,761.77	18,953.88	(807.89)
CT6F55041102	3140J6D20	FNMA POOL #0BM1920 4.500% 07/01/2046 DD 10/01/17	38,019.791	41,218.91	39,891.51	(1,327.40)
CT6F55041102	3140J6DA2	FNMA POOL #0BM1896 2.500% 11/01/2031 DD 10/01/17	378.354	367.12	372.31	5.19
CT6F55041102	3140J73M5	FNMA POOL #0BM3503 3.500% 04/01/2032 DD 02/01/18	89,525.241	91,259.72	90,748.16	(511.56)
CT6F55041102	3140J75N1	FNMA POOL #0BM3552 2.500% 08/01/2030 DD 02/01/18	3,295.244	3,245.81	3,242.62	(3.19)
CT6F55041102	3140J76Q3	FNMA POOL #0BM3578 2.500% 08/01/2032 DD 02/01/18	23,669.318	23,090.47	23,289.19	198.72
CT6F55041102	3140J7MA0	FNMA POOL #0BM3052 4.500% 10/01/2047 DD 10/01/17	11,192.668	12,204.31	11,744.80	(459.51)
CT6F55041102	3140J7MB8	FNMA POOL #0BM3053 4.500% 07/01/2046 DD 10/01/17	23,614.373	25,738.09	24,825.79	(912.30)
CT6F55041102	3140J7MC6	FNMA POOL #0BM3054 2.000% 11/01/2031 DD 10/01/17	18,741.991	18,015.73	17,912.85	(102.88)
CT6F55041102	3140J7MK8	FNMA POOL #0BM3061 2.000% 03/01/2032 DD 10/01/17	27,072.109	25,616.98	25,874.17	257.19
CT6F55041102	3140J7S63	FNMA POOL #0BM3240 3.000% 09/01/2032 DD 12/01/17	18,869.599	19,076.00	18,873.75	(202.25)
CT6F55041102	3140J8GB3	FNMA POOL #0BM3793 2.500% 02/01/2033 DD 04/01/18	49,007.130	47,720.67	48,220.08	499.41
CT6F55041102	3140J8HY2	FNMA POOL #0BM3846 4.500% 04/01/2048 DD 04/01/18	10,031.360	10,555.67	10,546.07	(9.60)
CT6F55041102	3140J93N9	FNMA POOL #0BM5304 3.000% 09/01/2032 DD 01/01/19	46,230.005	46,352.79	46,240.64	(112.15)
CT6F55041102	3140J9DU2	FNMA POOL #0BM4614 3.000% 03/01/2033 DD 10/01/18	52,826.472	52,958.54	52,839.15	(119.39)
CT6F55041102	3140J9Y96	FNMA POOL #0BM5235 5.000% 09/01/2048 DD 12/01/18	14,560.938	16,168.32	15,152.40	(1,015.92)
CT6F55041102	3140JAUJ5	FNMA POOL #0BM5984 5.000% 05/01/2049 DD 05/01/19	57,088.688	63,306.00	59,589.74	(3,716.26)
CT6F55041102	3140JPNE1	FNMA POOL #0BN6688 4.000% 06/01/2049 DD 06/01/19	78,023.805	82,790.57	79,333.82	(3,456.75)
CT6F55041102	3140JR7K1	FNMA POOL #0BN8997 2.000% 03/01/2051 DD 02/01/21	78,079.135	76,700.55	69,604.43	(7,096.12)
CT6F55041102	3140JSAE9	FNMA POOL #0BN9004 2.000% 03/01/2051 DD 02/01/21	42,852.944	42,136.49	38,228.25	(3,908.24)
CT6F55041102	3140KKX33	FNMA POOL #0BQ0697 2.000% 09/01/2050 DD 08/01/20	33,875.907	33,928.84	30,198.68	(3,730.16)
CT6F55041102	3140KSBC0	FNMA POOL #0BQ6334 2.000% 11/01/2050 DD 11/01/20	27,290.281	27,332.92	24,324.92	(3,008.00)
CT6F55041102	3140KYYM0	FNMA POOL #0BR1615 2.000% 02/01/2051 DD 02/01/21	247,986.283	218,925.39	221,221.12	2,295.73
CT6F55041102	3140L6BK9	FNMA POOL #0BR7241 2.000% 04/01/2051 DD 03/01/21	49,793.853	48,875.77	44,410.64	(4,465.13)
CT6F55041102	3140L6U44	FNMA POOL #0BR7802 2.000% 04/01/2051 DD 04/01/21	77,209.531	70,999.59	68,893.29	(2,106.30)
CT6F55041102	3140Q83N3	FNMA POOL #0CA1704 4.500% 05/01/2048 DD 04/01/18	149,985.668	157,250.61	157,094.99	(155.62)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3140Q9W74	FNMA POOL #0CA2469 4.000% 10/01/2048 DD 09/01/18	8,639.240	8,855.22	8,721.49	(133.73)
CT6F55041102	3140Q9YZ0	FNMA POOL #0CA2527 4.000% 10/01/2033 DD 10/01/18	11,911.320	12,223.08	12,242.81	19.73
CT6F55041102	3140QAAJ9	FNMA POOL #0CA2708 4.000% 05/01/2048 DD 11/01/18	3,964.028	4,063.13	4,024.92	(38.21)
CT6F55041102	3140QBPH5	FNMA POOL #0CA4023 3.500% 08/01/2049 DD 07/01/19	0.000	0.00	0.00	0.00
CT6F55041102	3140QC6E1	FNMA POOL #0CA5368 4.000% 03/01/2050 DD 02/01/20	37,940.858	39,117.62	38,145.36	(972.26)
CT6F55041102	3140QEB50	FNMA POOL #0CA6359 2.500% 07/01/2050 DD 06/01/20	160,505.390	149,345.25	150,069.33	724.08
CT6F55041102	3140QEBK7	FNMA POOL #0CA6341 2.500% 07/01/2050 DD 06/01/20	275,130.273	251,271.32	255,384.17	4,112.85
CT6F55041102	3140QEBL5	FNMA POOL #0CA6342 2.500% 07/01/2050 DD 06/01/20	270,230.425	246,796.38	250,835.99	4,039.61
CT6F55041102	3140QEBM3	FNMA POOL #0CA6343 2.500% 07/01/2050 DD 06/01/20	274,998.297	251,967.19	255,264.42	3,297.23
CT6F55041102	3140QEJX1	FNMA POOL #0CA6577 2.500% 08/01/2050 DD 07/01/20	319,411.578	294,282.87	296,484.21	2,201.34
CT6F55041102	3140QELS9	FNMA POOL #0CA6636 2.500% 08/01/2050 DD 07/01/20	264,863.585	244,026.27	245,851.68	1,825.41
CT6F55041102	3140QEN57	FNMA POOL #0CA6711 2.500% 08/01/2050 DD 07/01/20	79,826.074	73,801.70	74,294.13	492.43
CT6F55041102	3140QFNP0	FNMA POOL #0CA7597 2.500% 11/01/2050 DD 10/01/20	181,890.663	168,021.50	170,064.13	2,042.63
CT6F55041102	3140QFZC6	FNMA POOL #0CA7938 2.500% 11/01/2035 DD 11/01/20	124,485.630	131,760.24	120,785.92	(10,974.32)
CT6F55041102	3140QGJ99	FNMA POOL #0CA8387 2.500% 12/01/2035 DD 12/01/20	164,744.720	174,983.36	159,841.92	(15,141.44)
CT6F55041102	3140QGKA4	FNMA POOL #0CA8388 2.500% 12/01/2035 DD 12/01/20	184,138.700	194,748.25	178,669.78	(16,078.47)
CT6F55041102	3140QGRN9	FNMA POOL #0CA8592 2.500% 01/01/2051 DD 12/01/20	46,463.006	43,907.54	43,113.02	(794.52)
CT6F55041102	3140QKWK0	FNMA POOL #0CB0649 3.000% 05/01/2036 DD 05/01/21	6,719.150	7,226.25	6,656.33	(569.92)
CT6F55041102	3140QKWL8	FNMA POOL #0CB0650 3.000% 05/01/2036 DD 05/01/21	13,697.270	14,713.87	13,565.37	(1,148.50)
CT6F55041102	3140QKWM6	FNMA POOL #0CB0651 3.000% 05/01/2036 DD 05/01/21	9,825.750	10,529.67	9,724.84	(804.83)
CT6F55041102	3140QKWP9	FNMA POOL #0CB0653 3.000% 05/01/2036 DD 05/01/21	17,621.120	19,028.06	17,467.46	(1,560.60)
CT6F55041102	3140QLN36	FNMA POOL #0CB1309 2.000% 08/01/2051 DD 07/01/21	950,325.360	840,443.99	849,229.75	8,785.76
CT6F55041102	3140QLN44	FNMA POOL #0CB1310 2.000% 08/01/2051 DD 07/01/21	787,748.960	694,819.20	703,932.47	9,113.27
CT6F55041102	3140QM3K8	FNMA POOL #0CB2601 2.000% 01/01/2052 DD 12/01/21	125,648.457	125,000.58	112,295.80	(12,704.78)
CT6F55041102	3140QM4E1	FNMA POOL #0CB2620 2.500% 01/01/2052 DD 12/01/21	171,869.657	177,012.33	159,864.56	(17,147.77)
CT6F55041102	3140QM4F8	FNMA POOL #0CB2621 2.500% 01/01/2052 DD 12/01/21	208,750.880	214,662.77	193,833.54	(20,829.23)
CT6F55041102	3140QM4G6	FNMA POOL #0CB2622 2.500% 01/01/2052 DD 12/01/21	315,104.492	323,560.62	292,331.89	(31,228.73)
CT6F55041102	3140QM4T8	FNMA POOL #0CB2633 2.500% 01/01/2052 DD 12/01/21	98,344.075	101,613.25	91,554.40	(10,058.85)
CT6F55041102	3140QMAG9	FNMA POOL #0CB1806 2.500% 10/01/2051 DD 09/01/21	79,021.137	73,248.89	73,301.59	52.70
CT6F55041102	3140QMH80	FNMA POOL #0CB2054 2.000% 11/01/2051 DD 10/01/21	230,070.963	206,497.68	205,621.32	(876.36)
CT6F55041102	3140QMJZ8	FNMA POOL #0CB2079 2.000% 11/01/2051 DD 10/01/21	203,154.797	201,107.38	181,565.54	(19,541.84)
CT6F55041102	3140QMLV4	FNMA POOL #0CB2139 2.000% 11/01/2051 DD 10/01/21	111,876.190	98,258.76	99,987.11	1,728.35
CT6F55041102	3140QMMP6	FNMA POOL #0CB2165 3.000% 11/01/2051 DD 10/01/21	225,765.252	218,833.55	215,994.13	(2,839.42)
CT6F55041102	3140QMT61	FNMA POOL #0CB2372 2.500% 12/01/2051 DD 11/01/21	60,156.418	55,762.18	55,802.30	40.12
CT6F55041102	3140QMVL5	FNMA POOL #0CB2418 3.000% 12/01/2051 DD 11/01/21	99,831.384	97,015.83	95,742.29	(1,273.54)
CT6F55041102	3140QNE40	FNMA POOL #0CB2854 2.500% 02/01/2052 DD 01/01/22	50,837.480	51,345.86	47,287.50	(4,058.36)
CT6F55041102	3140QNE57	FNMA POOL #0CB2855 2.500% 02/01/2052 DD 01/01/22	179,014.926	180,574.32	166,226.10	(14,348.22)
CT6F55041102	3140QNE65	FNMA POOL #0CB2856 2.500% 02/01/2052 DD 01/01/22	212,929.715	214,518.37	197,545.54	(16,972.83)
CT6F55041102	3140QNEJ7	FNMA POOL #0CB2836 2.000% 02/01/2052 DD 01/01/22	65,637.600	64,322.29	58,663.61	(5,658.68)
CT6F55041102	3140QNEK4	FNMA POOL #0CB2837 2.000% 02/01/2052 DD 01/01/22	148,631.220	145,588.92	132,839.15	(12,749.77)
CT6F55041102	3140QNEL2	FNMA POOL #0CB2838 2.000% 02/01/2052 DD 01/01/22	329,620.070	322,551.26	294,597.94	(27,953.32)
CT6F55041102	3140QNFD9	FNMA POOL #0CB2863 2.500% 02/01/2052 DD 01/01/22	34,644.477	35,089.72	32,253.32	(2,836.40)
CT6F55041102	3140QNNT5	FNMA POOL #0CB3101 2.000% 03/01/2052 DD 02/01/22	213,289.510	186,619.99	190,627.50	4,007.51

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	3140QNNU2	FNMA POOL #0CB3102 2.000% 03/01/2052 DD 02/01/22	389,125.402	340,743.13	347,780.83	7,037.70
CT6F55041102	3140QNNX6	FNMA POOL #0CB3105 2.000% 03/01/2052 DD 02/01/22	147,084.540	128,842.61	131,456.81	2,614.20
CT6F55041102	3140X42N5	FNMA POOL #0FM1680 2.500% 12/01/2033 DD 10/01/19	46,665.440	47,518.54	45,852.06	(1,666.48)
CT6F55041102	3140X6SN2	FNMA POOL #0FM3224 3.500% 09/01/2045 DD 05/01/20	255,954.864	258,134.48	260,032.22	1,897.74
CT6F55041102	3140X7CB3	FNMA POOL #0FM3665 4.000% 09/01/2049 DD 06/01/20	78,528.735	80,829.38	79,197.80	(1,631.58)
CT6F55041102	3140X83A3	FNMA POOL #0FM5292 3.000% 08/01/2050 DD 12/01/20	145,479.600	155,248.33	139,580.40	(15,667.93)
CT6F55041102	3140X83B1	FNMA POOL #0FM5293 3.500% 01/01/2048 DD 12/01/20	89,880.870	97,912.22	89,325.41	(8,586.81)
CT6F55041102	3140X83C9	FNMA POOL #0FM5294 3.500% 02/01/2045 DD 12/01/20	36,632.590	39,654.06	36,581.67	(3,072.39)
CT6F55041102	3140X83D7	FNMA POOL #0FM5295 3.500% 04/01/2048 DD 12/01/20	5,530.280	6,188.74	5,588.07	(600.67)
CT6F55041102	3140X83E5	FNMA POOL #0FM5296 4.000% 01/01/2049 DD 12/01/20	67,414.430	74,155.87	68,904.29	(5,251.58)
CT6F55041102	3140X83P0	FNMA POOL #0FM5305 2.000% 12/01/2050 DD 12/01/20	37,910.929	37,217.88	33,814.27	(3,403.61)
CT6F55041102	3140X8XE2	FNMA POOL #0FM5176 2.000% 12/01/2050 DD 12/01/20	120,286.142	118,199.93	107,102.78	(11,097.15)
CT6F55041102	3140XATV4	FNMA POOL #0FM6863 2.000% 04/01/2051 DD 04/01/21	117,530.611	106,750.85	104,823.20	(1,927.65)
CT6F55041102	3140XAY55	FNMA POOL #0FM7031 4.000% 01/01/2051 DD 04/01/21	164,914.064	167,387.78	166,175.66	(1,212.12)
CT6F55041102	3140XB2F6	FNMA POOL #0FM7973 4.000% 08/01/2051 DD 07/01/21	31,614.947	32,530.05	31,870.71	(659.34)
CT6F55041102	3140XBJE1	FNMA POOL #0FM7460 4.000% 03/01/2051 DD 05/01/21	79,948.888	81,185.60	80,821.93	(363.67)
CT6F55041102	3140XBNR7	FNMA POOL #0FM7599 3.500% 01/01/2051 DD 05/01/21	1,416,904.044	1,449,227.17	1,401,658.16	(47,569.01)
CT6F55041102	3140XDQE9	FNMA POOL #0FM9452 2.000% 12/01/2051 DD 11/01/21	97,381.188	86,258.43	87,012.04	753.61
CT6F55041102	3140XDS49	FNMA POOL #0FM9538 2.000% 11/01/2051 DD 11/01/21	204,854.404	179,647.71	183,084.53	3,436.82
CT6F55041102	3140XDY42	FNMA POOL #0FM9730 2.000% 12/01/2051 DD 11/01/21	61,512.141	59,287.13	54,975.25	(4,311.88)
CT6F55041102	3140XEA38	FNMA POOL #0FM9925 2.000% 12/01/2051 DD 12/01/21	91,620.229	91,323.18	81,846.18	(9,477.00)
CT6F55041102	3140XFA43	FNMA POOL #0FS0026 2.500% 11/01/2051 DD 12/01/21	85,865.201	86,509.20	79,965.40	(6,543.80)
CT6F55041102	3140XFFP1	FNMA POOL #0FS0173 2.000% 01/01/2052 DD 12/01/21	99,694.576	97,030.86	89,099.04	(7,931.82)
CT6F55041102	3140XFGB1	FNMA POOL #0FS0193 2.500% 01/01/2052 DD 12/01/21	156,991.093	160,296.49	145,012.67	(15,283.82)
CT6F55041102	3140XFGS4	FNMA POOL #0FS0208 2.500% 01/01/2052 DD 12/01/21	209,265.711	215,674.47	194,142.08	(21,532.39)
CT6F55041102	3140XFGT2	FNMA POOL #0FS0209 2.500% 01/01/2052 DD 12/01/21	260,460.707	267,379.19	241,111.08	(26,268.11)
CT6F55041102	3140XFGV7	FNMA POOL #0FS0211 2.000% 12/01/2051 DD 12/01/21	139,983.304	139,048.26	125,105.88	(13,942.38)
CT6F55041102	3140XFGW5	FNMA POOL #0FS0212 2.000% 12/01/2051 DD 12/01/21	141,498.445	140,663.83	126,459.99	(14,203.84)
CT6F55041102	3140XFK67	FNMA POOL #0FS0316 1.500% 11/01/2041 DD 01/01/22	1,270,844.204	1,171,162.36	1,109,002.19	(62,160.17)
CT6F55041102	3140XFKC4	FNMA POOL #0FS0290 2.000% 01/01/2052 DD 01/01/22	111,649.041	109,067.16	99,787.45	(9,279.71)
CT6F55041102	3140XFM40	FNMA POOL #0FS0378 2.500% 01/01/2052 DD 01/01/22	235,634.798	237,033.88	219,182.78	(17,851.10)
CT6F55041102	3140XFRT0	FNMA POOL #0FS0497 2.000% 01/01/2052 DD 01/01/22	172,668.940	167,556.32	154,324.59	(13,231.73)
CT6F55041102	3140XFUY5	FNMA POOL #0FS0598 2.000% 12/01/2051 DD 02/01/22	27,967.040	27,156.44	24,996.10	(2,160.34)
CT6F55041102	3140XFUZ2	FNMA POOL #0FS0599 2.000% 04/01/2051 DD 02/01/22	28,247.560	27,389.10	25,197.11	(2,191.99)
CT6F55041102	3140XFWG2	FNMA POOL #0FS0646 2.000% 02/01/2052 DD 02/01/22	78,573.000	75,915.02	70,224.62	(5,690.40)
CT6F55041102	3140XGHK8	FNMA POOL #0FS1133 4.000% 05/01/2052 DD 04/01/22	437,602.960	451,175.49	441,663.92	(9,511.57)
CT6F55041102	3140XGPU7	FNMA POOL #0FS1334 2.000% 11/01/2051 DD 03/01/22	276,543.871	241,381.75	247,044.94	5,663.19
CT6F55041102	3140XGR43	FNMA POOL #0FS1406 2.000% 01/01/2052 DD 03/01/22	72,254.418	63,933.87	64,612.07	678.20
CT6F55041102	3140XGTV1	FNMA POOL #0FS1463 4.000% 05/01/2051 DD 04/01/22	473,659.740	480,570.36	479,220.51	(1,349.85)
CT6F55041102	31410KC36	FNMA POOL #0889390 6.000% 03/01/2023 DD 04/01/08	26.526	27.93	26.61	(1.32)
CT6F55041102	31410KFF6	FNMA POOL #0889466 6.000% 05/01/2038 DD 05/01/08	4,262.382	4,763.22	4,687.04	(76.18)
CT6F55041102	31410KHE7	FNMA POOL #0889529 6.000% 03/01/2038 DD 05/01/08	1,472.547	1,645.60	1,619.24	(26.36)
CT6F55041102	31410KTH7	FNMA POOL #0889852 5.500% 05/01/2035 DD 08/01/08	6,150.084	6,170.97	6,624.69	453.72

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	31410KXB5	FNMA POOL #0889974 5.000% 09/01/2035 DD 10/01/08	2,909.265	3,211.80	3,077.97	(133.83)
CT6F55041102	31410KXL3	FNMA POOL #0889983 6.000% 10/01/2038 DD 10/01/08	4,422.000	4,882.87	4,798.18	(84.69)
CT6F55041102	31411JEK8	FNMA POOL #0909238 5.000% 10/01/2038 DD 09/01/08	83,723.365	80,666.45	89,164.55	8,498.10
CT6F55041102	31416BN61	FNMA POOL #0995113 5.500% 09/01/2036 DD 11/01/08	34,519.027	36,989.31	37,186.31	197.00
CT6F55041102	31416VGJ7	FNMA POOL #0AB0200 5.500% 01/01/2039 DD 05/01/09	6,342.261	7,145.43	6,855.67	(289.76)
CT6F55041102	31416VXQ2	FNMA POOL #0AB0686 4.000% 01/01/2036 DD 06/01/10	20,710.912	22,277.16	21,248.57	(1,028.59)
CT6F55041102	31416WLG5	FNMA POOL #0AB1226 4.500% 07/01/2040 DD 06/01/10	2,638.723	2,870.45	2,752.35	(118.10)
CT6F55041102	31416YVG0	FNMA POOL #0AB3314 4.500% 07/01/2041 DD 06/01/11	1,966.783	2,138.27	2,046.69	(91.58)
CT6F55041102	31417AYD5	FNMA POOL #0AB4307 4.000% 01/01/2042 DD 12/01/11	31,617.420	33,550.81	32,404.69	(1,146.12)
CT6F55041102	31417C3C7	FNMA POOL #0AB6194 2.500% 09/01/2027 DD 08/01/12	3,073.654	3,025.63	3,024.69	(0.94)
CT6F55041102	31417TM62	FNMA POOL #0AC6680 5.500% 12/01/2039 DD 12/01/09	8,627.965	9,644.45	9,290.08	(354.37)
CT6F55041102	31418CCL6	FNMA POOL #0MA2774 2.000% 10/01/2031 DD 09/01/16	3,430.340	3,264.19	3,278.62	14.43
CT6F55041102	31418CET7	FNMA POOL #0MA2845 2.000% 12/01/2031 DD 11/01/16	4,743.283	4,513.54	4,533.44	19.90
CT6F55041102	31418CLH5	FNMA POOL #0MA3027 4.000% 06/01/2047 DD 05/01/17	71,394.765	76,972.48	72,921.90	(4,050.58)
CT6F55041102	31418CPF5	FNMA POOL #0MA3121 4.000% 08/01/2047 DD 08/01/17	1,955.220	2,004.10	1,984.74	(19.36)
CT6F55041102	31418CQB3	FNMA POOL #0MA3149 4.000% 10/01/2047 DD 09/01/17	25,926.674	27,944.09	26,333.72	(1,610.37)
CT6F55041102	31418CR89	FNMA POOL #0MA3210 3.500% 11/01/2047 DD 11/01/17	56,045.641	59,809.02	55,606.80	(4,202.22)
CT6F55041102	31418CRC0	FNMA POOL #0MA3182 3.500% 10/01/2047 DD 10/01/17	55,896.628	59,650.00	55,579.14	(4,070.86)
CT6F55041102	31418CS47	FNMA POOL #0MA3238 3.500% 01/01/2048 DD 12/01/17	33,800.933	36,070.62	33,544.72	(2,525.90)
CT6F55041102	31418CS54	FNMA POOL #0MA3239 4.000% 12/01/2047 DD 12/01/17	32,206.470	34,712.54	32,818.39	(1,894.15)
CT6F55041102	31418CV35	FNMA POOL #0MA3333 4.000% 03/01/2048 DD 03/01/18	3,500.850	3,588.37	3,546.22	(42.15)
CT6F55041102	31418CXN9	FNMA POOL #0MA3384 4.000% 04/01/2048 DD 05/01/18	2,887.135	2,959.31	2,926.89	(32.42)
CT6F55041102	31418CYM0	FNMA POOL #0MA3415 4.000% 07/01/2048 DD 06/01/18	2,899.926	2,972.42	2,927.04	(45.38)
CT6F55041102	31418CZN7	FNMA POOL #0MA3448 5.000% 07/01/2048 DD 07/01/18	4,983.868	5,526.26	5,187.71	(338.55)
CT6F55041102	31418D6B3	FNMA POOL #0MA4465 2.000% 10/01/2051 DD 10/01/21	26,970.276	23,864.48	23,981.43	116.95
CT6F55041102	31418D7E6	FNMA POOL #0MA4492 2.000% 11/01/2051 DD 11/01/21	594,357.024	523,868.24	528,430.94	4,562.70
CT6F55041102	31418DB68	FNMA POOL #0MA3660 3.500% 05/01/2039 DD 04/01/19	3,250.162	3,374.07	3,228.06	(146.01)
CT6F55041102	31418DJP8	FNMA POOL #0MA3869 3.500% 12/01/2039 DD 11/01/19	13,262.058	13,807.29	13,171.88	(635.41)
CT6F55041102	31418DKD3	FNMA POOL #0MA3891 3.500% 01/01/2040 DD 12/01/19	6,001.175	6,256.69	5,960.31	(296.38)
CT6F55041102	31418DLR1	FNMA POOL #0MA3935 3.500% 01/01/2039 DD 01/01/20	10,465.848	10,915.54	10,353.24	(562.30)
CT6F55041102	31418DSH6	FNMA POOL #0MA4119 2.000% 09/01/2050 DD 08/01/20	113,875.262	103,368.49	101,469.69	(1,898.80)
CT6F55041102	31418DTQ5	FNMA POOL #0MA4158 2.000% 10/01/2050 DD 09/01/20	203,906.085	184,069.84	182,145.23	(1,924.61)
CT6F55041102	31418EAA8	FNMA POOL #0MA4500 1.500% 11/01/2041 DD 11/01/21	650,529.047	604,178.85	567,547.56	(36,631.29)
CT6F55041102	31418EBJ8	FNMA POOL #0MA4540 2.000% 02/01/2042 DD 01/01/22	451,599.955	434,559.11	409,000.53	(25,558.58)
CT6F55041102	31418ECG3	FNMA POOL #0MA4570 2.000% 02/01/2042 DD 02/01/22	489,470.317	474,910.56	443,298.58	(31,611.98)
CT6F55041102	31418ECY4	FNMA POOL #0MA4586 2.000% 03/01/2042 DD 03/01/22	56,206.660	54,704.89	50,904.69	(3,800.20)
CT6F55041102	31418V3A8	FNMA POOL #0AD7992 4.500% 07/01/2040 DD 07/01/10	11,029.874	11,960.51	11,505.37	(455.14)
CT6F55041102	31419A4H7	FNMA POOL #0AE0823 6.000% 09/01/2040 DD 01/01/11	2,926.812	3,231.84	3,216.04	(15.80)
CT6F55041102	31419AA64	FNMA POOL #0AE0028 6.000% 10/01/2039 DD 05/01/10	29,859.180	32,287.59	32,831.96	544.37
CT6F55041102	36176DHP1	GNMA POOL #0762838 4.000% 03/15/2041 DD 03/01/11	6,033.050	6,439.35	6,312.56	(126.79)
CT6F55041102	36179MAY6	GNMA II POOL #0MA0023 4.000% 04/20/2042 DD 04/01/12	12,404.288	13,179.56	12,792.79	(386.77)
CT6F55041102	36179N2J6	GNMA II POOL #0MA1677 3.500% 02/20/2044 DD 02/01/14	65,525.699	66,907.87	66,318.56	(589.31)
CT6F55041102	36179NBB3	GNMA II POOL #0MA0934 3.500% 04/20/2043 DD 04/01/13	34,095.230	34,537.43	34,508.12	(29.31)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	36179R4E6	GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16	207,038.769	206,543.33	208,508.74	1,965.41
CT6F55041102	36179R7J2	GNMA II POOL #0MA3597 3.500% 04/20/2046 DD 04/01/16	271,006.148	272,839.90	272,418.09	(421.81)
CT6F55041102	36179RD71	GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15	63,136.991	63,446.19	63,639.56	193.37
CT6F55041102	36179RQ28	GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15	8,320.642	8,721.06	8,379.72	(341.34)
CT6F55041102	36179RVB2	GNMA II POOL #0MA3310 3.500% 12/20/2045 DD 12/01/15	24,652.417	25,854.24	24,804.28	(1,049.96)
CT6F55041102	36179RXD6	GNMA II POOL #0MA3376 3.500% 01/20/2046 DD 01/01/16	8,189.370	8,583.48	8,248.01	(335.47)
CT6F55041102	36179SB89	GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16	57,319.114	57,839.49	57,604.56	(234.93)
CT6F55041102	36179SGL5	GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16	18,185.135	18,335.74	18,276.61	(59.13)
CT6F55041102	36179TAL9	GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17	147,835.981	155,275.12	151,116.46	(4,158.66)
CT6F55041102	36179TLT0	GNMA II POOL #0MA4838 4.000% 11/20/2047 DD 11/01/17	115,914.053	121,691.63	118,683.24	(3,008.39)
CT6F55041102	36179TNS0	GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17	56,340.359	59,148.57	57,685.77	(1,462.80)
CT6F55041102	36179UPB2	GNMA II POOL #0MA5818 4.500% 03/20/2049 DD 03/01/19	43,090.161	45,015.60	44,168.28	(847.32)
CT6F55041102	36179V4U1	GNMA II POOL #0MA7135 2.000% 01/20/2051 DD 01/01/21	1,196,387.934	1,074,352.86	1,093,630.17	19,277.31
CT6F55041102	36179V7D6	GNMA II POOL #0MA7192 2.000% 02/01/2051 DD 02/01/21	185,444.651	169,450.05	169,361.04	(89.01)
CT6F55041102	36179VKP4	GNMA II POOL #0MA6602 4.500% 04/20/2050 DD 04/01/20	22,082.873	23,578.65	22,706.05	(872.60)
CT6F55041102	36179VMD9	GNMA II POOL #0MA6656 3.000% 05/20/2050 DD 05/01/20	141,334.884	147,231.21	136,916.76	(10,314.45)
CT6F55041102	36179VMF4	GNMA II POOL #0MA6658 4.000% 05/20/2050 DD 05/01/20	15,684.359	16,863.08	15,958.52	(904.56)
CT6F55041102	36179VSF8	GNMA II POOL #0MA6818 2.000% 08/20/2050 DD 08/01/20	536,783.023	527,326.66	491,494.64	(35,832.02)
CT6F55041102	36179VSH4	GNMA II POOL #0MA6820 3.000% 08/20/2050 DD 08/01/20	140,054.416	146,001.27	135,677.72	(10,323.55)
CT6F55041102	36179VSL5	GNMA II POOL #0MA6823 4.500% 08/20/2050 DD 08/01/20	11,700.780	12,707.22	12,024.77	(682.45)
CT6F55041102	36179VXX3	GNMA II POOL #0MA6994 2.000% 11/20/2050 DD 11/01/20	516,660.261	498,320.43	472,408.31	(25,912.12)
CT6F55041102	36179WQA9	GNMA II POOL #0MA7649 2.500% 10/20/2051 DD 10/01/21	537,570.558	538,767.49	506,106.55	(32,660.94)
CT6F55041102	36179WTY4	GNMA II POOL #0MA7767 2.500% 12/20/2051 DD 12/01/21	1,010,290.442	1,012,579.38	950,531.76	(62,047.62)
CT6F55041102	36179WTZ1	GNMA II POOL #0MA7768 3.000% 12/20/2051 DD 12/01/21	202,589.376	196,480.04	195,733.75	(746.29)
CT6F55041102	3617B9SG2	GNMA POOL #0BC5919 4.000% 09/15/2047 DD 09/01/17	19,214.248	19,711.86	19,699.41	(12.45)
CT6F55041102	3617BFTR3	GNMA II POOL #0BD0560 4.500% 09/20/2048 DD 09/01/18	14,774.940	15,368.25	15,296.35	(71.90)
CT6F55041102	3617BJRG1	GNMA POOL #0BD3187 4.000% 10/15/2047 DD 10/01/17	16,139.516	16,557.51	16,509.27	(48.24)
CT6F55041102	3617BTEQ1	GNMA POOL #0BE0143 4.000% 01/15/2048 DD 01/01/18	22,858.303	23,450.28	23,405.07	(45.21)
CT6F55041102	3617BTGM8	GNMA POOL #0BE0204 4.000% 01/15/2048 DD 02/01/18	17,853.288	18,315.65	18,279.98	(35.67)
CT6F55041102	3617BUEC9	GNMA POOL #0BE1031 4.000% 10/15/2047 DD 11/01/17	17,921.478	18,385.62	18,414.50	28.88
CT6F55041102	3617BYFD8	GNMA POOL #0BE4664 4.000% 12/15/2047 DD 12/01/17	19,107.861	19,602.70	19,529.95	(72.75)
CT6F55041102	36180DSX6	GNMA POOL #0AD2334 3.500% 04/15/2043 DD 04/01/13	9,127.319	9,536.64	9,124.22	(412.42)
CT6F55041102	36196FZE7	GNMA II POOL #0AX4341 3.500% 10/20/2046 DD 10/01/16	4,188.756	4,526.81	4,219.00	(307.81)
CT6F55041102	36196FZF4	GNMA II POOL #0AX4342 3.500% 10/20/2046 DD 10/01/16	4,807.748	5,173.20	4,842.41	(330.79)
CT6F55041102	36196FZG2	GNMA II POOL #0AX4343 3.500% 10/20/2046 DD 10/01/16	3,488.664	3,739.68	3,513.78	(225.90)
CT6F55041102	36196FZH0	GNMA II POOL #0AX4344 3.500% 10/20/2046 DD 10/01/16	9,694.238	10,372.10	9,763.84	(608.26)
CT6F55041102	36196FZJ6	GNMA II POOL #0AX4345 3.500% 10/20/2046 DD 10/01/16	6,135.393	6,533.72	6,179.45	(354.27)
CT6F55041102	36200KQ91	GNMA POOL #0603580 5.000% 04/15/2033 DD 04/01/03	8,343.769	8,211.74	8,885.53	673.79
CT6F55041102	36202E7F0	GNMA II POOL #0004494 VAR RT 07/20/2039 DD 07/01/09	2,949.330	3,142.87	3,041.50	(101.37)
CT6F55041102	36202FB47	GNMA II POOL #0004559 5.000% 10/20/2039 DD 10/01/09	17,748.371	19,611.96	18,993.42	(618.54)
CT6F55041102	36202FDB9	GNMA II POOL #0004598 4.500% 12/20/2039 DD 12/01/09	630.170	685.90	663.82	(22.08)
CT6F55041102	36202FDW3	GNMA II POOL #0004617 4.500% 01/20/2040 DD 01/01/10	790.175	860.06	832.37	(27.69)
CT6F55041102	36202FEH5	GNMA II POOL #0004636 4.500% 02/20/2040 DD 02/01/10	630.215	685.96	663.88	(22.08)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	36202FGD2	GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10	52.752	57.42	55.57	(1.85)
CT6F55041102	36202FJQ0	GNMA II POOL #0004771 4.500% 08/20/2040 DD 08/01/10	1,433.141	1,559.89	1,509.69	(50.20)
CT6F55041102	36202FLN4	GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10	11,427.676	12,130.87	11,785.02	(345.85)
CT6F55041102	36202FM78	GNMA II POOL #0004882 4.000% 12/20/2040 DD 12/01/10	19,541.930	20,856.75	20,153.98	(702.77)
CT6F55041102	36202FMA1	GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10	25,230.390	27,280.39	26,019.34	(1,261.05)
CT6F55041102	36202FPF7	GNMA II POOL #0004922 4.000% 01/20/2041 DD 01/01/11	16,979.189	18,108.36	17,445.95	(662.41)
CT6F55041102	36202FSF4	GNMA II POOL #0005018 5.000% 04/20/2041 DD 04/01/11	1,227.343	1,347.21	1,313.94	(33.27)
CT6F55041102	36202FUG9	GNMA II POOL #0005083 5.000% 06/20/2041 DD 06/01/11	2,624.055	2,880.30	2,809.21	(71.09)
CT6F55041102	36202FVG8	GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11	71,285.619	77,823.83	75,097.26	(2,726.57)
CT6F55041102	36202FVH6	GNMA II POOL #0005116 5.000% 07/20/2041 DD 07/01/11	1,433.988	1,574.04	1,535.17	(38.87)
CT6F55041102	3620AFPL5	GNMA POOL #0728627 4.500% 01/15/2040 DD 01/01/10	4,202.624	4,639.30	4,454.24	(185.06)
CT6F55041102	3620AR4C2	GNMA POOL #0738019 4.500% 02/15/2041 DD 02/01/11	3,529.354	3,902.12	3,705.57	(196.55)
CT6F55041102	3620C1RN8	GNMA POOL #0745793 4.500% 07/15/2040 DD 07/01/10	5,998.909	6,631.60	6,354.82	(276.78)
CT6F55041102	36213FZ22	GNMA POOL #0553461 3.500% 01/15/2042 DD 01/01/12	6,339.223	6,628.46	6,439.13	(189.33)
CT6F55041102	3622A24Y5	GNMA POOL #0784439 3.000% 02/15/2045 DD 02/01/18	20,812.110	20,504.84	20,188.16	(316.68)
CT6F55041102	3622A2AJ1	GNMA POOL #0783609 4.500% 10/15/2040 DD 07/01/12	16,385.130	18,067.17	17,357.26	(709.91)
CT6F55041102	3622A2AK8	GNMA POOL #0783610 4.500% 11/15/2041 DD 07/01/12	11,611.430	12,781.63	12,286.05	(495.58)
CT6F55041102	36230UEK1	GNMA POOL #0759138 4.000% 01/15/2041 DD 01/01/11	11,171.911	11,931.26	11,692.75	(238.51)
CT6F55041102	36241K4C9	GNMA POOL #0782619 5.000% 04/15/2039 DD 04/01/09	29,555.826	32,169.66	31,270.66	(899.00)
CT6F55041102	36241K7H5	GNMA POOL #0782696 5.000% 06/15/2039 DD 07/01/09	7,398.290	8,237.53	7,872.15	(365.38)
CT6F55041102	36241KZW1	GNMA POOL #0782557 5.000% 01/15/2039 DD 02/01/09	53,480.886	59,204.99	57,152.88	(2,052.11)
CT6F55041102	36241L6G6	GNMA POOL #0783571 5.000% 12/15/2033 DD 05/01/12	9,309.050	10,341.80	9,730.01	(611.79)
CT6F55041102	36241L6V3	GNMA II POOL #0783584 4.500% 07/20/2041 DD 06/01/12	10,095.123	10,996.58	10,634.91	(361.67)
CT6F55041102	36241L7B6	GNMA II POOL #0783590 4.500% 06/20/2041 DD 06/01/12	9,615.801	10,476.70	10,130.63	(346.07)
CT6F55041102	36241LJB3	GNMA POOL #0782958 5.000% 05/15/2040 DD 05/01/10	11,869.261	13,163.75	12,669.49	(494.26)
CT6F55041102	36290RYM9	GNMA POOL #0615516 4.500% 09/15/2033 DD 09/01/03	2,498.991	2,770.77	2,613.84	(156.93)
CT6F55041102	912810PW2	U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08	210,000.000	325,946.57	247,356.90	(78,589.67)
CT6F55041102	912810QT8	U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	2,495,000.000	2,448,546.82	2,443,927.35	(4,619.47)
CT6F55041102	912810RC4	U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	355,000.000	386,977.73	372,086.15	(14,891.58)
CT6F55041102	912810RE0	U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14	35,000.000	38,145.01	36,662.50	(1,482.51)
CT6F55041102	912810RH3	U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	205,000.000	247,777.74	198,257.55	(49,520.19)
CT6F55041102	912810RM2	U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15	185,000.000	200,233.59	175,143.20	(25,090.39)
CT6F55041102	912810RN0	U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	1,440,000.000	1,832,376.91	1,334,361.60	(498,015.31)
CT6F55041102	912810RP5	U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15	1,847,500.000	2,419,337.98	1,752,667.83	(666,670.15)
CT6F55041102	912810RU4	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	1,260,000.000	1,451,417.02	1,171,951.20	(279,465.82)
CT6F55041102	912810RV2	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	1,573,000.000	1,744,356.98	1,498,030.82	(246,326.16)
CT6F55041102	912810RZ3	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	315,000.000	347,084.75	287,843.85	(59,240.90)
CT6F55041102	912810SA7	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	270,000.000	250,382.82	259,326.90	8,944.08
CT6F55041102	912810SD1	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	470,000.000	644,176.33	453,239.80	(190,936.53)
CT6F55041102	912810SL3	U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	1,185,000.000	1,389,074.73	934,810.95	(454,263.78)
CT6F55041102	912810SN9	U S TREASURY BOND 1.250% 05/15/2050 DD 05/15/20	1,725,000.000	1,667,928.57	1,116,730.50	(551,198.07)
CT6F55041102	912810SP4	U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	1,050,000.000	982,736.89	703,374.00	(279,362.89)
CT6F55041102	912810SQ2	U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20	30,000.000	29,252.16	21,179.40	(8,072.76)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	912810SS8	U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	960,000.000	924,981.16	687,897.60	(237,083.56)
CT6F55041102	912810ST6	U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	1,655,000.000	1,590,469.69	1,218,824.75	(371,644.94)
CT6F55041102	912810SU3	U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21	580,000.000	523,977.83	442,998.20	(80,979.63)
CT6F55041102	912810TA6	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	3,045,000.000	2,462,087.25	2,371,994.10	(90,093.15)
CT6F55041102	912810TC2	U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21	4,295,000.000	3,540,484.47	3,495,743.45	(44,741.02)
CT6F55041102	912810TF5	U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22	710,000.000	633,105.74	615,925.00	(17,180.74)
CT6F55041102	912810TG3	U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22	830,000.000	806,264.87	800,692.70	(5,572.17)
CT6F55041102	9128285J5	U S TREASURY NOTE 3.000% 10/31/2025 DD 10/31/18	15,000.000	15,067.01	15,111.30	44.29
CT6F55041102	9128285M8	U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18	344,000.000	355,900.61	348,664.64	(7,235.97)
CT6F55041102	9128286X3	U S TREASURY NOTE 2.125% 05/31/2026 DD 05/31/19	5,000.000	5,051.68	4,872.65	(179.03)
CT6F55041102	912828Y95	U S TREASURY NOTE 1.875% 07/31/2026 DD 07/31/19	814,000.000	835,115.38	784,427.38	(50,688.00)
CT6F55041102	912828ZF0	U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20	380,000.000	382,494.39	357,169.60	(25,324.79)
CT6F55041102	912828ZL7	U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20	1,380,200.000	1,380,917.85	1,289,672.68	(91,245.17)
CT6F55041102	912828ZW3	U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20	1,190,000.000	1,187,397.66	1,102,701.60	(84,696.06)
CT6F55041102	91282CAB7	U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20	155,000.000	155,143.65	143,260.30	(11,883.35)
CT6F55041102	91282CAD3	U S TREASURY NOTE 0.375% 07/31/2027 DD 07/31/20	65,000.000	64,654.23	57,382.65	(7,271.58)
CT6F55041102	91282CAJ0	U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20	2,630,000.000	2,628,670.86	2,424,833.70	(203,837.16)
CT6F55041102	91282CAM3	U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20	1,065,000.000	1,062,765.24	979,885.20	(82,880.04)
CT6F55041102	91282CAT8	U S TREASURY NOTE 0.250% 10/31/2025 DD 10/31/20	430,000.000	427,170.89	394,808.80	(32,362.09)
CT6F55041102	91282CAZ4	U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20	3,725,000.000	3,677,823.47	3,425,994.25	(251,829.22)
CT6F55041102	91282CBQ3	U S TREASURY NOTE 0.500% 02/28/2026 DD 02/28/21	1,670,000.000	1,640,433.47	1,533,327.20	(107,106.27)
CT6F55041102	91282CBT7	U S TREASURY NOTE 0.750% 03/31/2026 DD 03/31/21	277,000.000	274,760.59	256,388.43	(18,372.16)
CT6F55041102	91282CBW0	U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21	637,000.000	634,751.97	588,728.14	(46,023.83)
CT6F55041102	91282CDF5	U S TREASURY NOTE 1.375% 10/31/2028 DD 10/31/21	238,000.000	236,078.38	216,951.28	(19,127.10)
CT6F55041102	91282CDS7	U S TREASURY NOTE 1.125% 01/15/2025 DD 01/15/22	2,679,000.000	2,670,923.65	2,574,251.10	(96,672.55)
CT6F55041102	91282CDX6	US TREAS-CPI INFLAT 0.125%001/15/2032 DD 01/15/22	0.004	0.00	0.00	0.00
CT6F55041102	91282CEC1	U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22	420,000.000	411,157.74	402,460.80	(8,696.94)
CT6F55041102	91282CEF4	U S TREASURY NOTE 2.500% 03/31/2027 DD 03/31/22	325,000.000	318,937.74	320,329.75	1,392.01
CT6F55041102	91282CEN7	U S TREASURY NOTE 2.750% 04/30/2027 DD 04/30/22	259,000.000	257,381.69	258,129.76	748.07
CT6F55041102	91282CEP2	U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22	510,000.000	515,199.61	511,356.60	(3,843.01)
CT6F55041102	91282CEQ0	U S TREASURY NOTE 2.750% 05/15/2025 DD 05/15/22	2,054,000.000	2,055,983.38	2,056,095.08	111.70
	TOTAL U. S. GOVERNMENT SECURITIES			**114,907,920.87**	**108,082,402.58**	**(6,825,518.29)**
CORPORATE DEBT INSTRUMENTS - PREFERRED						
CT6F55041102	00108WAK6	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	52,000.000	53,114.50	41,456.48	(11,658.02)
CT6F55041102	00108WAN0	AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21	81,000.000	82,214.82	64,175.49	(18,039.33)
CT6F55041102	00115AAH2	AEP TRANSMISSION CO LLC 3.750% 12/01/2047 DD 09/28/17	126,000.000	139,049.82	110,634.30	(28,415.52)
CT6F55041102	001306AC3	AHS HOSPITAL CORP 2.780% 07/01/2051 DD 01/27/21	30,000.000	30,000.00	21,982.20	(8,017.80)
CT6F55041102	00164VAD5	AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16	188,000.000	189,785.00	187,295.00	(2,490.00)
CT6F55041102	00206RJX1	AT&T INC 2.300% 06/01/2027 DD 05/28/20	103,000.000	107,352.78	96,132.99	(11,219.79)
CT6F55041102	00206RKB7	AT&T INC 3.850% 06/01/2060 DD 05/28/20	25,000.000	22,211.75	20,525.50	(1,686.25)
CT6F55041102	00287YAV1	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	309,000.000	359,874.60	302,498.64	(57,375.96)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	00908PAA5	AIR CANADA 2017-1 CLASS A 144A 3.300% 07/15/2031 DD 12/21/17	16,416.000	15,756.26	15,345.18	(411.08)
CT6F55041102	009158BA3	AIR PRODUCTS AND CHEMICALS INC 2.800% 05/15/2050 DD 04/30/20	43,000.000	45,214.79	33,075.60	(12,139.19)
CT6F55041102	010392FL7	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	30,000.000	29,583.60	27,478.20	(2,105.40)
CT6F55041102	01449NAA4	ALEN 2021-ACEN MOR ACEN A 144A VAR RT 04/15/2034 DD 03/24/21	280,000.000	280,000.00	269,718.40	(10,281.60)
CT6F55041102	015271AY5	ALEXANDRIA REAL ESTATE EQUITIE 2.950% 03/15/2034 DD 02/16/22	32,000.000	31,902.72	27,888.32	(4,014.40)
CT6F55041102	01609WAT9	ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17	200,000.000	190,360.00	192,702.00	2,342.00
CT6F55041102	02209SBG7	ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	9,000.000	12,378.96	8,822.79	(3,556.17)
CT6F55041102	023135CK0	AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	90,000.000	89,578.80	86,765.40	(2,813.40)
CT6F55041102	02361DAU4	AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	64,000.000	63,877.32	52,243.84	(11,633.48)
CT6F55041102	023761AA7	AMERICAN AIRLINES 2017-1 CLASS 3.650% 08/15/2030 DD 01/13/17	18,937.503	18,925.41	17,710.35	(1,215.06)
CT6F55041102	023765AA8	AMERICAN AIRLINES 2016-2 CLASS 3.200% 12/15/2029 DD 05/16/16	19,112.498	18,866.91	17,538.58	(1,328.33)
CT6F55041102	023771R91	AMERICAN AIRLINES 2016-3 CLASS 3.000% 04/15/2030 DD 10/03/16	40,326.528	38,606.34	36,546.32	(2,060.02)
CT6F55041102	02377BAB2	AMERICAN AIRLINES 2015-2 CLASS 3.600% 03/22/2029 DD 09/24/15	15,031.525	14,792.05	14,221.93	(570.12)
CT6F55041102	03027XBS8	AMERICAN TOWER CORP 2.300% 09/15/2031 DD 09/27/21	50,000.000	47,825.00	40,770.00	(7,055.00)
CT6F55041102	030288AC8	AMERICAN TRANSMISSION SYS 144A 2.650% 01/15/2032 DD 12/01/21	76,000.000	75,790.24	66,216.52	(9,573.72)
CT6F55041102	031162DF4	AMGEN INC 4.200% 02/22/2052 DD 02/22/22	17,000.000	16,905.14	15,627.93	(1,277.21)
CT6F55041102	036752AH6	ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	46,000.000	58,781.10	45,235.02	(13,546.08)
CT6F55041102	03740LAE2	AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22	25,000.000	24,621.50	21,330.25	(3,291.25)
CT6F55041102	038222AM7	APPLIED MATERIALS INC 4.350% 04/01/2047 DD 03/31/17	24,000.000	28,821.84	24,162.72	(4,659.12)
CT6F55041102	04010LAY9	ARES CAPITAL CORP 3.250% 07/15/2025 DD 01/15/20	90,000.000	94,672.28	85,662.90	(9,009.38)
CT6F55041102	049560AM7	ATMOS ENERGY CORP 4.125% 10/15/2044 DD 10/15/14	42,000.000	50,844.46	38,655.12	(12,189.34)
CT6F55041102	05550MAY0	BARCLAYS COMMERCIAL MORTG C3 B 4.096% 05/15/2052 DD 06/01/19	65,000.000	71,304.49	61,757.80	(9,546.69)
CT6F55041102	05565QDB1	BP CAPITAL MARKETS PLC 3.119% 05/04/2026 DD 05/04/16	20,000.000	21,516.20	19,670.20	(1,846.00)
CT6F55041102	056054AA7	BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19	163,476.430	163,476.43	161,426.44	(2,049.99)
CT6F55041102	05606FAA1	BX TRUST 2019-OC11 OC11 A 144A 3.202% 12/09/2041 DD 12/01/19	285,000.000	306,877.72	257,816.70	(49,061.02)
CT6F55041102	05608MAA4	BX COMMERCIAL MORT VIV4 A 144A 2.843% 03/09/2044 DD 12/01/20	350,000.000	360,474.49	306,565.00	(53,909.49)
CT6F55041102	05608RAA3	BX TRUST 2021-ARIA ARIA A 144A VAR RT 10/15/2036 DD 10/28/21	340,000.000	339,150.00	322,571.60	(16,578.40)
CT6F55041102	05608VAA4	BX 2021-MFM1 MFM1 A 144A VAR RT 01/15/2034 DD 01/19/21	120,000.000	120,000.00	116,538.00	(3,462.00)
CT6F55041102	05609KAA7	BX COMMERCIAL MORTG XL2 A 144A VAR RT 10/15/2038 DD 10/26/21	205,361.660	204,334.38	197,260.14	(7,074.24)
CT6F55041102	059165EH9	BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	53,000.000	51,829.75	45,449.09	(6,380.66)
CT6F55041102	059165EJ5	BALTIMORE GAS AND ELECTRIC CO 3.750% 08/15/2047 DD 08/24/17	90,000.000	92,538.51	79,997.40	(12,541.11)
CT6F55041102	06051GGF0	BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	397,000.000	424,688.84	390,528.90	(34,159.94)
CT6F55041102	06051GGZ6	BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18	325,000.000	350,788.75	320,164.00	(30,624.75)
CT6F55041102	06051GHC6	BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17	200,000.000	201,978.00	199,970.00	(2,008.00)
CT6F55041102	06051GHF9	BANK OF AMERICA CORP VAR RT 03/05/2024 DD 03/05/18	115,000.000	116,872.20	115,477.25	(1,394.95)
CT6F55041102	06051GHG7	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	290,000.000	327,531.51	284,107.20	(43,424.31)
CT6F55041102	06051GHM4	BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	167,000.000	190,649.89	165,934.54	(24,715.35)
CT6F55041102	06051GHQ5	BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19	191,000.000	216,853.76	186,192.53	(30,661.23)
CT6F55041102	06051GHT9	BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19	99,000.000	109,133.64	97,229.88	(11,903.76)
CT6F55041102	06051GHX0	BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	38,000.000	39,963.84	34,409.38	(5,554.46)
CT6F55041102	06051GHZ5	BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	130,000.000	134,503.10	113,861.80	(20,641.30)
CT6F55041102	06051GJD2	BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20	826,000.000	833,194.23	763,901.32	(69,292.91)
CT6F55041102	06051GJK6	BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20	276,000.000	278,028.86	251,510.52	(26,518.34)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	06051GJL4	BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20	56,000.000	54,592.72	46,296.88	(8,295.84)
CT6F55041102	06051GJS9	BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21	157,000.000	158,712.87	143,033.28	(15,679.59)
CT6F55041102	06051GKD0	BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	123,000.000	119,458.80	105,632.40	(13,826.40)
CT6F55041102	06541MBN3	BANK 2022-BNK42 BNK42 A5 VAR RT 06/15/2055 DD 06/01/22	160,000.000	164,798.88	165,238.40	439.52
CT6F55041102	08163PBG4	BENCHMARK 2022-B33 MORT B33 A5 3.458% 03/15/2055 DD 03/01/22	45,000.000	46,350.00	42,736.05	(3,613.95)
CT6F55041102	084664DB4	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	26,000.000	25,908.22	23,724.22	(2,184.00)
CT6F55041102	09261HAQ0	BLACKSTONE PRIVATE CREDIT 144A 4.000% 01/15/2029 DD 01/18/22	117,000.000	116,183.34	103,411.62	(12,771.72)
CT6F55041102	12189LBJ9	BURLINGTON NORTHERN SANTA FE L 4.450% 01/15/2053 DD 06/07/22	35,000.000	34,806.45	34,806.45	0.00
CT6F55041102	12434FAA5	BX COMMERCIAL MORTG CIP A 144A VAR RT 12/15/2038 DD 12/21/21	120,000.000	119,828.72	116,768.40	(3,060.32)
CT6F55041102	12529TBB8	CANTOR COMMERCIAL REAL E CF3 B VAR RT 01/15/2053 DD 12/01/19	53,000.000	54,589.97	47,721.20	(6,868.77)
CT6F55041102	12531WBB7	CFCRE COMMERCIAL MORTGAG C3 A3 3.865% 01/10/2048 DD 01/01/16	135,000.000	139,045.65	134,458.65	(4,587.00)
CT6F55041102	125523AV2	CIGNA CORP 3.250% 04/15/2025 DD 04/15/20	3,000.000	3,294.90	2,979.36	(315.54)
CT6F55041102	125523BX7	CIGNA CORP 3.500% 06/15/2024 DD 06/15/20	46,000.000	49,123.74	46,240.58	(2,883.16)
CT6F55041102	125523CB4	CIGNA CORP 3.400% 03/01/2027 DD 03/01/20	52,000.000	57,107.96	51,079.08	(6,028.88)
CT6F55041102	12557LBK0	CIM TRUST 2019-I INV3 A11 144A VAR RT 08/25/2049 DD 09/25/19	70,830.100	70,680.72	69,998.55	(682.17)
CT6F55041102	12593PAV4	COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15	137,679.357	127,477.10	135,594.89	8,117.79
CT6F55041102	12593QBE9	COMM 2015-CCRE26 MORTG CR26 A4 3.630% 10/10/2048 DD 10/01/15	195,000.000	195,822.66	192,995.40	(2,827.26)
CT6F55041102	12625CAC7	COMM 2013-WWP MORT WWP A2 144A 3.424% 03/10/2031 DD 03/01/13	120,000.000	126,923.44	120,308.40	(6,615.04)
CT6F55041102	12659FAA3	CSMC 2021-NQM8 NQM8 A1 144A VAR RT 10/25/2066 DD 11/01/21	108,535.040	108,534.44	100,178.93	(8,355.51)
CT6F55041102	12659VAA8	CSMC 2021-BHAR BHAR A 144A VAR RT 11/15/2038 DD 11/23/21	320,000.000	320,000.00	319,168.00	(832.00)
CT6F55041102	126650CZ1	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	14,000.000	18,273.78	14,335.86	(3,937.92)
CT6F55041102	13034VAB0	CALIFORNIA INSTITUTE OF TECHNO 4.321% 08/01/2045 DD 05/21/15	55,000.000	55,000.00	53,711.35	(1,288.65)
CT6F55041102	133434AB6	CAMERON LNG LLC 144A 3.302% 01/15/2035 DD 12/13/19	126,000.000	126,805.06	112,142.52	(14,662.54)
CT6F55041102	133434AC4	CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	62,000.000	60,668.56	54,434.76	(6,233.80)
CT6F55041102	14317HAB7	CARMAX AUTO OWNER TRUST 2 A2A 2.810% 05/15/2025 DD 04/28/22	300,000.000	299,977.02	299,757.00	(220.02)
CT6F55041102	144141DB1	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	90,000.000	99,268.56	84,243.60	(15,024.96)
CT6F55041102	144141DD7	DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	30,000.000	36,031.12	27,930.00	(8,101.12)
CT6F55041102	15189XAS7	CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	5,000.000	4,978.20	4,624.85	(353.35)
CT6F55041102	15189XAW8	CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21	70,000.000	70,369.48	59,514.00	(10,855.48)
CT6F55041102	15189XAY4	CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	38,000.000	37,641.15	33,634.94	(4,006.21)
CT6F55041102	15189YAF3	CENTERPOINT ENERGY RESOURCES C 1.750% 10/01/2030 DD 10/01/20	123,000.000	123,846.60	102,430.71	(21,415.89)
CT6F55041102	161175BA1	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	243,000.000	323,438.99	250,710.39	(72,728.60)
CT6F55041102	161175BY9	CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	30,000.000	20,894.70	21,355.50	460.80
CT6F55041102	161175CC6	CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	70,000.000	75,045.60	54,061.70	(20,983.90)
CT6F55041102	161175CE2	CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21	124,000.000	88,417.68	92,234.92	3,817.24
CT6F55041102	161175CG7	CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	476,000.000	362,061.38	342,643.84	(19,417.54)
CT6F55041102	17290XAT7	CITIGROUP COMMERCIAL M GC37 A4 3.314% 04/10/2049 DD 04/01/16	240,000.000	245,868.75	235,351.20	(10,517.55)
CT6F55041102	172967ME8	CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19	618,000.000	688,657.81	598,780.20	(89,877.61)
CT6F55041102	172967NE7	CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	33,000.000	33,000.00	27,895.23	(5,104.77)
CT6F55041102	172967NL1	CITIGROUP INC VAR RT 03/17/2026 DD 03/17/22	542,000.000	542,000.00	532,731.80	(9,268.20)
CT6F55041102	172967NU1	CITIGROUP INC VAR RT 05/24/2033 DD 05/24/22	30,000.000	30,000.00	30,865.50	865.50
CT6F55041102	17308CC53	CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	281,000.000	292,155.70	253,813.25	(38,342.45)
CT6F55041102	177376AF7	CITRIX SYSTEMS INC 3.300% 03/01/2030 DD 02/25/20	115,000.000	119,364.25	113,791.35	(5,572.90)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	19424KAA1	COLLEGE AVE STUDENT A A1 144A VAR RT 07/25/2051 DD 02/18/21	170,818.620	171,492.55	167,446.66	(4,045.89)
CT6F55041102	19424WAA5	COLLEGE AVE STUDENT C A1 144A VAR RT 07/26/2055 DD 11/23/21	173,253.980	173,253.98	167,910.83	(5,343.15)
CT6F55041102	19424WAB3	COLLEGE AVE STUDENT C A2 144A 2.320% 07/26/2055 DD 11/23/21	93,147.290	93,093.00	84,853.46	(8,239.54)
CT6F55041102	19424WAC1	COLLEGE AVE STUDENT L C B 144A 2.720% 07/26/2055 DD 11/23/21	100,000.000	99,996.13	90,039.00	(9,957.13)
CT6F55041102	19425AAB0	COLLEGE AVE STUDENT B A2 144A 1.760% 06/25/2052 DD 06/30/21	86,168.702	86,128.67	78,919.33	(7,209.34)
CT6F55041102	20030NAC5	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	27,000.000	39,522.60	33,254.82	(6,267.78)
CT6F55041102	20030NBU4	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	218,000.000	224,832.94	185,443.88	(39,389.06)
CT6F55041102	20030NDT5	COMCAST CORP 144A 2.937% 11/01/2056 DD 08/19/21	71,000.000	70,262.77	53,059.72	(17,203.05)
CT6F55041102	20268JAF0	COMMONSPIRIT HEALTH 2.782% 10/01/2030 DD 10/28/20	31,000.000	31,000.00	27,321.54	(3,678.46)
CT6F55041102	202795JT8	COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	64,000.000	62,230.40	51,846.40	(10,384.00)
CT6F55041102	210518DH6	CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	96,000.000	106,265.26	81,938.88	(24,326.38)
CT6F55041102	22535GAA0	CREDIT ACCEPTANCE AU 3A A 144A 1.000% 05/15/2030 DD 05/20/21	250,000.000	249,975.23	239,702.50	(10,272.73)
CT6F55041102	22535MAA7	CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20	125,000.000	124,972.01	123,677.50	(1,294.51)
CT6F55041102	22537CAA7	CREDIT ACCEPTANCE AU 2A A 144A 0.960% 02/15/2030 DD 02/18/21	320,000.000	319,999.36	308,115.20	(11,884.16)
CT6F55041102	22822VAQ4	CROWN CASTLE INC 4.150% 07/01/2050 DD 04/03/20	30,000.000	32,624.25	26,079.00	(6,545.25)
CT6F55041102	22822VAR2	CROWN CASTLE INC 3.300% 07/01/2030 DD 04/03/20	92,000.000	98,889.98	83,985.88	(14,904.10)
CT6F55041102	22822VAT8	CROWN CASTLE INC 2.250% 01/15/2031 DD 06/15/20	36,000.000	35,631.36	30,154.32	(5,477.04)
CT6F55041102	22822VAY7	CROWN CASTLE INC 2.500% 07/15/2031 DD 06/29/21	70,000.000	68,348.00	59,112.90	(9,235.10)
CT6F55041102	23331ABN8	DR HORTON INC 2.600% 10/15/2025 DD 05/05/20	26,000.000	27,591.72	24,879.92	(2,711.80)
CT6F55041102	23338VAH9	DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	10,000.000	10,342.50	9,454.30	(888.20)
CT6F55041102	23338VAR7	DTE ELECTRIC CO 3.650% 03/01/2052 DD 02/24/22	16,000.000	15,901.60	14,312.96	(1,588.64)
CT6F55041102	23636AAT8	DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19	200,000.000	219,466.00	204,440.00	(15,026.00)
CT6F55041102	23636ABB6	DANSKE BANK A/S 144A VAR RT 09/10/2027 DD 09/10/21	280,000.000	280,000.00	249,239.20	(30,760.80)
CT6F55041102	24380XAA5	DEEPHAVEN RESIDENTIA 2 A1 144A VAR RT 03/25/2067 DD 03/01/22	150,235.740	150,038.68	149,392.92	(645.76)
CT6F55041102	24737BAA3	DELTA AIR LINES 2019-1 CLASS A 3.204% 10/25/2025 DD 03/13/19	41,000.000	41,000.00	40,295.21	(704.79)
CT6F55041102	25160PAF4	DEUTSCHE BANK AG/NEW YORK NY 1.686% 03/19/2026 DD 03/19/21	300,000.000	302,257.50	275,088.00	(27,169.50)
CT6F55041102	25278XAN9	DIAMONDBACK ENERGY INC 3.500% 12/01/2029 DD 12/05/19	467,000.000	466,632.06	441,824.03	(24,808.03)
CT6F55041102	262081AB8	DRIVE AUTO RECEIVABLES TR 3 A2 0.520% 01/15/2025 DD 11/17/21	663,744.190	663,707.02	659,622.34	(4,084.68)
CT6F55041102	26441YBE6	DUKE REALTY LP 1.750% 07/01/2030 DD 06/29/20	77,000.000	74,644.99	64,430.52	(10,214.47)
CT6F55041102	26442CAR5	DUKE ENERGY CAROLINAS LLC 3.875% 03/15/2046 DD 03/11/16	27,000.000	32,063.29	24,614.55	(7,448.74)
CT6F55041102	26442CAZ7	DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	51,000.000	52,880.58	42,055.11	(10,825.47)
CT6F55041102	26442UAB0	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	42,000.000	49,751.53	39,555.18	(10,196.35)
CT6F55041102	26444HAH4	DUKE ENERGY FLORIDA LLC 2.500% 12/01/2029 DD 11/26/19	277,000.000	278,917.87	252,000.75	(26,917.12)
CT6F55041102	26444HAL5	DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21	25,000.000	24,857.50	19,446.25	(5,411.25)
CT6F55041102	269246BQ6	MORGAN STANLEY DOMESTIC HOLDIN 3.800% 08/24/2027 DD 08/24/17	59,000.000	67,124.27	58,005.85	(9,118.42)
CT6F55041102	276480AE0	EASTERN GAS TRANSMISSION 144A 4.800% 11/01/2043 DD 05/01/21	2,000.000	2,519.36	1,923.74	(595.62)
CT6F55041102	278865BJ8	ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	49,000.000	48,401.22	35,928.27	(12,472.95)
CT6F55041102	285512AE9	ELECTRONIC ARTS INC 1.850% 02/15/2031 DD 02/11/21	188,000.000	182,014.68	156,637.84	(25,376.84)
CT6F55041102	29273RBC2	ENERGY TRANSFER LP 8.250% 11/15/2029 DD 11/15/13	21,000.000	28,972.44	24,923.85	(4,048.59)
CT6F55041102	29278NAR4	ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	126,000.000	146,214.83	112,718.34	(33,496.49)
CT6F55041102	29364WBB3	ENTERGY LOUISIANA LLC 4.200% 09/01/2048 DD 08/14/18	24,000.000	30,339.12	23,272.32	(7,066.80)
CT6F55041102	29364WBE7	ENTERGY LOUISIANA LLC 1.600% 12/15/2030 DD 11/13/20	109,000.000	108,827.48	89,742.97	(19,084.51)
CT6F55041102	29366MAC2	ENTERGY ARKANSAS LLC 3.350% 06/15/2052 DD 03/30/21	31,000.000	30,807.18	25,699.62	(5,107.56)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	29379VCB7	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	42,000.000	41,193.75	31,948.98	(9,244.77)
CT6F55041102	29444UBE5	EQUINIX INC 3.200% 11/18/2029 DD 11/18/19	179,000.000	184,073.00	164,117.94	(19,955.06)
CT6F55041102	30161NAY7	EXELON CORP 4.700% 04/15/2050 DD 04/01/20	56,000.000	70,528.64	54,568.64	(15,960.00)
CT6F55041102	30261NAE0	FREMF 2013-K25 MORT K25 B 144A VAR RT 11/25/2045 DD 02/01/13	147,000.000	151,473.16	147,392.49	(4,080.67)
CT6F55041102	303075AB1	FACTSET RESEARCH SYSTEMS INC 3.450% 03/01/2032 DD 03/01/22	107,000.000	104,608.02	96,670.22	(7,937.80)
CT6F55041102	33767BAA7	FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14	15,000.000	17,698.19	14,422.95	(3,275.24)
CT6F55041102	33852AAL1	FLAGSTAR MORTGAG 1INV A11 144A VAR RT 10/25/2049 DD 10/25/19	56,034.730	55,916.55	55,188.05	(728.50)
CT6F55041102	341081FQ5	FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	211,000.000	253,386.14	201,215.93	(52,170.21)
CT6F55041102	34528LAB1	FORD CREDIT AUTO LEASE T A A2A 2.780% 10/15/2024 DD 04/26/22	347,000.000	346,993.55	346,229.66	(763.89)
CT6F55041102	36167YAA6	GCAT 2021-NQM7 TR NQM7 A1 144A VAR RT 08/25/2066 DD 12/01/21	283,867.610	283,862.65	272,180.78	(11,681.87)
CT6F55041102	369550BL1	GENERAL DYNAMICS CORP 3.500% 04/01/2027 DD 03/25/20	67,000.000	66,431.84	66,839.87	408.03
CT6F55041102	36962GXZ2	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	64,000.000	88,744.96	74,332.80	(14,412.16)
CT6F55041102	37045XDP8	GENERAL MOTORS FINANCIAL CO IN 2.400% 10/15/2028 DD 10/15/21	35,000.000	34,912.50	30,031.40	(4,881.10)
CT6F55041102	375558AX1	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	130,000.000	158,161.82	129,642.50	(28,519.32)
CT6F55041102	38141GXD1	GOLDMAN SACHS GROUP INC/THE VAR RT 05/15/2026 DD 05/17/18	173,000.000	175,320.92	173,173.00	(2,147.92)
CT6F55041102	38141GXS8	GOLDMAN SACHS GROUP INC/THE VAR RT 02/12/2026 DD 02/12/21	63,000.000	62,843.76	58,015.44	(4,828.32)
CT6F55041102	38141GYN8	GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21	25,000.000	25,000.00	21,454.75	(3,545.25)
CT6F55041102	38141GZK3	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22	226,000.000	219,561.26	210,891.90	(8,669.36)
CT6F55041102	38141GZM9	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22	892,000.000	811,779.74	794,870.12	(16,909.62)
CT6F55041102	38148LAE6	GOLDMAN SACHS GROUP INC/THE 3.750% 05/22/2025 DD 05/22/15	106,000.000	116,153.85	106,589.36	(9,564.49)
CT6F55041102	38237GAA7	GOODLEAP SUSTAINABL 4GS A 144A 1.930% 07/20/2048 DD 09/08/21	141,997.910	141,976.68	123,974.12	(18,002.56)
CT6F55041102	444859BQ4	HUMANA INC 1.350% 02/03/2027 DD 08/03/21	69,000.000	69,207.69	61,499.01	(7,708.68)
CT6F55041102	458140BX7	INTEL CORP 3.200% 08/12/2061 DD 08/12/21	109,000.000	109,498.10	83,812.28	(25,685.82)
CT6F55041102	459200KP5	INTERNATIONAL BUSINESS MACHINE 3.430% 02/09/2052 DD 02/09/22	118,000.000	117,977.58	95,653.16	(22,324.42)
CT6F55041102	46591KAZ6	JP MORGAN MORTGAGE 8 A11 144A VAR RT 03/25/2050 DD 10/25/19	18,816.560	18,773.50	18,468.27	(305.23)
CT6F55041102	46591NBC0	JP MORGAN MORTGA LTV1 A11 144A VAR RT 06/25/2050 DD 01/25/20	10,735.082	10,734.81	10,654.03	(80.78)
CT6F55041102	46625HRY8	JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	266,000.000	279,789.09	262,087.14	(17,701.95)
CT6F55041102	46642NBD7	JPMBB COMMERCIAL MORTGA C22 A4 3.801% 09/15/2047 DD 08/01/14	170,000.000	176,740.24	169,716.10	(7,024.14)
CT6F55041102	46647PAR7	JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18	342,000.000	375,937.84	336,818.70	(39,119.14)
CT6F55041102	46647PAX4	JPMORGAN CHASE & CO VAR RT 12/05/2029 DD 12/05/18	43,000.000	49,673.93	43,311.32	(6,362.61)
CT6F55041102	46647PBD7	JPMORGAN CHASE & CO VAR RT 05/06/2030 DD 05/06/19	197,000.000	220,022.62	189,919.82	(30,102.80)
CT6F55041102	46647PBH8	JPMORGAN CHASE & CO VAR RT 03/13/2026 DD 03/13/20	292,000.000	301,612.11	277,700.76	(23,911.35)
CT6F55041102	46647PCB0	JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21	248,000.000	250,427.86	227,118.40	(23,309.46)
CT6F55041102	46647PCZ7	JPMORGAN CHASE & CO VAR RT 04/26/2026 DD 04/26/22	440,000.000	440,000.00	442,204.40	2,204.40
CT6F55041102	46650HAL2	JP MORGAN MORTGAGE 1 A11 144A VAR RT 05/25/2049 DD 01/25/19	19,655.813	19,674.23	19,369.03	(305.20)
CT6F55041102	46651GAL3	JP MORGAN MORTGAGE 7 A11 144A VAR RT 02/25/2050 DD 09/25/19	16,452.803	15,699.19	16,128.85	429.66
CT6F55041102	46651HBC0	JP MORGAN MORTGA LTV3 A11 144A VAR RT 03/25/2050 DD 10/25/19	13,842.390	13,756.07	13,762.10	6.03
CT6F55041102	48128YAW1	JPMCC COMMERCIAL MORTG COR4 A5 4.029% 03/10/2052 DD 02/01/19	200,000.000	205,999.80	198,782.00	(7,217.80)
CT6F55041102	482480AE0	KLA CORP 4.650% 11/01/2024 DD 11/06/14	20,000.000	21,740.20	20,620.00	(1,120.20)
CT6F55041102	50219QAE4	LSTAR COMMERCIAL MOR 4 A3 144A 2.809% 03/10/2049 DD 06/01/16	90,000.000	89,994.37	85,984.20	(4,010.17)
CT6F55041102	512807AT5	LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19	86,000.000	116,062.43	91,391.34	(24,671.09)
CT6F55041102	527298BS1	LEVEL 3 FINANCING INC 144A 3.625% 01/15/2029 DD 08/12/20	285,000.000	282,518.75	240,468.75	(42,050.00)
CT6F55041102	539830BR9	LOCKHEED MARTIN CORP 3.900% 06/15/2032 DD 05/05/22	30,000.000	29,973.60	30,265.20	291.60

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	55284DAA0	MF1 2021-W10X W10 A 144A VAR RT 12/15/2034 DD 12/23/21	100,000.000	99,911.90	99,510.00	(401.90)
CT6F55041102	55284DAG7	MF1 2021-W10X W10 B 144A VAR RT 12/15/2034 DD 12/23/21	260,000.000	259,771.98	258,726.00	(1,045.98)
CT6F55041102	56848DAA7	MARINER FINANCE ISSU AA A 144A 1.860% 03/20/2036 DD 03/11/21	120,000.000	119,976.91	107,217.60	(12,759.31)
CT6F55041102	571748BG6	MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19	98,000.000	108,372.90	99,709.12	(8,663.78)
CT6F55041102	575718AB7	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	90,000.000	91,267.93	92,123.10	855.17
CT6F55041102	595620AQ8	MIDAMERICAN ENERGY CO 3.100% 05/01/2027 DD 02/01/17	55,000.000	55,967.10	53,701.45	(2,265.65)
CT6F55041102	595620AS4	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	11,000.000	13,698.19	9,663.39	(4,034.80)
CT6F55041102	61691JAZ7	MORGAN STANLEY CAPITAL I H1 B 4.075% 06/15/2050 DD 06/01/17	100,000.000	108,910.16	94,294.00	(14,616.16)
CT6F55041102	6174468L6	MORGAN STANLEY VAR RT 01/22/2031 DD 01/22/20	575,000.000	604,667.69	514,952.75	(89,714.94)
CT6F55041102	6174468P7	MORGAN STANLEY VAR RT 04/01/2031 DD 03/31/20	24,000.000	26,912.40	22,842.00	(4,070.40)
CT6F55041102	6174468U6	MORGAN STANLEY VAR RT 02/13/2032 DD 11/13/20	195,000.000	187,408.65	160,096.95	(27,311.70)
CT6F55041102	6174468X0	MORGAN STANLEY VAR RT 04/28/2032 DD 01/25/21	3,000.000	2,711.79	2,473.20	(238.59)
CT6F55041102	61744YAK4	MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	383,000.000	421,797.80	372,046.20	(49,751.60)
CT6F55041102	61744YAP3	MORGAN STANLEY VAR RT 01/24/2029 DD 01/23/18	66,000.000	73,980.06	64,320.96	(9,659.10)
CT6F55041102	61744YAQ1	MORGAN STANLEY VAR RT 04/24/2024 DD 04/24/18	200,000.000	200,266.00	200,880.00	614.00
CT6F55041102	61746BEF9	MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17	132,000.000	146,354.47	130,574.40	(15,780.07)
CT6F55041102	61747YEL5	MORGAN STANLEY VAR RT 01/21/2033 DD 01/24/22	84,000.000	76,863.17	74,990.16	(1,873.01)
CT6F55041102	61764RBF4	MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15	205,000.000	207,114.06	201,785.60	(5,328.46)
CT6F55041102	61766CAE9	MORGAN STANLEY CAPITAL UBS9 A4 3.594% 03/15/2049 DD 03/01/16	300,000.000	308,978.37	297,375.00	(11,603.37)
CT6F55041102	620076BT5	MOTOROLA SOLUTIONS INC 2.300% 11/15/2030 DD 08/14/20	62,000.000	61,188.16	50,425.22	(10,762.94)
CT6F55041102	620076BU2	MOTOROLA SOLUTIONS INC 2.750% 05/24/2031 DD 05/24/21	178,000.000	178,000.00	148,199.24	(29,800.76)
CT6F55041102	63940YAB2	NAVIENT PRIVATE EDU CA A2 144A 3.130% 02/15/2068 DD 05/16/19	86,593.020	86,550.64	85,279.40	(1,271.24)
CT6F55041102	63941KAC9	NAVIENT PRIVATE ED CA A2B 144A VAR RT 11/15/2068 DD 03/19/20	192,901.430	192,901.43	192,178.05	(723.38)
CT6F55041102	63942BAA2	NAVIENT PRIVATE EDUCA A A 144A 0.840% 05/15/2069 DD 01/28/21	52,487.570	52,479.95	48,573.57	(3,906.38)
CT6F55041102	63942KAA2	NAVIENT PRIVATE EDUC GA A 144A 1.580% 04/15/2070 DD 11/23/21	115,733.610	115,559.03	108,332.45	(7,226.58)
CT6F55041102	64035GAA7	NELNET STUDENT LOA CA AFL 144A VAR RT 04/20/2062 DD 08/18/21	339,484.040	339,484.04	331,808.31	(7,675.73)
CT6F55041102	655844CF3	NORFOLK SOUTHERN CORP 3.050% 05/15/2050 DD 05/11/20	36,000.000	34,540.92	27,885.60	(6,655.32)
CT6F55041102	665501AL6	NORTHERN NATURAL GAS CO 144A 4.300% 01/15/2049 DD 07/17/18	66,000.000	67,905.93	59,080.56	(8,825.37)
CT6F55041102	665772CR8	NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	59,000.000	57,576.43	46,302.02	(11,274.41)
CT6F55041102	667469AA8	NORTHWEST FLORIDA TIMBER 144A 4.750% 03/04/2029 DD 04/10/14	100,000.000	98,483.00	94,695.00	(3,788.00)
CT6F55041102	66775VAB1	NORTHWEST PIPELINE LLC 4.000% 04/01/2027 DD 10/01/17	205,000.000	214,766.92	203,562.95	(11,203.97)
CT6F55041102	66988AAH7	NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21	104,000.000	104,000.00	82,475.12	(21,524.88)
CT6F55041102	677415CU3	OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21	61,000.000	60,707.81	45,146.71	(15,561.10)
CT6F55041102	68233JBH6	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 11/15/2028 DD 11/15/18	118,000.000	125,581.34	117,499.68	(8,081.66)
CT6F55041102	68233JCD4	ONCOR ELECTRIC DELIVERY CO LLC 2.700% 11/15/2051 DD 11/16/21	2,000.000	1,961.58	1,483.32	(478.26)
CT6F55041102	68233JCE2	ONCOR ELECTRIC DELIVERY C 144A 4.150% 06/01/2032 DD 05/20/22	30,000.000	29,889.90	30,867.60	977.70
CT6F55041102	68235PAH1	ONE GAS INC 2.000% 05/15/2030 DD 05/04/20	63,000.000	62,773.83	53,546.85	(9,226.98)
CT6F55041102	68249DAA7	ONE NEW YORK PLAZA 1NYP A 144A VAR RT 01/15/2036 DD 12/29/20	130,000.000	130,000.00	126,643.40	(3,356.60)
CT6F55041102	68389XBP9	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	565,000.000	607,475.80	465,475.25	(142,000.55)
CT6F55041102	69335PDT9	PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20	200,000.000	199,981.86	193,186.00	(6,795.86)
CT6F55041102	69361JAA4	PRKCM 2021-AFC2 T AFC2 A1 144A VAR RT 11/25/2056 DD 11/01/21	189,289.560	189,288.96	175,221.56	(14,067.40)
CT6F55041102	709599BJ2	PENSKE TRUCK LEASING CO L 144A 4.000% 07/15/2025 DD 04/08/20	22,000.000	24,169.42	22,011.88	(2,157.54)
CT6F55041102	74456QBX3	PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2028 DD 09/07/18	30,000.000	29,995.20	29,697.30	(297.90)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	74456QCC8	PUBLIC SERVICE ELECTRIC AND GA 3.150% 01/01/2050 DD 01/09/20	7,000.000	7,310.73	5,689.74	(1,620.99)
CT6F55041102	74456QCE4	PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20	24,000.000	21,078.96	15,468.72	(5,610.24)
CT6F55041102	747525AV5	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	78,000.000	98,132.70	76,921.26	(21,211.44)
CT6F55041102	747525BR3	QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	30,000.000	29,346.30	30,333.30	987.00
CT6F55041102	74949LAE2	RELX CAPITAL INC 4.750% 05/20/2032 DD 05/20/22	15,000.000	14,868.15	15,356.25	488.10
CT6F55041102	75513EBY6	RAYTHEON TECHNOLOGIES CORP 7.200% 08/15/2027 DD 08/15/20	25,000.000	34,954.25	28,621.25	(6,333.00)
CT6F55041102	75513EBZ3	RAYTHEON TECHNOLOGIES CORP 7.000% 11/01/2028 DD 11/01/20	10,000.000	14,232.40	11,530.80	(2,701.60)
CT6F55041102	75513ECC3	RAYTHEON TECHNOLOGIES CORP 4.200% 12/15/2044 DD 06/15/20	59,000.000	70,132.36	52,931.26	(17,201.10)
CT6F55041102	75513ECK5	RAYTHEON TECHNOLOGIES CORP 4.350% 04/15/2047 DD 10/15/20	34,000.000	41,134.56	32,757.98	(8,376.58)
CT6F55041102	75513ECL3	RAYTHEON TECHNOLOGIES CORP 2.820% 09/01/2051 DD 08/10/21	5,000.000	4,994.90	3,757.20	(1,237.70)
CT6F55041102	756109AX2	REALTY INCOME CORP 3.250% 01/15/2031 DD 05/08/20	45,000.000	48,980.25	42,178.95	(6,801.30)
CT6F55041102	75907UAA7	REGIONAL MANAGEMENT I 2 A 144A 1.900% 08/15/2033 DD 07/22/21	169,000.000	168,986.95	147,523.48	(21,463.47)
CT6F55041102	775109CC3	ROGERS COMMUNICATIONS INC 144A 3.800% 03/15/2032 DD 03/11/22	117,000.000	116,493.99	111,043.53	(5,450.46)
CT6F55041102	78409VAY0	S&P GLOBAL INC 144A 4.750% 08/01/2028 DD 02/01/22	115,000.000	129,783.25	119,681.65	(10,101.60)
CT6F55041102	78409VBE3	S&P GLOBAL INC 144A 3.900% 03/01/2062 DD 03/18/22	2,000.000	1,964.22	1,788.70	(175.52)
CT6F55041102	78413MAE8	SFAVE COMMERCIAL 5AVE A2B 144A VAR RT 01/05/2043 DD 02/01/15	145,000.000	150,783.91	120,292.00	(30,491.91)
CT6F55041102	78445QAE1	SLM PRIVATE EDUCATIO C A5 144A VAR RT 10/15/2041 DD 07/22/10	197,709.880	214,020.95	216,749.34	2,728.39
CT6F55041102	78448YAB7	SMB PRIVATE EDUCAT A A2A1 144A VAR RT 01/15/2053 DD 02/09/21	430,000.000	425,828.36	421,997.70	(3,830.66)
CT6F55041102	78448YAD3	SMB PRIVATE EDUCATION A B 144A 2.310% 01/15/2053 DD 02/09/21	100,000.000	99,967.69	91,820.00	(8,147.69)
CT6F55041102	78450MAA0	SMB PRIVATE EDUCATI E A1A 144A 1.680% 02/15/2051 DD 11/09/21	329,846.400	329,832.68	310,246.93	(19,585.75)
CT6F55041102	78490DAB0	SOFI PROFESSIONAL C A2FX 144A 3.590% 01/25/2048 DD 08/10/18	74,903.610	76,006.69	74,377.04	(1,629.65)
CT6F55041102	79466LAM6	SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	69,000.000	53,418.94	53,486.04	67.10
CT6F55041102	80705TAA4	SCHOLAR FUNDING TRUST A A 144A VAR RT 10/28/2043 DD 03/29/11	59,857.813	58,676.48	59,192.79	516.31
CT6F55041102	808513BK0	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 03/18/21	215,000.000	215,000.00	194,523.40	(20,476.60)
CT6F55041102	81762PAE2	SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20	137,000.000	123,355.63	111,000.14	(12,355.49)
CT6F55041102	83189DAC4	SMB PRIVATE EDUCATI B A2B 144A VAR RT 10/15/2035 DD 11/08/17	44,745.680	44,745.68	44,222.60	(523.08)
CT6F55041102	83404LAC5	SOFI PROFESSIONAL L D A2B 144A 2.340% 04/25/2033 DD 09/19/16	16,644.600	16,383.64	16,567.20	183.56
CT6F55041102	842400GN7	SOUTHERN CALIFORNIA EDISON CO 3.700% 08/01/2025 DD 08/02/18	328,000.000	352,556.70	326,983.20	(25,573.50)
CT6F55041102	842400GQ0	SOUTHERN CALIFORNIA EDISON CO 4.200% 03/01/2029 DD 03/15/19	20,000.000	23,325.60	19,618.00	(3,707.60)
CT6F55041102	845743BU6	SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	68,000.000	67,751.04	54,744.76	(13,006.28)
CT6F55041102	86562MBP4	SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19	200,000.000	218,228.00	182,868.00	(35,360.00)
CT6F55041102	87264ABF1	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	47,000.000	49,372.09	45,041.98	(4,330.11)
CT6F55041102	87264ABW4	T-MOBILE USA INC 3.500% 04/15/2031 DD 03/23/21	227,000.000	240,700.26	208,771.90	(31,928.36)
CT6F55041102	87264ACM5	T-MOBILE USA INC 144A 3.400% 10/15/2052 DD 08/13/21	104,000.000	87,078.35	80,491.84	(6,586.51)
CT6F55041102	872898AH4	TSMC ARIZONA CORP 4.250% 04/22/2032 DD 04/22/22	200,000.000	199,484.00	200,470.00	986.00
CT6F55041102	875127BF8	TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	19,000.000	24,525.96	18,185.85	(6,340.11)
CT6F55041102	878091BD8	TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	22,000.000	27,465.46	22,004.40	(5,461.06)
CT6F55041102	878091BF3	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	18,000.000	20,830.68	16,778.34	(4,052.34)
CT6F55041102	882384AE0	TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	117,000.000	113,260.30	100,974.51	(12,285.79)
CT6F55041102	883203CA7	TEXTRON INC 3.900% 09/17/2029 DD 05/07/19	100,000.000	104,036.66	96,416.00	(7,620.66)
CT6F55041102	883556CL4	THERMO FISHER SCIENTIFIC INC 2.000% 10/15/2031 DD 08/23/21	47,000.000	46,650.79	40,112.15	(6,538.64)
CT6F55041102	907818FK9	UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	106,000.000	113,315.06	87,325.98	(25,989.08)
CT6F55041102	907818FQ6	UNION PACIFIC CORP 2.891% 04/06/2036 DD 04/06/21	97,000.000	100,877.96	84,593.70	(16,284.26)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	907818FW3	UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21	9,000.000	8,998.20	6,958.53	(2,039.67)
CT6F55041102	907825AA1	UNION PACIFIC RAILROAD CO 2014 3.227% 05/14/2026 DD 05/20/14	65,232.235	68,074.33	63,684.93	(4,389.40)
CT6F55041102	909318AA5	UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18	8,338.954	8,249.47	7,654.08	(595.39)
CT6F55041102	90931CAA6	UNITED AIRLINES 2019-1 CLASS A 4.150% 02/25/2033 DD 02/11/19	23,889.970	23,889.97	22,832.12	(1,057.85)
CT6F55041102	90931LAA6	UNITED AIRLINES 2016-1 CLASS A 3.100% 01/07/2030 DD 06/13/16	2,287.656	2,201.38	2,120.54	(80.84)
CT6F55041102	90932EAA1	UNITED AIRLINES 2016-2 CLASS A 2.875% 04/07/2030 DD 09/27/16	25,912.145	24,258.49	23,618.66	(639.83)
CT6F55041102	90932NAA1	UNITED AIRLINES 2018-1 CLASS B 4.600% 09/01/2027 DD 05/23/18	17,011.040	17,011.04	16,113.71	(897.33)
CT6F55041102	913017BT5	RAYTHEON TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	12,000.000	14,013.84	11,973.72	(2,040.12)
CT6F55041102	91324PDL3	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	186,000.000	223,892.40	182,391.60	(41,500.80)
CT6F55041102	92343VES9	VERIZON COMMUNICATIONS INC 3.875% 02/08/2029 DD 02/08/19	435,000.000	493,147.46	433,094.70	(60,052.76)
CT6F55041102	92343VFF6	VERIZON COMMUNICATIONS INC 3.000% 03/22/2027 DD 03/20/20	84,000.000	90,677.16	81,468.24	(9,208.92)
CT6F55041102	92343VFR0	VERIZON COMMUNICATIONS INC 1.750% 01/20/2031 DD 11/20/20	246,000.000	200,315.34	204,120.96	3,805.62
CT6F55041102	92343VFV1	VERIZON COMMUNICATIONS INC 3.000% 11/20/2060 DD 11/20/20	31,000.000	29,882.14	22,582.88	(7,299.26)
CT6F55041102	92538UAA9	VERUS SECURITIZATION 3 A1 144A VAR RT 02/25/2067 DD 03/01/22	242,998.290	242,359.97	240,889.06	(1,470.91)
CT6F55041102	925650AA1	VICI PROPERTIES LP 4.375% 05/15/2025 DD 04/29/22	25,000.000	24,988.75	24,856.50	(132.25)
CT6F55041102	925650AB9	VICI PROPERTIES LP 4.750% 02/15/2028 DD 04/29/22	70,000.000	69,952.40	69,437.20	(515.20)
CT6F55041102	927804FB5	VIRGINIA ELECTRIC AND POWER CO 6.000% 05/15/2037 DD 05/17/07	83,000.000	112,359.82	94,898.05	(17,461.77)
CT6F55041102	927804FT6	VIRGINIA ELECTRIC AND POWER CO 4.200% 05/15/2045 DD 05/13/15	50,000.000	61,561.50	46,728.00	(14,833.50)
CT6F55041102	92840VAL6	VISTRA OPERATIONS CO LLC 144A 5.125% 05/13/2025 DD 05/13/22	274,000.000	273,473.92	274,526.08	1,052.16
CT6F55041102	928563AL9	VMWARE INC 2.200% 08/15/2031 DD 08/02/21	131,000.000	130,353.83	106,137.51	(24,216.32)
CT6F55041102	95000U2A0	WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	46,000.000	50,824.70	44,863.80	(5,960.90)
CT6F55041102	95000U2G7	WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	114,000.000	120,076.63	103,991.94	(16,084.69)
CT6F55041102	95001QAU5	WELLS FARGO COMMERCIAL C46 A4 4.152% 08/15/2051 DD 08/01/18	60,000.000	61,798.98	60,138.60	(1,660.38)
CT6F55041102	96042RAB4	WESTLAKE AUTOMOBIL 2A A2A 144A 0.320% 04/15/2025 DD 06/16/21	337,890.190	337,858.63	334,359.24	(3,499.39)
CT6F55041102	96043JAC9	WESTLAKE AUTOMOBILE 3A A2 144A 0.570% 09/16/2024 DD 11/18/21	861,364.440	861,305.26	852,940.30	(8,364.96)
CT6F55041102	98138HAJ0	WORKDAY INC 3.800% 04/01/2032 DD 04/01/22	40,000.000	39,920.80	37,750.40	(2,170.40)
	TOTAL CORPORATE DEBT INSTRUMENTS - PREFERRED			**39,256,142.07**	**35,882,404.62**	**(3,373,737.45)**
CORPORATE DEBT INSTRUMENTS						
CT6F55041102	00101JAH9	ADT SECURITY CORP/THE 4.125% 06/15/2023 DD 01/14/13	240,000.000	250,376.25	240,537.60	(9,838.65)
CT6F55041102	00206RCP5	AT&T INC 4.500% 05/15/2035 DD 05/04/15	49,000.000	57,621.06	49,000.98	(8,620.08)
CT6F55041102	00206RGL0	AT&T INC 4.100% 02/15/2028 DD 08/15/18	36,000.000	41,015.88	36,299.88	(4,716.00)
CT6F55041102	00206RGQ9	AT&T INC 4.300% 02/15/2030 DD 08/15/18	298,000.000	344,557.29	300,744.58	(43,812.71)
CT6F55041102	00206RHJ4	AT&T INC 4.350% 03/01/2029 DD 02/19/19	90,000.000	104,915.58	91,092.60	(13,822.98)
CT6F55041102	00206RLV2	AT&T INC 3.650% 09/15/2059 DD 03/15/21	58,000.000	54,280.75	46,482.94	(7,797.81)
CT6F55041102	00206RMM1	AT&T INC 2.550% 12/01/2033 DD 06/01/21	150,000.000	133,164.00	127,704.00	(5,460.00)
CT6F55041102	00287YAL3	ABBVIE INC 2.900% 11/06/2022 DD 05/06/13	385,000.000	392,911.75	385,770.00	(7,141.75)
CT6F55041102	00287YAR0	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	111,000.000	130,853.46	112,679.43	(18,174.03)
CT6F55041102	00287YCY3	ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	29,000.000	35,432.20	29,383.09	(6,049.11)
CT6F55041102	00817YAF5	AETNA INC 6.625% 06/15/2036 DD 06/09/06	16,000.000	23,613.60	18,980.32	(4,633.28)
CT6F55041102	00846UAN1	AGILENT TECHNOLOGIES INC 2.300% 03/12/2031 DD 03/12/21	94,000.000	93,707.77	79,271.14	(14,436.63)
CT6F55041102	00912XAW4	AIR LEASE CORP 2.625% 07/01/2022 DD 06/12/17	150,000.000	151,414.50	149,934.00	(1,480.50)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	010392FT0	ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	67,000.000	76,429.34	55,934.95	(20,494.39)
CT6F55041102	013092AD3	ALBERTSONS COS INC / SAFE 144A 3.500% 02/15/2023 DD 02/05/20	87,000.000	89,648.75	86,566.74	(3,082.01)
CT6F55041102	013092AF8	ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20	58,000.000	58,000.00	54,636.00	(3,364.00)
CT6F55041102	02209SBE2	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	352,000.000	433,864.83	346,156.80	(87,708.03)
CT6F55041102	02344AAA6	AMCOR FLEXIBLES NORTH AMERICA 2.690% 05/25/2031 DD 05/25/21	142,000.000	144,227.65	120,634.68	(23,592.97)
CT6F55041102	02361DAX8	AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21	20,000.000	20,521.40	15,282.20	(5,239.20)
CT6F55041102	02376UAA3	AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16	66,431.261	64,017.15	62,533.07	(1,484.08)
CT6F55041102	02376YAA5	AMERICAN AIRLINES 2016-1 CLASS 5.250% 07/15/2025 DD 01/19/16	47,088.406	48,632.62	45,980.42	(2,652.20)
CT6F55041102	02377BAC0	AMERICAN AIRLINES 2015-2 CLASS 4.400% 03/22/2025 DD 09/24/15	44,408.334	44,026.29	43,093.40	(932.89)
CT6F55041102	02377LAA2	AMERICAN AIRLINES 2019-1 CLASS 3.150% 08/15/2033 DD 08/15/19	57,952.230	57,952.23	51,806.98	(6,145.25)
CT6F55041102	02378WAA7	AMERICAN AIRLINES 2017-1 CLASS 4.950% 08/15/2026 DD 01/13/17	231,028.996	202,366.24	219,539.92	17,173.68
CT6F55041102	025816CS6	AMERICAN EXPRESS CO 2.550% 03/04/2027 DD 03/04/22	46,000.000	45,957.22	43,589.60	(2,367.62)
CT6F55041102	02582JJR2	*AMERICAN EXPRESS CREDIT AC 1 A 0.900% 11/16/2026 DD 11/17/21	235,000.000	234,963.29	222,975.05	(11,988.24)
CT6F55041102	026874DF1	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	134,000.000	169,222.14	133,070.04	(36,152.10)
CT6F55041102	03027XAV2	AMERICAN TOWER CORP 2.950% 01/15/2025 DD 06/13/19	6,000.000	6,075.36	5,890.86	(184.50)
CT6F55041102	03027XAW0	AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	117,000.000	133,487.53	110,357.91	(23,129.62)
CT6F55041102	03027XBC3	AMERICAN TOWER CORP 2.100% 06/15/2030 DD 06/03/20	136,000.000	132,422.15	111,873.60	(20,548.55)
CT6F55041102	03027XBJ8	AMERICAN TOWER CORP 1.500% 01/31/2028 DD 11/20/20	66,000.000	64,299.55	56,494.02	(7,805.53)
CT6F55041102	03027XBV1	AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22	40,000.000	39,806.80	38,914.40	(892.40)
CT6F55041102	031162BK5	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	4,000.000	4,937.01	4,141.52	(795.49)
CT6F55041102	031162BZ2	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	102,000.000	124,161.36	96,516.48	(27,644.88)
CT6F55041102	03464BAA6	*ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2066 DD 01/01/22	173,738.490	173,735.84	165,961.96	(7,773.88)
CT6F55041102	03464PAA5	*ANGEL OAK MORTGAGE T 2 A1 144A VAR RT 01/25/2067 DD 02/01/22	205,387.930	204,665.54	199,218.08	(5,447.46)
CT6F55041102	034863AT7	ANGLO AMERICAN CAPITAL PL 144A 4.000% 09/11/2027 DD 09/11/17	218,000.000	242,283.02	213,199.64	(29,083.38)
CT6F55041102	034863AU4	ANGLO AMERICAN CAPITAL PL 144A 4.500% 03/15/2028 DD 03/15/18	200,000.000	229,384.00	200,102.00	(29,282.00)
CT6F55041102	03522AAH3	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	404,000.000	456,026.83	406,876.48	(49,150.35)
CT6F55041102	036752AF0	ELEVANCE HEALTH INC 2.950% 12/01/2022 DD 11/21/17	206,000.000	210,865.72	206,440.84	(4,424.88)
CT6F55041102	037389BB8	AON CORP 4.500% 12/15/2028 DD 12/03/18	31,000.000	35,247.41	31,438.03	(3,809.38)
CT6F55041102	037389BE2	AON CORP 2.800% 05/15/2030 DD 05/15/20	157,000.000	168,447.71	141,001.70	(27,446.01)
CT6F55041102	03881BAE3	*ARBOR MULTIFAMILY MF1 A5 144A 2.756% 05/15/2053 DD 05/01/20	132,000.000	135,959.82	119,796.60	(16,163.22)
CT6F55041102	04010LAV5	ARES CAPITAL CORP 4.250% 03/01/2025 DD 01/11/18	170,000.000	166,396.10	166,940.00	543.90
CT6F55041102	04010LAZ6	ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20	64,000.000	69,337.60	61,223.04	(8,114.56)
CT6F55041102	052769AG1	AUTODESK INC 2.850% 01/15/2030 DD 01/14/20	117,000.000	119,808.86	105,177.15	(14,631.71)
CT6F55041102	05523UAK6	BAE SYSTEMS HOLDINGS INC 144A 3.800% 10/07/2024 DD 10/07/14	177,000.000	182,387.08	176,660.16	(5,726.92)
CT6F55041102	05523UAP5	BAE SYSTEMS HOLDINGS INC 144A 3.850% 12/15/2025 DD 12/10/15	110,000.000	117,622.15	108,892.30	(8,729.85)
CT6F55041102	05526DAV7	BAT CAPITAL CORP 2.764% 08/15/2022 DD 08/15/18	135,000.000	136,968.30	135,140.40	(1,827.90)
CT6F55041102	05526DBJ3	BAT CAPITAL CORP 3.215% 09/06/2026 DD 09/06/19	240,000.000	254,149.12	227,712.00	(26,437.12)
CT6F55041102	05606FAL7	BX TRUST 2019-OC11 OC11 D 144A VAR RT 12/09/2041 DD 12/01/19	93,000.000	94,583.88	82,256.64	(12,327.24)
CT6F55041102	05608EAA2	BX COMMERCIAL MORT VIV3 B 144A VAR RT 03/09/2044 DD 09/01/20	125,000.000	135,761.72	112,048.75	(23,712.97)
CT6F55041102	058498AW6	BALL CORP 2.875% 08/15/2030 DD 08/13/20	85,000.000	84,655.60	73,476.55	(11,179.05)
CT6F55041102	059165EM8	BALTIMORE GAS AND ELECTRIC CO 2.900% 06/15/2050 DD 06/05/20	32,000.000	32,593.28	24,386.88	(8,206.40)
CT6F55041102	06051GFM6	BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15	48,000.000	52,670.64	48,344.64	(4,326.00)
CT6F55041102	06051GFP9	BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15	150,000.000	164,926.56	151,027.50	(13,899.06)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	06051GFU8	BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16	44,000.000	49,779.62	44,538.56	(5,241.06)
CT6F55041102	06051GJB6	BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20	588,000.000	611,155.44	516,140.52	(95,014.92)
CT6F55041102	06051GJQ3	BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21	23,000.000	23,203.87	21,062.94	(2,140.93)
CT6F55041102	06051GKJ7	BANK OF AMERICA CORP VAR RT 02/04/2028 DD 02/04/22	179,000.000	179,000.00	167,443.76	(11,556.24)
CT6F55041102	06051GKK4	BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	301,000.000	287,758.66	267,029.14	(20,729.52)
CT6F55041102	06051GKM0	BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22	245,000.000	245,000.00	241,351.95	(3,648.05)
CT6F55041102	06051GKP3	BANK OF AMERICA CORP VAR RT 04/27/2028 DD 04/27/22	270,000.000	270,000.00	272,135.70	2,135.70
CT6F55041102	06051GKQ1	BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	300,000.000	300,000.00	303,873.00	3,873.00
CT6F55041102	064058AJ9	BANK OF NEW YORK MELLON CORP/T VAR RT 12/31/2049 DD 11/03/20	45,000.000	46,426.74	40,292.55	(6,134.19)
CT6F55041102	07274NBG7	BAYER US FINANCE II LLC 144A 3.950% 04/15/2045 DD 04/15/18	5,000.000	4,101.55	4,066.25	(35.30)
CT6F55041102	08160KAJ3	BENCHMARK 2019-B15 MORTG B15 B 3.564% 12/15/2072 DD 12/01/19	110,000.000	113,293.70	99,951.50	(13,342.20)
CT6F55041102	08160KAK0	BENCHMARK 2019-B15 MORTG B15 C VAR RT 12/15/2072 DD 12/01/19	59,000.000	59,497.08	51,626.18	(7,870.90)
CT6F55041102	08163RBQ8	*BENCHMARK 2022-B35 MORT B35 A5 VAR RT 05/15/2055 DD 05/01/22	183,000.000	188,239.56	189,318.99	1,079.43
CT6F55041102	09062XAG8	BIOGEN INC 3.150% 05/01/2050 DD 04/30/20	90,000.000	84,024.09	65,216.70	(18,807.39)
CT6F55041102	09261HAJ6	BLACKSTONE PRIVATE CREDIT 144A 3.250% 03/15/2027 DD 11/22/21	158,000.000	157,530.74	139,648.30	(17,882.44)
CT6F55041102	097023BU8	BOEING CO/THE 2.800% 03/01/2027 DD 02/16/17	146,000.000	151,444.34	133,595.84	(17,848.50)
CT6F55041102	097023CK9	BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	8,000.000	8,371.12	6,031.12	(2,340.00)
CT6F55041102	101137BA4	BOSTON SCIENTIFIC CORP 2.650% 06/01/2030 DD 05/18/20	27,000.000	28,760.13	24,213.06	(4,547.07)
CT6F55041102	11134LAH2	BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18	35,000.000	38,686.23	34,366.85	(4,319.38)
CT6F55041102	11135FAN1	BROADCOM INC 3.459% 09/15/2026 DD 05/21/20	29,000.000	31,384.09	28,274.71	(3,109.38)
CT6F55041102	11135FBT7	BROADCOM INC 144A 4.150% 04/15/2032 DD 04/14/22	70,000.000	69,846.70	65,565.50	(4,281.20)
CT6F55041102	11135FBV2	*BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22	611,000.000	607,000.12	580,559.98	(26,440.14)
CT6F55041102	12189LBD2	BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	128,000.000	155,775.25	122,411.52	(33,363.73)
CT6F55041102	12189LBH3	BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	19,000.000	18,892.65	14,677.31	(4,215.34)
CT6F55041102	12624UAC8	*COMM 2013-GAM GAM A2 144A 3.367% 02/10/2028 DD 03/01/13	211,071.290	215,598.98	208,981.68	(6,617.30)
CT6F55041102	12625XAA5	*COMM 2013-300P MO 300P A1 144A 4.353% 08/10/2030 DD 08/01/13	290,000.000	315,307.03	290,298.70	(25,008.33)
CT6F55041102	12631DBG7	COMM 2014-CCRE17 MORTGA CR17 C VAR RT 05/10/2047 DD 05/01/14	104,000.000	112,190.00	102,391.12	(9,798.88)
CT6F55041102	126408HE6	CSX CORP 2.600% 11/01/2026 DD 10/18/16	98,000.000	91,362.10	93,560.60	2,198.50
CT6F55041102	126408HH9	CSX CORP 3.250% 06/01/2027 DD 05/01/17	58,000.000	62,122.44	56,475.76	(5,646.68)
CT6F55041102	126408HT3	CSX CORP 2.500% 05/15/2051 DD 12/10/20	51,000.000	46,766.24	36,038.13	(10,728.11)
CT6F55041102	126438AA8	*CSMC 2020-NET NET A 144A 2.257% 08/15/2037 DD 08/01/20	154,655.750	159,295.27	144,027.81	(15,267.46)
CT6F55041102	126650BJ8	CVS HEALTH CORP 6.250% 06/01/2027 DD 05/25/07	25,000.000	31,174.75	27,271.50	(3,903.25)
CT6F55041102	126650CN8	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	142,000.000	174,142.16	145,016.08	(29,126.08)
CT6F55041102	126650CU2	CVS HEALTH CORP 2.875% 06/01/2026 DD 05/25/16	79,000.000	85,052.62	76,615.78	(8,436.84)
CT6F55041102	126650CX6	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18	45,000.000	51,646.65	45,605.70	(6,040.95)
CT6F55041102	126650DH0	CVS HEALTH CORP 3.625% 04/01/2027 DD 03/31/20	141,000.000	159,622.65	140,465.61	(19,157.04)
CT6F55041102	14040HBW4	CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18	17,000.000	19,282.59	16,468.07	(2,814.52)
CT6F55041102	14040HCN3	CAPITAL ONE FINANCIAL CORP VAR RT 03/01/2030 DD 03/03/22	126,000.000	126,000.00	114,876.72	(11,123.28)
CT6F55041102	14040HCT0	CAPITAL ONE FINANCIAL CORP VAR RT 05/10/2033 DD 05/09/22	101,000.000	101,000.00	103,691.65	2,691.65
CT6F55041102	14180LAA4	CARGO AIRCRAFT MANAGEMENT 144A 4.750% 02/01/2028 DD 01/28/20	157,000.000	157,195.53	152,290.00	(4,905.53)
CT6F55041102	14448CAN4	CARRIER GLOBAL CORP 2.242% 02/15/2025 DD 08/15/20	4,000.000	4,116.24	3,844.80	(271.44)
CT6F55041102	15135UAX7	CENOVUS ENERGY INC 3.750% 02/15/2052 DD 09/13/21	29,000.000	26,537.32	23,292.22	(3,245.10)
CT6F55041102	161175BN3	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	71,000.000	92,348.28	69,020.52	(23,327.76)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	161175CD4	CHARTER COMMUNICATIONS OPERATI 2.250% 01/15/2029 DD 10/12/21	19,000.000	18,968.65	16,174.70	(2,793.95)
CT6F55041102	161175CJ1	CHARTER COMMUNICATIONS OPERATI 4.400% 04/01/2033 DD 03/15/22	115,000.000	114,579.10	107,533.05	(7,046.05)
CT6F55041102	16159GAL3	*CHASE HOME LENDI ATR2 A11 144A VAR RT 07/25/2049 DD 07/25/19	23,545.976	23,392.48	22,696.91	(695.57)
CT6F55041102	16411QAG6	CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20	40,000.000	40,000.00	39,153.20	(846.80)
CT6F55041102	16411QAK7	CHENIERE ENERGY PARTNERS LP 4.000% 03/01/2031 DD 09/01/21	275,000.000	275,000.00	255,398.00	(19,602.00)
CT6F55041102	16412XAC9	CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16	360,000.000	377,406.00	374,529.60	(2,876.40)
CT6F55041102	16412XAD7	CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16	245,000.000	265,144.75	257,225.50	(7,919.25)
CT6F55041102	16412XAG0	CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	219,000.000	237,897.28	225,762.72	(12,134.56)
CT6F55041102	16412XAJ4	CHENIERE CORPUS CHRISTI HOLDIN 3.700% 11/15/2029 DD 05/15/20	100,000.000	96,632.00	94,546.00	(2,086.00)
CT6F55041102	172967MS7	CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	122,000.000	124,823.97	106,064.36	(18,759.61)
CT6F55041102	172967MU2	CITIGROUP INC VAR RT 12/31/2049 DD 12/10/20	111,000.000	112,975.38	100,119.78	(12,855.60)
CT6F55041102	172967MV0	CITIGROUP INC VAR RT 12/31/2049 DD 02/18/21	66,000.000	66,193.45	58,918.20	(7,275.25)
CT6F55041102	172967NG2	CITIGROUP INC VAR RT 02/24/2028 DD 02/18/22	482,000.000	484,602.80	458,965.22	(25,637.58)
CT6F55041102	17327CAQ6	CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22	47,000.000	44,883.25	41,609.57	(3,273.68)
CT6F55041102	20030NDA6	COMCAST CORP 2.650% 02/01/2030 DD 11/05/19	309,000.000	329,771.97	285,911.52	(43,860.45)
CT6F55041102	202795JV3	COMMONWEALTH EDISON CO 3.850% 03/15/2052 DD 03/15/22	24,000.000	23,957.52	22,485.84	(1,471.68)
CT6F55041102	210518DE3	CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	78,000.000	89,565.76	69,959.76	(19,606.00)
CT6F55041102	210518DN3	CONSUMERS ENERGY CO 2.650% 08/15/2052 DD 08/12/21	3,000.000	2,997.48	2,180.34	(817.14)
CT6F55041102	219350BF1	CORNING INC 4.375% 11/15/2057 DD 11/13/17	23,000.000	27,638.87	21,033.27	(6,605.60)
CT6F55041102	224044CH8	COX COMMUNICATIONS INC 144A 3.150% 08/15/2024 DD 08/07/17	66,000.000	68,238.37	65,343.96	(2,894.41)
CT6F55041102	224044CP0	COX COMMUNICATIONS INC 144A 3.600% 06/15/2051 DD 06/02/21	66,000.000	66,883.92	52,215.90	(14,668.02)
CT6F55041102	225433AH4	CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15	325,000.000	333,827.00	326,361.75	(7,465.25)
CT6F55041102	22822VAJ0	CROWN CASTLE INC 3.150% 07/15/2023 DD 01/16/18	23,000.000	23,165.83	23,033.58	(132.25)
CT6F55041102	22822VAK7	CROWN CASTLE INC 3.800% 02/15/2028 DD 01/16/18	134,000.000	149,050.25	130,357.88	(18,692.37)
CT6F55041102	22822VAN1	CROWN CASTLE INC 3.100% 11/15/2029 DD 08/15/19	73,000.000	73,807.97	66,246.04	(7,561.93)
CT6F55041102	22822VAW1	CROWN CASTLE INC 2.100% 04/01/2031 DD 02/16/21	182,000.000	146,992.30	149,698.64	2,706.34
CT6F55041102	22822VAZ4	CROWN CASTLE INC 2.900% 03/15/2027 DD 03/04/22	53,000.000	52,871.74	49,994.37	(2,877.37)
CT6F55041102	23305EF16	*DBS BANK LTD DISC 06/01/2022	1,750,000.000	1,747,776.04	1,750,000.00	2,223.96
CT6F55041102	23305EF32	*DBS BANK LTD DISC 06/03/2022	2,000,000.000	1,996,966.66	1,999,800.00	2,833.34
CT6F55041102	23338VAJ5	DTE ELECTRIC CO 3.950% 03/01/2049 DD 02/15/19	91,000.000	105,603.43	84,187.74	(21,415.69)
CT6F55041102	24703DBG5	DELL INTERNATIONAL LLC / 144A 3.450% 12/15/2051 DD 12/13/21	43,000.000	42,984.09	31,089.00	(11,895.09)
CT6F55041102	24703TAK2	DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21	9,000.000	14,128.96	11,936.43	(2,192.53)
CT6F55041102	25152R2Y8	DEUTSCHE BANK AG 4.100% 01/13/2026 DD 01/13/16	91,000.000	98,809.84	90,552.28	(8,257.56)
CT6F55041102	25179MAN3	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	66,000.000	73,674.40	63,030.66	(10,643.74)
CT6F55041102	25179MAU7	DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	18,000.000	21,878.46	17,750.70	(4,127.76)
CT6F55041102	25179MAV5	DEVON ENERGY CORP 5.850% 12/15/2025 DD 12/15/15	99,000.000	116,313.12	105,210.27	(11,102.85)
CT6F55041102	25179MBB8	DEVON ENERGY CORP 8.250% 08/01/2023 DD 08/01/21	48,000.000	51,535.68	50,464.32	(1,071.36)
CT6F55041102	25179MBE2	DEVON ENERGY CORP 5.875% 06/15/2028 DD 12/15/21	2,000.000	2,186.54	2,085.12	(101.42)
CT6F55041102	25278XAM1	DIAMONDBACK ENERGY INC 3.250% 12/01/2026 DD 12/05/19	171,000.000	173,969.18	169,638.84	(4,330.34)
CT6F55041102	25278XAQ2	DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	89,000.000	94,353.44	80,892.10	(13,461.34)
CT6F55041102	25278XAR0	DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21	234,000.000	241,531.82	212,425.20	(29,106.62)
CT6F55041102	25278XAT6	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	67,000.000	66,808.38	59,575.06	(7,233.32)
CT6F55041102	25470XAJ4	DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	1,591,000.000	1,638,106.25	1,591,206.83	(46,899.42)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	260543CR2	DOW CHEMICAL CO/THE 5.550% 11/30/2048 DD 05/30/19	35,000.000	47,089.00	38,003.35	(9,085.65)
CT6F55041102	26078JAC4	DUPONT DE NEMOURS INC 4.493% 11/15/2025 DD 11/28/18	231,000.000	256,619.40	237,149.22	(19,470.18)
CT6F55041102	26441YBC0	DUKE REALTY LP 2.875% 11/15/2029 DD 11/15/19	111,000.000	120,617.04	102,078.93	(18,538.11)
CT6F55041102	26442CBC7	DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21	21,000.000	23,465.40	17,905.23	(5,560.17)
CT6F55041102	26442CBH6	DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	16,000.000	15,949.92	13,979.04	(1,970.88)
CT6F55041102	26442EAF7	DUKE ENERGY OHIO INC 3.650% 02/01/2029 DD 01/08/19	52,000.000	55,815.62	50,563.24	(5,252.38)
CT6F55041102	26444HAF8	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	25,000.000	31,110.16	23,671.25	(7,438.91)
CT6F55041102	26444HAJ0	DUKE ENERGY FLORIDA LLC 1.750% 06/15/2030 DD 06/11/20	113,000.000	110,554.68	95,382.17	(15,172.51)
CT6F55041102	26863LAA2	ELP COMMERCIAL MORT ELP A 144A VAR RT 11/15/2038 DD 11/17/21	165,000.000	164,354.31	157,665.75	(6,688.56)
CT6F55041102	28166LAA2	EDVESTINU PRIVATE EDU A A 144A 1.800% 11/25/2045 DD 03/11/21	75,435.120	75,351.98	68,065.86	(7,286.12)
CT6F55041102	292480AH3	ENERGY TRANSFER LP VAR RT 05/15/2024 DD 11/15/15	59,000.000	59,500.32	58,964.60	(535.72)
CT6F55041102	29273RAS8	ENERGY TRANSFER LP 3.600% 02/01/2023 DD 01/22/13	111,000.000	111,644.91	111,180.93	(463.98)
CT6F55041102	29273RBG3	ENERGY TRANSFER LP 4.750% 01/15/2026 DD 06/23/15	28,000.000	31,624.32	28,444.92	(3,179.40)
CT6F55041102	29278NAF0	ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18	65,000.000	68,261.70	65,936.65	(2,325.05)
CT6F55041102	29278NAG8	ENERGY TRANSFER LP 5.250% 04/15/2029 DD 01/15/19	202,000.000	235,572.20	207,011.62	(28,560.58)
CT6F55041102	29278NAH6	ENERGY TRANSFER LP 4.500% 04/15/2024 DD 01/15/19	68,000.000	70,018.24	68,942.48	(1,075.76)
CT6F55041102	29278NAM5	ENERGY TRANSFER LP 5.875% 01/15/2024 DD 01/15/19	140,000.000	155,843.80	144,090.80	(11,753.00)
CT6F55041102	29278NAN3	ENERGY TRANSFER LP 5.500% 06/01/2027 DD 12/01/18	22,000.000	25,802.79	22,870.54	(2,932.25)
CT6F55041102	29279FAA7	ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	40,000.000	44,763.20	40,800.00	(3,963.20)
CT6F55041102	29365TAF1	ENTERGY TEXAS INC 3.450% 12/01/2027 DD 11/17/17	30,000.000	29,921.40	29,172.30	(749.10)
CT6F55041102	29379VBW2	ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	51,000.000	59,551.68	45,090.63	(14,461.05)
CT6F55041102	29379VCA9	ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	2,000.000	1,646.86	1,498.86	(148.00)
CT6F55041102	29444UBR6	EQUINIX INC 2.000% 05/15/2028 DD 05/17/21	166,000.000	167,015.42	146,045.14	(20,970.28)
CT6F55041102	29444UBU9	EQUINIX INC 3.900% 04/15/2032 DD 04/05/22	171,000.000	170,028.82	161,268.39	(8,760.43)
CT6F55041102	30161NAC5	EXELON CORP 5.625% 06/15/2035 DD 06/09/05	35,000.000	42,114.28	37,532.95	(4,581.33)
CT6F55041102	30161NAZ4	EXELON CORP 144A 2.750% 03/15/2027 DD 03/07/22	24,000.000	23,968.56	22,794.48	(1,174.08)
CT6F55041102	30161NBF7	EXELON CORP 144A 4.100% 03/15/2052 DD 03/07/22	16,000.000	15,988.80	14,296.64	(1,692.16)
CT6F55041102	30227FAA8	*EXTENDED STAY AMERI ESH A 144A VAR RT 07/15/2038 DD 07/08/21	278,287.270	278,287.27	272,017.46	(6,269.81)
CT6F55041102	31620MBU9	FIDELITY NATIONAL INFORMATION 3.100% 03/01/2041 DD 03/02/21	77,000.000	77,259.14	59,571.82	(17,687.32)
CT6F55041102	33767BAB5	FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14	155,000.000	170,739.05	155,280.55	(15,458.50)
CT6F55041102	33767BAC3	FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	70,000.000	70,733.46	59,665.90	(11,067.56)
CT6F55041102	337738AU2	FISERV INC 3.500% 07/01/2029 DD 06/24/19	64,000.000	70,140.81	59,895.68	(10,245.13)
CT6F55041102	337932AJ6	FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	35,000.000	39,608.45	32,482.45	(7,126.00)
CT6F55041102	337932AK3	FIRSTENERGY CORP 2.050% 03/01/2025 DD 02/20/20	16,000.000	15,967.20	14,900.80	(1,066.40)
CT6F55041102	337932AL1	FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20	79,000.000	79,919.56	69,336.72	(10,582.84)
CT6F55041102	337932AM9	FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20	14,000.000	14,606.56	10,390.80	(4,215.76)
CT6F55041102	337932AP2	FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20	26,000.000	25,540.58	21,769.02	(3,771.56)
CT6F55041102	33851YAL0	*FLAGSTAR MORTGAG 1INV A11 144A VAR RT 03/25/2050 DD 02/25/20	93,424.520	93,416.71	90,715.21	(2,701.50)
CT6F55041102	341081GE1	FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	40,000.000	39,983.60	31,821.60	(8,162.00)
CT6F55041102	35563PKG3	*SEASONED CREDIT RISK TRAN 2 MA 3.500% 08/25/2058 DD 04/01/19	131,969.480	133,991.62	131,910.09	(2,081.53)
CT6F55041102	36166NAK9	GE CAPITAL FUNDING LLC 4.550% 05/15/2032 DD 11/15/20	260,000.000	292,721.00	260,026.00	(32,695.00)
CT6F55041102	361841AP4	GLP CAPITAL LP / GLP FINANCING 4.000% 01/15/2030 DD 08/29/19	173,000.000	183,771.63	157,988.79	(25,782.84)
CT6F55041102	361841AQ2	GLP CAPITAL LP / GLP FINANCING 4.000% 01/15/2031 DD 06/25/20	56,000.000	61,073.04	50,585.36	(10,487.68)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	361841AR0	GLP CAPITAL LP / GLP FINANCING 3.250% 01/15/2032 DD 12/13/21	179,000.000	171,912.72	150,254.39	(21,658.33)
CT6F55041102	36263JAW4	*GS MORTGAGE SECURI TWN3 B 144A VAR RT 11/15/2037 DD 11/04/20	180,000.000	180,000.00	176,176.80	(3,823.20)
CT6F55041102	36267EAD3	*GS MORTGAGE-BACKED PJ2 A4 144A VAR RT 06/25/2052 DD 02/01/22	315,893.000	298,913.75	276,033.62	(22,880.13)
CT6F55041102	369550BC1	GENERAL DYNAMICS CORP 3.750% 05/15/2028 DD 05/11/18	120,000.000	134,626.19	120,238.80	(14,387.39)
CT6F55041102	369604BD4	GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12	175,000.000	178,185.00	175,152.25	(3,032.75)
CT6F55041102	37045XCK0	GENERAL MOTORS FINANCIAL CO IN 4.350% 04/09/2025 DD 04/10/18	32,000.000	35,496.95	32,262.08	(3,234.87)
CT6F55041102	37045XCX2	GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20	101,000.000	105,792.97	97,254.92	(8,538.05)
CT6F55041102	378272AX6	GLENCORE FUNDING LLC 144A 1.625% 09/01/2025 DD 09/01/20	122,000.000	123,824.23	113,198.92	(10,625.31)
CT6F55041102	378272AY4	GLENCORE FUNDING LLC 144A 2.500% 09/01/2030 DD 09/01/20	149,000.000	148,275.94	126,147.87	(22,128.07)
CT6F55041102	378272BD9	GLENCORE FUNDING LLC 144A 1.625% 04/27/2026 DD 04/27/21	97,000.000	97,276.10	87,854.84	(9,421.26)
CT6F55041102	378272BE7	GLENCORE FUNDING LLC 144A 2.850% 04/27/2031 DD 04/27/21	31,000.000	31,579.39	26,663.72	(4,915.67)
CT6F55041102	378272BG2	GLENCORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21	52,000.000	51,881.96	43,676.88	(8,205.08)
CT6F55041102	378272BH0	GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	26,000.000	25,613.38	19,023.42	(6,589.96)
CT6F55041102	37930EAC0	GLITNIR HOLDCO EHF 144A 6.330% 07/28/2011 DD 07/28/06	190,000.000	190,000.00	0.00	(190,000.00)
CT6F55041102	37940XAB8	GLOBAL PAYMENTS INC 3.200% 08/15/2029 DD 08/14/19	240,000.000	258,352.01	217,135.20	(41,216.81)
CT6F55041102	37940XAD4	GLOBAL PAYMENTS INC 2.900% 05/15/2030 DD 05/15/20	151,000.000	146,102.75	132,262.41	(13,840.34)
CT6F55041102	37940XAG7	GLOBAL PAYMENTS INC 2.150% 01/15/2027 DD 11/22/21	25,000.000	24,976.50	22,718.25	(2,258.25)
CT6F55041102	38141GYB4	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2032 DD 04/22/21	7,000.000	6,627.18	6,039.39	(587.79)
CT6F55041102	38141GYE8	GOLDMAN SACHS GROUP INC/THE VAR RT 09/10/2024 DD 06/10/21	130,000.000	126,932.06	125,460.40	(1,471.66)
CT6F55041102	38141GZR8	GOLDMAN SACHS GROUP INC/THE VAR RT 03/15/2028 DD 03/15/22	439,000.000	439,000.00	427,625.51	(11,374.49)
CT6F55041102	38237HAA5	GOODLEAP SUSTAINABL 5CS A 144A 2.310% 10/20/2048 DD 11/17/21	77,379.750	77,368.31	68,558.46	(8,809.85)
CT6F55041102	404119BQ1	HCA INC 5.250% 04/15/2025 DD 10/17/14	145,000.000	166,679.27	150,409.95	(16,269.32)
CT6F55041102	404119BT5	HCA INC 5.250% 06/15/2026 DD 03/15/16	417,000.000	482,535.26	432,216.33	(50,318.93)
CT6F55041102	404119CB3	HCA INC 3.500% 07/15/2051 DD 06/30/21	240,000.000	177,099.67	179,318.40	2,218.73
CT6F55041102	404119CF4	HCA INC 144A 3.625% 03/15/2032 DD 03/09/22	218,000.000	215,734.94	198,499.90	(17,235.04)
CT6F55041102	404119CG2	HCA INC 144A 4.625% 03/15/2052 DD 03/09/22	167,000.000	156,296.86	147,377.50	(8,919.36)
CT6F55041102	404280CX5	HSBC HOLDINGS PLC VAR RT 11/22/2027 DD 11/22/21	200,000.000	200,000.00	181,684.00	(18,316.00)
CT6F55041102	40434LAJ4	HP INC 2.650% 06/17/2031 DD 12/17/21	28,000.000	25,635.68	23,404.36	(2,231.32)
CT6F55041102	410345AL6	HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16	83,000.000	87,900.99	82,147.59	(5,753.40)
CT6F55041102	413875AW5	L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 06/04/18	209,000.000	221,098.64	209,821.37	(11,277.27)
CT6F55041102	416515BB9	HARTFORD FINANCIAL SERVICES GR 4.300% 04/15/2043 DD 04/18/13	10,000.000	9,526.90	9,194.00	(332.90)
CT6F55041102	444859BM3	HUMANA INC 4.500% 04/01/2025 DD 03/26/20	66,000.000	72,748.37	67,580.70	(5,167.67)
CT6F55041102	446413AL0	HUNTINGTON INGALLS INDUSTRIES 3.483% 12/01/2027 DD 06/01/18	88,000.000	95,845.52	84,269.68	(11,575.84)
CT6F55041102	446413AX4	HUNTINGTON INGALLS INDUST 144A 2.043% 08/16/2028 DD 08/16/21	130,000.000	129,621.00	113,564.10	(16,056.90)
CT6F55041102	44891ABE6	HYUNDAI CAPITAL AMERICA 144A 2.375% 02/10/2023 DD 02/10/20	195,000.000	195,402.40	193,699.35	(1,703.05)
CT6F55041102	44920UAK4	HYUNDAI CAPITAL SERVICES 144A 3.000% 08/29/2022 DD 08/29/17	200,000.000	198,988.00	200,002.00	1,014.00
CT6F55041102	45378YAA2	*INDEPENDENCE PLAZA INDP A 144A 3.763% 07/10/2035 DD 06/01/18	200,000.000	214,414.06	195,650.00	(18,764.06)
CT6F55041102	456873AE8	TRANE TECHNOLOGIES LUXEMBOURG 3.500% 03/21/2026 DD 03/21/19	79,000.000	89,216.28	78,063.85	(11,152.43)
CT6F55041102	45866FAK0	INTERCONTINENTAL EXCHANGE INC 2.100% 06/15/2030 DD 05/26/20	111,000.000	112,391.76	95,999.49	(16,392.27)
CT6F55041102	460146CK7	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	18,000.000	21,758.40	17,592.30	(4,166.10)
CT6F55041102	46188BAB8	INVITATION HOMES OPERATING PAR 2.300% 11/15/2028 DD 11/05/21	36,000.000	35,953.56	31,471.20	(4,482.36)
CT6F55041102	46188BAD4	INVITATION HOMES OPERATING PAR 4.150% 04/15/2032 DD 04/05/22	115,000.000	114,699.85	109,819.25	(4,880.60)
CT6F55041102	46593FAD4	*J.P. MORGAN MORT INV3 A3B 144A VAR RT 09/25/2052 DD 03/01/22	219,122.210	205,769.45	199,775.91	(5,993.54)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	466330AA5	*JP MORGAN CHASE COM MHC A 144A VAR RT 04/15/2038 DD 04/20/21	56,693.810	56,693.81	54,813.84	(1,879.97)
CT6F55041102	46643QAE8	JP MORGAN MORTGAG IVR6 B2 144A VAR RT 07/25/2044 DD 11/01/14	89,040.950	89,040.95	88,573.49	(467.46)
CT6F55041102	46647PBA3	JPMORGAN CHASE & CO VAR RT 01/29/2027 DD 01/29/19	547,000.000	623,544.66	546,310.78	(77,233.88)
CT6F55041102	46647PCU8	JPMORGAN CHASE & CO VAR RT 01/25/2033 DD 01/25/22	205,000.000	196,693.54	183,458.60	(13,234.94)
CT6F55041102	46647PCW4	JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22	267,000.000	267,495.76	253,852.92	(13,642.84)
CT6F55041102	46651DAL0	*JP MORGAN MORTGA INV2 A11 144A VAR RT 02/25/2050 DD 09/25/19	44,900.050	44,807.52	44,263.37	(544.15)
CT6F55041102	482480AG5	KLA CORP 4.100% 03/15/2029 DD 03/20/19	111,000.000	127,318.63	112,326.45	(14,992.18)
CT6F55041102	482480AJ9	KLA CORP 3.300% 03/01/2050 DD 02/28/20	124,000.000	123,232.96	102,551.72	(20,681.24)
CT6F55041102	494550AW6	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	16,000.000	21,952.44	18,252.80	(3,699.64)
CT6F55041102	49456BAM3	KINDER MORGAN INC 3.150% 01/15/2023 DD 08/10/17	285,000.000	292,521.15	286,105.80	(6,415.35)
CT6F55041102	502431AL3	L3HARRIS TECHNOLOGIES INC 3.850% 12/15/2026 DD 12/15/19	116,000.000	124,569.54	115,012.84	(9,556.70)
CT6F55041102	50247VAA7	LYB INTERNATIONAL FINANCE BV 4.000% 07/15/2023 DD 07/16/13	6,000.000	6,353.04	6,068.88	(284.16)
CT6F55041102	50249AAD5	LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	36,000.000	39,044.88	31,430.52	(7,614.36)
CT6F55041102	515ESCAA9	*LANDSBANKI ISLANDS ESC 0.000% 12/31/2049 DD 08/25/06	340,000.000	339,911.60	37,808.00	(302,103.60)
CT6F55041102	524ESCR36	LEHMAN BRTH HLD (RICI) ESCROW 0.000% 07/19/2017 DD 07/19/07	250,000.000	231,941.90	0.00	(231,941.90)
CT6F55041102	52532XAF2	LEIDOS INC 4.375% 05/15/2030 DD 05/15/21	379,000.000	427,305.28	367,838.45	(59,466.83)
CT6F55041102	52607MAA7	LENDMARK FUNDING TRU 1A A 144A 1.900% 11/20/2031 DD 05/26/21	140,000.000	139,974.65	125,476.40	(14,498.25)
CT6F55041102	527298BP7	LEVEL 3 FINANCING INC 144A 3.400% 03/01/2027 DD 11/29/19	144,000.000	154,186.86	129,588.48	(24,598.38)
CT6F55041102	527298BT9	LEVEL 3 FINANCING INC 144A 3.750% 07/15/2029 DD 01/13/21	10,000.000	10,000.00	8,526.60	(1,473.40)
CT6F55041102	539439AR0	LLOYDS BANKING GROUP PLC 4.375% 03/22/2028 DD 03/22/18	226,000.000	261,488.78	225,190.92	(36,297.86)
CT6F55041102	539830AR0	LOCKHEED MARTIN CORP 6.150% 09/01/2036 DD 08/30/06	42,000.000	59,305.26	49,958.16	(9,347.10)
CT6F55041102	539830BD0	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	114,000.000	136,104.18	105,576.54	(30,527.64)
CT6F55041102	548661DR5	LOWE'S COS INC 3.650% 04/05/2029 DD 04/05/19	103,000.000	116,617.98	99,927.51	(16,690.47)
CT6F55041102	548661DT1	LOWE'S COS INC 4.000% 04/15/2025 DD 03/26/20	45,000.000	50,497.94	45,804.60	(4,693.34)
CT6F55041102	548661DU8	LOWE'S COS INC 4.500% 04/15/2030 DD 03/26/20	110,000.000	110,771.10	111,573.00	801.90
CT6F55041102	548661EE3	LOWE'S COS INC 2.800% 09/15/2041 DD 09/20/21	40,000.000	39,957.60	31,038.00	(8,919.60)
CT6F55041102	548661EJ2	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	21,000.000	20,985.72	18,958.38	(2,027.34)
CT6F55041102	55354GAL4	MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20	151,000.000	155,934.11	140,822.60	(15,111.51)
CT6F55041102	55903VAC7	MAGALLANES INC 144A 3.428% 03/15/2024 DD 03/15/22	150,000.000	150,000.00	149,167.50	(832.50)
CT6F55041102	571748BN1	MARSH & MCLENNAN COS INC 2.250% 11/15/2030 DD 05/07/20	144,000.000	151,316.28	124,898.40	(26,417.88)
CT6F55041102	571903BG7	MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	53,000.000	53,896.23	45,865.67	(8,030.56)
CT6F55041102	576436AR0	MASTR REPERFORMING 1 1A1 144A 6.000% 08/25/2034 DD 02/01/05	79,554.676	80,719.32	57,112.30	(23,607.02)
CT6F55041102	58549JAF1	MELLO MORTGAGE CA INV2 A3 144A VAR RT 04/25/2052 DD 03/01/22	260,868.710	251,208.42	239,793.13	(11,415.29)
CT6F55041102	595620AT2	MIDAMERICAN ENERGY CO 3.650% 04/15/2029 DD 01/09/19	132,000.000	145,350.87	130,607.40	(14,743.47)
CT6F55041102	595620AV7	MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	30,000.000	30,225.90	24,355.20	(5,870.70)
CT6F55041102	606822AV6	MITSUBISHI UFJ FINANCIAL GROUP 3.961% 03/02/2028 DD 03/02/18	202,000.000	224,662.38	199,008.38	(25,654.00)
CT6F55041102	606822BH6	MITSUBISHI UFJ FINANCIAL GROUP 3.741% 03/07/2029 DD 03/07/19	20,000.000	22,038.80	19,212.00	(2,826.80)
CT6F55041102	615369AX3	MOODY'S CORP 3.100% 11/29/2061 DD 11/29/21	65,000.000	64,117.95	47,403.85	(16,714.10)
CT6F55041102	615369AY1	MOODY'S CORP 3.750% 02/25/2052 DD 02/25/22	15,000.000	14,742.30	12,714.45	(2,027.85)
CT6F55041102	61691DAA5	*MORGAN STANLEY CAPIT MP A 144A VAR RT 07/11/2040 DD 08/01/18	160,000.000	171,875.00	156,756.80	(15,118.20)
CT6F55041102	61691MAA5	*MORGAN STANLEY CAPI SUN A 144A VAR RT 07/15/2035 DD 08/02/18	150,000.000	146,531.25	145,869.00	(662.25)
CT6F55041102	6174468W2	MORGAN STANLEY VAR RT 01/25/2024 DD 01/25/21	566,000.000	556,276.97	556,774.20	497.23
CT6F55041102	61747YEC5	MORGAN STANLEY VAR RT 07/20/2027 DD 07/20/21	518,000.000	521,530.12	467,557.16	(53,972.96)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	61747YED3	MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	3,000.000	2,776.11	2,539.98	(236.13)
CT6F55041102	61747YEH4	MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	23,000.000	22,838.24	19,786.67	(3,051.57)
CT6F55041102	61747YEQ4	MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22	240,000.000	240,000.00	239,844.00	(156.00)
CT6F55041102	61747YER2	MORGAN STANLEY VAR RT 04/20/2028 DD 04/20/22	75,000.000	75,000.00	75,161.25	161.25
CT6F55041102	61772BAA1	MORGAN STANLEY VAR RT 04/05/2024 DD 04/22/21	45,000.000	44,364.15	44,077.05	(287.10)
CT6F55041102	61772BAB9	MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21	359,000.000	359,852.99	326,790.52	(33,062.47)
CT6F55041102	61946GAC7	*MOSAIC SOLAR LOANS 2 2A C 144A 2.000% 06/22/2043 DD 10/27/17	57,984.003	58,056.48	56,772.14	(1,284.34)
CT6F55041102	61946QAA9	*MOSAIC SOLAR LOAN TR 1A A 144A 2.640% 01/20/2053 DD 03/17/22	132,029.360	127,148.91	120,615.42	(6,533.49)
CT6F55041102	620076BL2	MOTOROLA SOLUTIONS INC 4.600% 02/23/2028 DD 02/23/18	149,000.000	173,854.45	148,624.52	(25,229.93)
CT6F55041102	620076BN8	MOTOROLA SOLUTIONS INC 4.600% 05/23/2029 DD 05/23/19	105,000.000	115,592.55	102,987.15	(12,605.40)
CT6F55041102	620076BW8	MOTOROLA SOLUTIONS INC 5.600% 06/01/2032 DD 05/31/22	96,000.000	95,868.48	99,109.44	3,240.96
CT6F55041102	62475WAA3	*MTN COMMERCIAL MOR LPFL A 144A VAR RT 03/15/2039 DD 03/24/22	210,000.000	208,949.54	206,721.90	(2,227.64)
CT6F55041102	62912XAC8	NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07	20,000.000	24,553.82	23,023.20	(1,530.62)
CT6F55041102	62912XAF1	NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17	57,000.000	63,773.82	57,564.30	(6,209.52)
CT6F55041102	62928CAA0	NGPL PIPECO LLC 144A 3.250% 07/15/2031 DD 05/14/21	91,000.000	92,379.10	79,183.65	(13,195.45)
CT6F55041102	629377CP5	NRG ENERGY INC 144A 2.450% 12/02/2027 DD 12/02/20	153,000.000	157,949.82	135,004.14	(22,945.68)
CT6F55041102	62954HAV0	NXP BV / NXP FUNDING LLC / NXP 4.300% 06/18/2029 DD 12/18/21	362,000.000	421,138.70	357,051.46	(64,087.24)
CT6F55041102	62954HAX6	NXP BV / NXP FUNDING LLC / NXP 3.150% 05/01/2027 DD 05/01/22	84,000.000	90,202.56	79,717.68	(10,484.88)
CT6F55041102	62954HAY4	NXP BV / NXP FUNDING LLC / NXP 3.400% 05/01/2030 DD 05/01/22	80,000.000	86,958.96	73,568.80	(13,390.16)
CT6F55041102	62954HBA5	NXP BV / NXP FUNDING LLC / NXP 2.500% 05/11/2031 DD 05/11/22	86,000.000	87,151.83	71,624.24	(15,527.59)
CT6F55041102	637417AP1	NATIONAL RETAIL PROPERTIES INC 3.100% 04/15/2050 DD 03/03/20	124,000.000	118,415.22	89,767.32	(28,647.90)
CT6F55041102	637417AQ9	NATIONAL RETAIL PROPERTIES INC 3.500% 04/15/2051 DD 03/10/21	24,000.000	23,462.81	18,651.84	(4,810.97)
CT6F55041102	637417AR7	NATIONAL RETAIL PROPERTIES INC 3.000% 04/15/2052 DD 09/24/21	25,000.000	24,421.00	17,615.00	(6,806.00)
CT6F55041102	63861UAA7	*NATIONWIDE CHILDREN'S HOSPITAL 4.556% 11/01/2052 DD 05/12/22	39,000.000	39,000.00	40,248.78	1,248.78
CT6F55041102	63942CAA0	NAVIENT PRIVATE EDUC DA A 144A VAR RT 04/15/2060 DD 05/20/21	265,557.560	265,557.56	248,808.84	(16,748.72)
CT6F55041102	64034QAA6	*NELNET STUDENT LOA BA AFL 144A VAR RT 04/20/2062 DD 06/30/21	419,712.650	419,712.65	411,595.41	(8,117.24)
CT6F55041102	64035DAD8	*NELNET STUDENT LOA A APT2 144A 1.360% 04/20/2062 DD 05/20/21	364,166.120	363,739.73	338,754.61	(24,985.12)
CT6F55041102	64110LAG1	NETFLIX INC 5.750% 03/01/2024 DD 02/19/14	317,000.000	351,276.25	329,974.81	(21,301.44)
CT6F55041102	651290AQ1	OVINTIV EXPLORATION INC 5.625% 07/01/2024 DD 06/26/12	432,000.000	470,046.20	454,472.64	(15,573.56)
CT6F55041102	651639AW6	NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19	41,000.000	60,415.96	45,205.37	(15,210.59)
CT6F55041102	65342QAK8	NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19	360,000.000	382,500.00	360,691.20	(21,808.80)
CT6F55041102	654744AD3	NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20	224,000.000	251,377.28	210,253.12	(41,124.16)
CT6F55041102	655844CE6	NORFOLK SOUTHERN CORP 2.550% 11/01/2029 DD 11/04/19	151,000.000	158,262.58	136,984.18	(21,278.40)
CT6F55041102	655844CM8	NORFOLK SOUTHERN CORP 3.000% 03/15/2032 DD 02/25/22	71,000.000	70,999.29	65,214.92	(5,784.37)
CT6F55041102	665772CS6	NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	60,000.000	61,419.36	44,508.00	(16,911.36)
CT6F55041102	665772CU1	NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	20,000.000	19,925.80	16,534.00	(3,391.80)
CT6F55041102	666807BP6	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	184,000.000	211,068.04	172,288.40	(38,779.64)
CT6F55041102	670346AY1	NUCOR CORP 4.300% 05/23/2027 DD 05/23/22	110,000.000	109,824.00	111,697.30	1,873.30
CT6F55041102	67116EAA7	*OBX 2022-INV3 TRU INV3 A1 144A VAR RT 02/25/2052 DD 03/01/22	121,974.820	119,039.80	112,044.85	(6,994.95)
CT6F55041102	677415CQ2	OHIO POWER CO 4.150% 04/01/2048 DD 03/22/18	25,000.000	25,062.10	22,806.25	(2,255.85)
CT6F55041102	677415CT6	OHIO POWER CO 1.625% 01/15/2031 DD 01/07/21	41,000.000	40,356.42	33,844.27	(6,512.15)
CT6F55041102	68233JBD5	ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	37,000.000	43,395.08	33,615.98	(9,779.10)
CT6F55041102	68389XBH7	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	453,000.000	498,145.83	382,925.43	(115,220.40)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	68389XBJ3	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	25,000.000	19,032.75	19,566.25	533.50
CT6F55041102	68389XBT1	ORACLE CORP 2.500% 04/01/2025 DD 04/01/20	22,000.000	23,052.92	21,164.88	(1,888.04)
CT6F55041102	68389XBU8	ORACLE CORP 2.800% 04/01/2027 DD 04/01/20	385,000.000	408,685.43	357,360.85	(51,324.58)
CT6F55041102	68389XBW4	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	69,000.000	74,173.78	53,497.77	(20,676.01)
CT6F55041102	68389XCD5	ORACLE CORP 2.300% 03/25/2028 DD 03/24/21	112,000.000	113,929.50	98,911.68	(15,017.82)
CT6F55041102	693304AY3	PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20	22,000.000	23,063.48	16,664.78	(6,398.70)
CT6F55041102	693304BA4	PECO ENERGY CO 3.050% 03/15/2051 DD 03/08/21	22,000.000	21,710.01	17,341.94	(4,368.07)
CT6F55041102	69335PDZ5	PFS FINANCING CORP A A 144A 0.710% 04/15/2026 DD 02/16/21	140,000.000	139,991.49	132,050.80	(7,940.69)
CT6F55041102	694308JG3	PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20	7,000.000	6,699.91	5,589.57	(1,110.34)
CT6F55041102	694308JN8	PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	53,000.000	59,091.82	44,187.16	(14,904.66)
CT6F55041102	694308JT5	PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21	36,000.000	36,363.96	30,161.88	(6,202.08)
CT6F55041102	701094AN4	PARKER-HANNIFIN CORP 3.250% 06/14/2029 DD 06/14/19	81,000.000	87,875.67	75,838.68	(12,036.99)
CT6F55041102	70556MAB8	PEGASUS AVIATION LEA 1 A2 144A 8.370% 03/25/2030 DD 03/21/00	190,000.000	104,112.72	190.00	(103,922.72)
CT6F55041102	709599AZ7	PENSKE TRUCK LEASING CO L 144A 3.950% 03/10/2025 DD 03/08/18	141,000.000	157,307.66	141,067.68	(16,239.98)
CT6F55041102	709599BE3	PENSKE TRUCK LEASING CO L 144A 4.450% 01/29/2026 DD 01/29/19	87,000.000	98,351.76	87,558.54	(10,793.22)
CT6F55041102	709599BG8	PENSKE TRUCK LEASING CO L 144A 2.700% 11/01/2024 DD 09/17/19	55,000.000	56,100.55	53,668.45	(2,432.10)
CT6F55041102	71644EAJ1	SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	16,000.000	22,230.56	18,752.80	(3,477.76)
CT6F55041102	718172CR8	PHILIP MORRIS INTERNATIONAL IN 0.875% 05/01/2026 DD 11/02/20	25,000.000	25,038.50	22,477.50	(2,561.00)
CT6F55041102	720186AL9	PIEDMONT NATURAL GAS CO INC 3.500% 06/01/2029 DD 05/24/19	56,000.000	63,619.92	53,230.24	(10,389.68)
CT6F55041102	74340XBP5	PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20	20,000.000	19,775.80	15,724.20	(4,051.60)
CT6F55041102	74949LAB8	RELX CAPITAL INC 3.500% 03/16/2023 DD 03/16/18	241,000.000	243,391.75	241,918.21	(1,473.54)
CT6F55041102	74949LAD4	RELX CAPITAL INC 3.000% 05/22/2030 DD 05/22/20	207,000.000	219,531.70	187,893.90	(31,637.80)
CT6F55041102	75419TAA1	RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20	343,000.000	359,503.75	351,575.00	(7,928.75)
CT6F55041102	75513ECN9	RAYTHEON TECHNOLOGIES CORP 2.375% 03/15/2032 DD 11/16/21	38,000.000	35,504.54	33,149.68	(2,354.86)
CT6F55041102	75513ECP4	RAYTHEON TECHNOLOGIES CORP 3.030% 03/15/2052 DD 11/16/21	52,000.000	52,482.76	40,704.56	(11,778.20)
CT6F55041102	760759BA7	REPUBLIC SERVICES INC 2.375% 03/15/2033 DD 11/08/21	25,000.000	24,948.50	21,044.25	(3,904.25)
CT6F55041102	761713BB1	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	18,000.000	22,106.65	16,468.38	(5,638.27)
CT6F55041102	775109CD1	ROGERS COMMUNICATIONS INC 144A 4.550% 03/15/2052 DD 03/11/22	95,000.000	93,971.15	88,342.40	(5,628.75)
CT6F55041102	78355HKM0	RYDER SYSTEM INC 2.875% 06/01/2022 DD 05/22/19	215,000.000	217,025.30	215,000.00	(2,025.30)
CT6F55041102	78355HKQ1	RYDER SYSTEM INC 4.625% 06/01/2025 DD 04/06/20	205,000.000	234,365.60	208,222.60	(26,143.00)
CT6F55041102	78448YAJ0	SMB PRIVATE EDUCAT A APT2 144A 1.070% 01/15/2053 DD 02/09/21	356,809.890	356,280.25	321,278.76	(35,001.49)
CT6F55041102	78449PAC3	SMB PRIVATE EDUCATI A A2B 144A VAR RT 02/15/2036 DD 03/21/18	105,226.920	105,226.92	103,544.34	(1,682.58)
CT6F55041102	785592AJ5	SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14	100,000.000	106,055.00	103,319.00	(2,736.00)
CT6F55041102	785592AS5	SABINE PASS LIQUEFACTION LLC 5.000% 03/15/2027 DD 03/15/17	79,000.000	91,367.81	81,357.36	(10,010.45)
CT6F55041102	785592AU0	SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	133,000.000	148,435.00	131,469.17	(16,965.83)
CT6F55041102	785592AX4	SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	55,000.000	57,569.60	55,022.55	(2,547.05)
CT6F55041102	80281LAM7	SANTANDER UK GROUP HOLDINGS PL VAR RT 08/21/2026 DD 08/21/20	200,000.000	199,488.00	182,688.00	(16,800.00)
CT6F55041102	81180WBC4	SEAGATE HDD CAYMAN 4.091% 06/01/2029 DD 06/18/20	99,000.000	104,460.08	93,289.68	(11,170.40)
CT6F55041102	81211KAY6	SEALED AIR CORP 144A 4.000% 12/01/2027 DD 11/26/19	130,000.000	134,468.75	122,092.10	(12,376.65)
CT6F55041102	824348AX4	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	28,000.000	35,545.44	26,603.92	(8,941.52)
CT6F55041102	83208AAA1	*SMB PRIVATE EDUCAT C APT1 144A 1.390% 01/15/2053 DD 05/27/21	143,862.340	143,833.86	131,822.50	(12,011.36)
CT6F55041102	83401AAB4	SOFI PROFESSIONAL D A2FX 144A 3.600% 02/25/2048 DD 09/21/18	69,657.420	70,762.14	69,173.30	(1,588.84)
CT6F55041102	83406EAC9	SOFI PROFESSIONAL L A A2B 144A 2.950% 02/25/2042 DD 01/24/18	32,519.540	32,407.21	32,114.67	(292.54)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	852061AS9	SPRINT COMMUNICATIONS LLC 6.000% 11/15/2022 DD 11/14/12	2,235,000.000	2,355,825.50	2,264,055.00	(91,770.50)
CT6F55041102	85207UAF2	SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	916,000.000	991,512.50	962,056.48	(29,456.02)
CT6F55041102	85573DAA7	*STARWOOD MORTGAGE RE 2 A1 144A VAR RT 04/25/2060 DD 05/01/20	0.020	0.02	0.02	0.00
CT6F55041102	857477BA0	STATE STREET CORP VAR RT 12/31/2049 DD 09/27/18	55,000.000	55,000.00	52,250.00	(2,750.00)
CT6F55041102	86765BAU3	ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17	174,000.000	184,256.63	168,793.92	(15,462.71)
CT6F55041102	86803UAD3	SUNTORY HOLDINGS LTD 144A 2.250% 10/16/2024 DD 10/16/19	200,000.000	199,672.00	192,262.00	(7,410.00)
CT6F55041102	87264ABD6	T-MOBILE USA INC 3.750% 04/15/2027 DD 04/15/21	479,000.000	524,176.43	471,379.11	(52,797.32)
CT6F55041102	87264ABN4	T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	232,000.000	173,079.53	179,619.04	6,539.51
CT6F55041102	87264ABR5	T-MOBILE USA INC 2.250% 02/15/2026 DD 01/14/21	185,000.000	185,000.00	172,975.00	(12,025.00)
CT6F55041102	87264ACD5	T-MOBILE USA INC 144A 3.375% 04/15/2029 DD 03/23/21	223,000.000	233,453.13	206,694.24	(26,758.89)
CT6F55041102	87264ACP8	T-MOBILE USA INC 144A 2.700% 03/15/2032 DD 12/06/21	33,000.000	29,700.99	28,588.23	(1,112.76)
CT6F55041102	874060AX4	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20	388,000.000	393,373.80	332,907.88	(60,465.92)
CT6F55041102	875127BJ0	TAMPA ELECTRIC CO 3.450% 03/15/2051 DD 03/18/21	27,000.000	28,223.10	22,068.45	(6,154.65)
CT6F55041102	87612BBG6	TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17	35,000.000	34,387.50	34,212.50	(175.00)
CT6F55041102	87612GAB7	TARGA RESOURCES CORP 4.950% 04/15/2052 DD 04/06/22	55,000.000	56,043.23	50,351.95	(5,691.28)
CT6F55041102	87666YAA5	*TAUBMAN CENTERS COM DPM A 144A VAR RT 05/15/2037 DD 05/16/22	195,000.000	193,047.27	191,119.50	(1,927.77)
CT6F55041102	882384AC4	TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12	15,000.000	14,898.15	15,000.90	102.75
CT6F55041102	882384AD2	TEXAS EASTERN TRANSMISSIO 144A 3.500% 01/15/2028 DD 01/09/18	108,000.000	111,645.32	103,441.32	(8,204.00)
CT6F55041102	883203BX8	TEXTRON INC 3.650% 03/15/2027 DD 03/06/17	63,000.000	67,865.81	62,049.33	(5,816.48)
CT6F55041102	883203BY6	TEXTRON INC 3.375% 03/01/2028 DD 09/13/17	23,000.000	25,097.83	22,050.79	(3,047.04)
CT6F55041102	893574AH6	TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	233,000.000	292,620.11	261,959.57	(30,660.54)
CT6F55041102	893574AK9	TRANSCONTINENTAL GAS PIPE LINE 4.000% 03/15/2028 DD 09/15/18	259,000.000	274,004.27	255,666.67	(18,337.60)
CT6F55041102	893574AR4	TRANSCONTINENTAL GAS PIPE LINE 3.950% 05/15/2050 DD 11/15/20	24,000.000	25,084.26	20,492.16	(4,592.10)
CT6F55041102	893647BK2	TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20	1,215,000.000	1,300,861.50	1,265,191.65	(35,669.85)
CT6F55041102	90184LAG7	TWITTER INC 144A 3.875% 12/15/2027 DD 12/09/19	206,000.000	207,130.75	198,225.56	(8,905.19)
CT6F55041102	907818EW4	UNION PACIFIC CORP 4.500% 09/10/2048 DD 06/08/18	11,000.000	15,189.02	10,993.40	(4,195.62)
CT6F55041102	907818FX1	UNION PACIFIC CORP 2.800% 02/14/2032 DD 02/14/22	20,000.000	19,918.60	18,206.40	(1,712.20)
CT6F55041102	90931GAA7	UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20	97,386.781	102,368.76	99,065.73	(3,303.03)
CT6F55041102	90932JAA0	UNITED AIRLINES 2019-2 CLASS A 2.700% 11/01/2033 DD 09/13/19	50,962.880	51,602.15	44,343.31	(7,258.84)
CT6F55041102	90932KAA7	UNITED AIRLINES 2019-2 CLASS B 3.500% 11/01/2029 DD 09/13/19	40,320.090	40,464.15	36,493.31	(3,970.84)
CT6F55041102	90932LAA5	UNITED AIRLINES 2015-1 CLASS A 3.450% 06/01/2029 DD 11/17/15	11,744.933	11,018.53	11,106.01	87.48
CT6F55041102	90932PAB4	UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14	0.008	0.01	0.01	0.00
CT6F55041102	90932QAB2	UNITED AIRLINES 2014-2 CLASS B 4.625% 03/03/2024 DD 08/11/14	63,546.262	56,401.35	63,663.82	7,262.47
CT6F55041102	90932VAA3	UNITED AIRLINES 2020-1 CLASS B 4.875% 07/15/2027 DD 02/01/21	20,750.000	20,750.00	20,095.96	(654.04)
CT6F55041102	90933JAA9	UNITED AIRLINES 2016-2 CLASS B 3.650% 04/07/2027 DD 11/06/17	1,229.154	1,186.75	1,128.83	(57.92)
CT6F55041102	913017CX5	RAYTHEON TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18	132,000.000	171,247.56	134,200.44	(37,047.12)
CT6F55041102	913017CY3	RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18	239,000.000	279,685.10	241,942.09	(37,743.01)
CT6F55041102	92343VEU4	VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19	75,000.000	84,277.50	74,416.50	(9,861.00)
CT6F55041102	92343VFE9	VERIZON COMMUNICATIONS INC 3.150% 03/22/2030 DD 03/20/20	783,000.000	851,446.49	731,235.87	(120,210.62)
CT6F55041102	92343VFL3	VERIZON COMMUNICATIONS INC 1.500% 09/18/2030 DD 09/18/20	52,000.000	49,759.84	43,002.44	(6,757.40)
CT6F55041102	92343VGB4	VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	26,000.000	26,700.44	22,037.34	(4,663.10)
CT6F55041102	92343VGH1	VERIZON COMMUNICATIONS INC 2.100% 03/22/2028 DD 03/22/21	86,000.000	88,249.76	78,432.00	(9,817.76)
CT6F55041102	92343VGJ7	VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21	173,000.000	152,163.06	153,362.77	1,199.71

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	92343VGN8	VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	163,000.000	150,313.08	139,752.94	(10,560.14)
CT6F55041102	92564RAA3	VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19	203,000.000	203,447.50	192,772.86	(10,674.64)
CT6F55041102	92564RAD7	VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20	33,000.000	30,030.00	30,536.22	506.22
CT6F55041102	92564RAG0	VICI PROPERTIES LP / VICI 144A 4.625% 06/15/2025 DD 12/15/21	19,000.000	18,477.50	18,621.90	144.40
CT6F55041102	92564RAH8	VICI PROPERTIES LP / VICI 144A 4.500% 09/01/2026 DD 03/01/22	13,000.000	12,350.00	12,422.93	72.93
CT6F55041102	925650AC7	VICI PROPERTIES LP 4.950% 02/15/2030 DD 04/29/22	90,000.000	89,793.90	88,466.40	(1,327.50)
CT6F55041102	92763MAA3	VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19	664,000.000	691,127.50	660,560.48	(30,567.02)
CT6F55041102	92840VAE2	VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19	180,000.000	198,376.53	168,514.20	(29,862.33)
CT6F55041102	928563AE5	VMWARE INC 4.650% 05/15/2027 DD 04/07/20	75,000.000	86,905.65	76,101.00	(10,804.65)
CT6F55041102	928668AZ5	VOLKSWAGEN GROUP OF AMERI 144A 2.700% 09/26/2022 DD 09/26/19	205,000.000	208,874.50	205,110.70	(3,763.80)
CT6F55041102	9393364J9	WASHINGTON MUTUAL MSC M RA1 3A VAR RT 01/25/2035 DD 04/01/05	12,888.361	13,050.19	12,729.58	(320.61)
CT6F55041102	94973VBL0	ELEVANCE HEALTH INC 4.850% 08/15/2054 DD 08/12/14	17,000.000	21,854.86	16,692.81	(5,162.05)
CT6F55041102	95000U2V4	WELLS FARGO & CO VAR RT 03/24/2028 DD 03/24/22	77,000.000	77,000.00	74,892.51	(2,107.49)
CT6F55041102	95000U2X0	WELLS FARGO & CO VAR RT 04/25/2026 DD 04/25/22	191,000.000	191,000.00	191,263.58	263.58
CT6F55041102	95000U2Z5	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	70,000.000	70,000.00	68,796.00	(1,204.00)
CT6F55041102	958102AQ8	WESTERN DIGITAL CORP 2.850% 02/01/2029 DD 12/10/21	45,000.000	42,194.70	38,531.70	(3,663.00)
CT6F55041102	960413BA9	WESTLAKE CORP 3.375% 08/15/2061 DD 08/19/21	42,000.000	40,707.24	30,257.64	(10,449.60)
CT6F55041102	970648AJ0	WILLIS NORTH AMERICA INC 2.950% 09/15/2029 DD 09/10/19	51,000.000	53,902.92	45,529.74	(8,373.18)
CT6F55041102	NABDFWYC4	*UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031	0.000	0.00	0.00	0.00
	TOTAL CORPORATE DEBT INSTRUMENTS			**63,694,507.25**	**57,960,508.50**	**(5,733,998.75)**
CORPORATE STOCK - PREFERRED						
CT6F55041102	060505FL3	BANK OF AMERICA CORP VAR RT 12/31/2049 DD 03/15/18	80,000.000	84,506.25	75,562.40	(8,943.85)
CT6F55041102	064058AF7	BANK OF NEW YORK MELLON CORP/T VAR RT 12/31/2049 DD 08/01/16	65,000.000	63,438.97	59,224.10	(4,214.87)
CT6F55041102	808513AP0	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 10/31/16	90,000.000	90,000.00	88,190.10	(1,809.90)
CT6F55041102	857477AQ6	STATE STREET CORP VAR RT 12/31/2049 DD 05/21/15	14,000.000	14,562.59	13,978.30	(584.29)
	TOTAL CORPORATE STOCK - PREFERRED			**252,507.81**	**236,954.90**	**(15,552.91)**
CORPORATE STOCK - COMMON						
CT6F54204402	00191U102	ASGN INC	9,819.000	349,419.18	935,063.37	585,644.19
CT6F54204402	00215F107	ATN INTERNATIONAL INC	8,371.000	477,341.16	369,077.39	(108,263.77)
CT6F54204402	002474104	AZZ INC	5,896.000	225,330.24	263,904.96	38,574.72
CT6F54204402	00404A109	ACADIA HEALTHCARE CO INC	17,348.000	613,937.56	1,234,657.16	620,719.60
CT6F54204402	004498101	ACI WORLDWIDE INC	23,957.000	518,434.15	638,214.48	119,780.33
CT6F54204402	007973100	ADVANCED ENERGY INDUSTRIES INC	9,564.000	446,843.16	779,083.44	332,240.28
CT6F54204402	011532108	ALAMOS GOLD INC	29,900.000	256,474.14	223,353.00	(33,121.14)
CT6F54204402	012348108	ALBANY INTERNATIONAL CORP	9,606.000	471,164.58	810,746.40	339,581.82
CT6F54204402	018522300	ALLETE INC	12,146.000	661,004.73	753,294.92	92,290.19
CT6F54204402	02208R106	ALTRA INDUSTRIAL MOTION CORP	13,453.000	387,935.28	527,492.13	139,556.85
CT6F54204402	04208T108	ARMADA HOFFLER PROPERTIES INC	29,764.000	355,317.66	410,147.92	54,830.26
CT6F54204402	05368M106	AVID BIOSERVICES INC	12,463.000	131,889.69	166,630.31	34,740.62
CT6F54204402	05478C105	AZEK CO INC/THE	16,063.000	404,380.94	338,447.41	(65,933.53)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F54204402	05589G102	BRP GROUP INC	22,232.000	450,084.77	560,691.04	110,606.27
CT6F54204402	06652K103	BANKUNITED INC	11,638.000	396,430.21	484,839.08	88,408.87
CT6F54204402	06652V208	BANNER CORP	5,630.000	299,566.23	327,159.30	27,593.07
CT6F54204402	067806109	BARNES GROUP INC	16,611.000	691,528.50	598,494.33	(93,034.17)
CT6F54204402	077454106	BELDEN INC	10,142.000	469,213.25	583,976.36	114,763.11
CT6F54204402	08160H101	BENCHMARK ELECTRONICS INC	16,005.000	353,312.13	407,967.45	54,655.32
CT6F54204402	084680107	BERKSHIRE HILLS BANCORP INC	6,968.000	158,311.23	181,934.48	23,623.25
CT6F54204402	10316T104	BOX INC	23,570.000	552,129.06	615,412.70	63,283.64
CT6F54204402	124411109	BYLINE BANCORP INC	28,623.000	535,026.11	715,002.54	179,976.43
CT6F54204402	128030202	CAL-MAINE FOODS INC	5,257.000	224,407.50	250,916.61	26,509.11
CT6F54204402	128126109	CALAMP CORP	41,734.000	531,778.39	302,988.84	(228,789.55)
CT6F54204402	146229109	CARTER'S INC	9,340.000	701,552.53	719,647.00	18,094.47
CT6F54204402	147448104	CASELLA WASTE SYSTEMS INC	6,907.000	144,044.92	494,403.06	350,358.14
CT6F54204402	159864107	CHARLES RIVER LABORATORIES INT	2,452.000	244,323.37	573,964.16	329,640.79
CT6F54204402	163086101	CHEFS' WAREHOUSE INC/THE	6,693.000	141,704.78	239,140.89	97,436.11
CT6F54204402	16359R103	CHEMED CORP	1,589.000	344,266.35	769,711.60	425,445.25
CT6F54204402	19249H103	COHERUS BIOSCIENCES INC	34,248.000	563,939.53	251,380.32	(312,559.21)
CT6F54204402	199333105	COLUMBUS MCKINNON CORP/NY	13,186.000	338,975.91	445,027.50	106,051.59
CT6F54204402	20369C106	COMMUNITY HEALTHCARE TRUST INC	14,486.000	439,401.95	545,832.48	106,430.53
CT6F54204402	219798105	QUIDELORTHO CORP	5,304.000	248,591.53	504,039.12	255,447.59
CT6F54204402	227483104	CROSS COUNTRY HEALTHCARE INC	37,436.000	372,598.82	660,745.40	288,146.58
CT6F54204402	23204G100	CUSTOMERS BANCORP INC	14,146.000	302,095.13	584,229.80	282,134.67
CT6F54204402	250565108	DESIGNER BRANDS INC	29,853.000	572,136.53	463,617.09	(108,519.44)
CT6F54204402	267475101	DYCOM INDUSTRIES INC	12,184.000	610,548.38	1,134,452.24	523,903.86
CT6F54204402	28238P109	EHEALTH INC	8,660.000	443,982.03	90,930.00	(353,052.03)
CT6F54204402	29109X106	ASPEN TECHNOLOGY INC	2,098.780	385,854.59	406,092.94	20,238.35
CT6F54204402	298736109	EURONET WORLDWIDE INC	5,076.000	333,052.15	615,008.16	281,956.01
CT6F54204402	302941109	FTI CONSULTING INC	1,902.000	216,909.23	319,536.00	102,626.77
CT6F54204402	343873105	FLUSHING FINANCIAL CORP	17,180.000	383,514.34	396,858.00	13,343.66
CT6F54204402	405024100	HAEMONETICS CORP	4,903.000	411,202.14	310,163.78	(101,038.36)
CT6F54204402	415864107	HARSCO CORP	37,371.000	606,558.08	310,179.30	(296,378.78)
CT6F54204402	42226A107	HEALTHEQUITY INC	8,753.000	535,142.70	547,762.74	12,620.04
CT6F54204402	446150104	HUNTINGTON BANCSHARES INC/OH	22,295.000	258,977.15	309,454.60	50,477.45
CT6F54204402	447462102	HURON CONSULTING GROUP INC	15,940.000	776,061.76	955,124.80	179,063.04
CT6F54204402	45031U101	ISTAR INC	29,904.000	499,542.74	520,329.60	20,786.86
CT6F54204402	45667G103	INFINERA CORP	33,232.000	283,284.51	190,419.36	(92,865.15)
CT6F54204402	45765U103	INSIGHT ENTERPRISES INC	5,882.000	242,895.18	581,259.24	338,364.06
CT6F54204402	465741106	ITRON INC	13,820.000	779,113.52	713,250.20	(65,863.32)
CT6F54204402	46590V100	JBG SMITH PROPERTIES	7,234.000	211,187.32	186,709.54	(24,477.78)
CT6F54204402	466032109	J & J SNACK FOODS CORP	1,939.000	304,814.00	248,618.58	(56,195.42)
CT6F54204402	48242W106	KBR INC	16,113.000	461,478.42	801,782.88	340,304.46
CT6F54204402	48666K109	KB HOME	9,061.000	366,132.52	312,513.89	(53,618.63)
CT6F54204402	49926D109	KNOWLES CORP	37,166.000	647,108.00	714,330.52	67,222.52

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F54204402	53635B107	LIQUIDITY SERVICES INC	14,523.000	251,107.50	196,931.88	(54,175.62)
CT6F54204402	55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL	14,668.000	293,073.52	799,552.68	506,479.16
CT6F54204402	577128101	MATTHEWS INTERNATIONAL CORP	16,406.000	607,210.98	530,898.16	(76,312.82)
CT6F54204402	58502B106	PEDIATRIX MEDICAL GROUP INC	12,496.000	440,276.58	241,422.72	(198,853.86)
CT6F54204402	589378108	MERCURY SYSTEMS INC	12,020.000	465,597.39	718,916.20	253,318.81
CT6F54204402	589889104	MERIT MEDICAL SYSTEMS INC	18,220.000	521,588.35	1,118,525.80	596,937.45
CT6F54204402	60783X104	MODIVCARE INC	7,826.000	369,061.29	746,835.18	377,773.89
CT6F54204402	610236101	MONRO INC	12,002.000	667,551.17	569,134.84	(98,416.33)
CT6F54204402	633707104	NATIONAL BANK HOLDINGS CORP	21,855.000	548,917.68	890,591.25	341,673.57
CT6F54204402	65290C105	NEXTIER OILFIELD SOLUTIONS INC	71,026.000	618,522.26	774,183.40	155,661.14
CT6F54204402	67000B104	NOVANTA INC	4,363.000	198,726.89	536,474.48	337,747.59
CT6F54204402	67018T105	NU SKIN ENTERPRISES INC	12,780.000	586,500.39	596,187.00	9,686.61
CT6F54204402	675232102	OCEANEERING INTERNATIONAL INC	19,049.000	406,042.92	242,303.28	(163,739.64)
CT6F54204402	68243Q106	1-800-FLOWERS.COM INC	24,554.000	299,281.00	239,647.04	(59,633.96)
CT6F54204402	69478X105	PACIFIC PREMIER BANCORP INC	14,397.000	413,653.19	468,766.32	55,113.13
CT6F54204402	695263103	PACWEST BANCORP	12,552.000	460,897.04	396,392.16	(64,504.88)
CT6F54204402	71639T106	PETIQ INC	15,260.000	477,362.98	261,861.60	(215,501.38)
CT6F54204402	74112D101	PRESTIGE CONSUMER HEALTHCARE I	11,815.000	416,383.75	659,513.30	243,129.55
CT6F54204402	76680V108	RING ENERGY INC	70,076.000	501,708.51	311,137.44	(190,571.07)
CT6F54204402	775133101	ROGERS CORP	3,781.000	380,822.12	1,003,401.78	622,579.66
CT6F54204402	78469C103	SP PLUS CORP	20,461.000	561,543.99	653,933.56	92,389.57
CT6F54204402	82669G104	SIGNATURE BANK/NEW YORK NY	1,254.000	119,793.35	271,202.58	151,409.23
CT6F54204402	827048109	SILGAN HOLDINGS INC	12,361.000	335,516.31	541,535.41	206,019.10
CT6F54204402	83413U100	SLR INVESTMENT CORP	25,211.000	466,716.91	400,854.90	(65,862.01)
CT6F54204402	83570H108	SONOS INC	24,962.000	329,590.31	552,409.06	222,818.75
CT6F54204402	85254J102	STAG INDUSTRIAL INC	21,706.000	480,398.84	722,809.80	242,410.96
CT6F54204402	86614U100	SUMMIT MATERIALS INC	6,433.000	169,566.39	175,685.23	6,118.84
CT6F54204402	868459108	SUPERNUS PHARMACEUTICALS INC	18,140.000	499,423.51	505,561.80	6,138.29
CT6F54204402	88224Q107	TEXAS CAPITAL BANCSHARES INC	8,460.000	479,053.93	478,243.80	(810.13)
CT6F54204402	88830R101	TITAN MACHINERY INC	15,595.000	267,760.52	411,863.95	144,103.43
CT6F54204402	89469A104	TREEHOUSE FOODS INC	12,179.000	560,522.30	500,800.48	(59,721.82)
CT6F54204402	90338N202	US XPRESS ENTERPRISES INC	74,807.000	611,032.84	221,428.72	(389,604.12)
CT6F54204402	90984P303	UNITED COMMUNITY BANKS INC/GA	14,276.000	476,709.06	448,694.68	(28,014.38)
CT6F54204402	913259107	UNITIL CORP	14,603.000	691,932.38	844,199.43	152,267.05
CT6F54204402	923451108	VERITEX HOLDINGS INC	18,960.000	458,448.40	653,361.60	194,913.20
CT6F54204402	92552R406	VIAD CORP	13,820.000	575,135.65	416,258.40	(158,877.25)
CT6F54204402	929089100	VOYA FINANCIAL INC	6,898.000	365,882.02	473,271.78	107,389.76
CT6F54204402	929566107	WABASH NATIONAL CORP	23,994.000	289,475.75	368,307.90	78,832.15
CT6F54204402	929740108	WESTINGHOUSE AIR BRAKE TECHNOL	6,889.000	395,563.27	650,734.94	255,171.67
CT6F54204402	971378104	WILLSCOT MOBILE MINI HOLDINGS	16,900.000	252,291.33	603,837.00	351,545.67
CT6F54204402	98156Q108	WORLD WRESTLING ENTERTAINMENT	9,103.000	318,474.97	607,807.31	289,332.34
CT6F54204402	98390M103	XPERI HOLDING CORP	13,773.000	407,038.77	226,703.58	(180,335.19)
CT6F54204402	G4412G101	HERBALIFE NUTRITION LTD	14,579.000	488,564.57	317,676.41	(170,888.16)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F54204402	N00985106	AERCAP HOLDINGS NV	15,171.000	493,644.38	750,054.24	256,409.86
CT6F54204402	NABKLRLX0	NEXTIER OILFIELD SOLUTIONS INC	686.000	13,034.00	7,477.40	(5,556.60)
CT6F54204402	Y0207T100	ARDMORE SHIPPING CORP	77,417.000	670,629.28	540,370.66	(130,258.62)
CT6F54204402	Y41053102	INTERNATIONAL SEAWAYS INC	8,515.000	157,397.68	205,466.95	48,069.27
CT6F54204502	00724F101	ADOBE INC	9,502.000	575,683.12	3,957,392.96	3,381,709.84
CT6F54204502	00783V104	ADYEN NV ADR	161,344.000	1,461,680.18	2,501,316.03	1,039,635.85
CT6F54204502	009066101	AIRBNB INC	18,963.000	2,937,864.08	2,292,057.81	(645,806.27)
CT6F54204502	02079K107	ALPHABET INC	2,150.000	954,589.25	4,903,677.00	3,949,087.75
CT6F54204502	02079K305	ALPHABET INC	2,122.000	950,020.11	4,828,059.28	3,878,039.17
CT6F54204502	023135106	AMAZON.COM INC	4,151.000	4,191,957.06	9,979,792.69	5,787,835.63
CT6F54204502	03027X100	AMERICAN TOWER CORP	4,130.000	932,498.21	1,057,816.90	125,318.69
CT6F54204502	037833100	APPLE INC	58,653.000	1,012,255.44	8,729,912.52	7,717,657.08
CT6F54204502	169656105	CHIPOTLE MEXICAN GRILL INC	1,343.000	906,355.23	1,883,624.65	977,269.42
CT6F54204502	22160K105	COSTCO WHOLESALE CORP	6,251.000	1,186,764.82	2,914,341.22	1,727,576.40
CT6F54204502	22788C105	CROWDSTRIKE HOLDINGS INC	14,472.000	3,353,442.68	2,315,375.28	(1,038,067.40)
CT6F54204502	235851102	DANAHER CORP	12,529.000	1,956,537.05	3,305,400.78	1,348,863.73
CT6F54204502	252131107	DEXCOM INC	3,644.000	617,184.39	1,085,693.36	468,508.97
CT6F54204502	30303M102	META PLATFORMS INC	10,083.000	1,046,259.56	1,952,472.12	906,212.56
CT6F54204502	38141G104	GOLDMAN SACHS GROUP INC/THE	6,058.000	1,968,782.78	1,980,057.30	11,274.52
CT6F54204502	437076102	HOME DEPOT INC/THE	11,436.000	1,793,536.74	3,462,249.00	1,668,712.26
CT6F54204502	443573100	HUBSPOT INC	1,388.000	971,344.64	468,713.72	(502,630.92)
CT6F54204502	444859102	HUMANA INC	4,859.000	1,871,873.01	2,207,103.57	335,230.56
CT6F54204502	46120E602	INTUITIVE SURGICAL INC	11,757.000	2,485,389.86	2,676,363.48	190,973.62
CT6F54204502	48251W104	KKR & CO INC	14,605.000	1,069,414.00	800,500.05	(268,913.95)
CT6F54204502	492089107	KERING SA ADR	36,303.000	1,794,156.65	1,982,216.41	188,059.76
CT6F54204502	518439104	ESTEE LAUDER COS INC/THE	11,753.000	1,562,054.17	2,992,901.45	1,430,847.28
CT6F54204502	532457108	ELI LILLY & CO	15,170.000	2,310,049.63	4,754,884.80	2,444,835.17
CT6F54204502	550021109	LULULEMON ATHLETICA INC	9,687.000	1,664,084.03	2,835,288.03	1,171,204.00
CT6F54204502	57636Q104	MASTERCARD INC	11,242.000	1,297,849.72	4,023,174.54	2,725,324.82
CT6F54204502	57667L107	MATCH GROUP INC	9,280.000	992,415.99	731,078.40	(261,337.59)
CT6F54204502	594918104	MICROSOFT CORP	31,847.000	2,264,699.72	8,658,243.89	6,393,544.17
CT6F54204502	64110L106	NETFLIX INC	5,336.000	855,668.84	1,053,539.84	197,871.00
CT6F54204502	654106103	NIKE INC	31,546.000	1,518,347.56	3,749,242.10	2,230,894.54
CT6F54204502	670100205	NOVO NORDISK A/S ADR	10,980.000	1,150,024.91	1,212,192.00	62,167.09
CT6F54204502	67066G104	NVIDIA CORP	39,957.000	1,327,600.99	7,460,771.04	6,133,170.05
CT6F54204502	771049103	ROBLOX CORP	16,884.000	1,425,403.46	505,506.96	(919,896.50)
CT6F54204502	78409V104	S&P GLOBAL INC	7,434.000	1,267,152.88	2,598,034.32	1,330,881.44
CT6F54204502	79466L302	SALESFORCE INC	33,642.000	3,052,512.57	5,390,794.08	2,338,281.51
CT6F54204502	806857108	SCHLUMBERGER LTD	39,600.000	1,668,757.94	1,820,016.00	151,258.06
CT6F54204502	82509L107	SHOPIFY INC	3,606.000	2,939,710.99	1,352,682.72	(1,587,028.27)
CT6F54204502	833445109	SNOWFLAKE INC	10,830.000	3,022,358.54	1,382,449.50	(1,639,909.04)
CT6F54204502	852234103	BLOCK INC	15,524.000	3,019,814.79	1,358,505.24	(1,661,309.55)
CT6F54204502	872540109	TJX COS INC/THE	30,522.000	1,999,592.77	1,940,283.54	(59,309.23)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F54204502	88160R101	TESLA INC	13,822.000	765,858.57	10,480,669.72	9,714,811.15
CT6F54204502	88339J105	TRADE DESK INC/THE	32,793.000	929,144.64	1,706,875.65	777,731.01
CT6F54204502	90138F102	TWILIO INC	11,912.000	2,091,696.65	1,252,785.04	(838,911.61)
CT6F54204502	90353T100	UBER TECHNOLOGIES INC	95,216.000	3,613,237.21	2,209,011.20	(1,404,226.01)
CT6F54204502	91324P102	UNITEDHEALTH GROUP INC	3,229.000	1,572,671.08	1,604,102.62	31,431.54
CT6F54204502	92826C839	VISA INC	24,658.000	2,739,829.72	5,231,687.86	2,491,858.14
CT6F54204502	98138H101	WORKDAY INC	11,879.000	1,231,147.92	1,856,687.70	625,539.78
CT6F54204502	98980F104	ZOOMINFO TECHNOLOGIES INC	21,367.000	1,315,769.25	863,013.13	(452,756.12)
CT6F54204502	G06242104	ATLASSIAN CORP PLC	11,568.000	2,915,021.23	2,051,237.76	(863,783.47)
CT6F54204502	L8681T102	SPOTIFY TECHNOLOGY SA	9,007.000	2,368,451.05	1,015,719.39	(1,352,731.66)
CT6F54204602	46284V101	IRON MOUNTAIN INC	509.000	18,093.27	27,435.10	9,341.83
CT6F54204902	09857L108	BOOKING HOLDINGS INC	3,228.000	5,751,892.32	7,242,211.68	1,490,319.36
CT6F54204902	40415F101	HDFC BANK LTD ADR	111,539.000	5,442,378.88	6,421,300.23	978,921.35
CT6F54204902	550021109	LULULEMON ATHLETICA INC	16,918.000	6,564,004.25	4,951,729.42	(1,612,274.83)
CT6F54204902	58733R102	MERCADOLIBRE INC	6,606.000	5,862,515.29	5,191,523.28	(670,992.01)
CT6F54204902	874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	116,075.000	6,443,526.19	11,061,947.50	4,618,421.31
CT6F54204902	EA5289833	ERSTE GROUP BANK AG	143,405.000	5,486,263.68	4,456,591.81	(1,029,671.87)
CT6F54204902	ED4846280	SAP SE	65,647.000	9,327,114.33	6,525,396.32	(2,801,718.01)
CT6F54204902	ED5727976	SIEMENS AG	54,329.000	9,169,216.38	7,126,000.81	(2,043,215.57)
CT6F54204902	ED5756025	BAYERISCHE MOTOREN WERKE AG	61,566.000	5,308,290.01	5,317,756.32	9,466.31
CT6F54204902	ED5889503	INFINEON TECHNOLOGIES AG	184,592.000	5,272,610.25	5,722,716.57	450,106.32
CT6F54204902	EDBD2P9X9	KNORR-BREMSE AG	47,966.000	4,749,348.63	3,266,967.86	(1,482,380.77)
CT6F54204902	EDBQV0SV6	ZALANDO SE	96,960.000	8,689,971.41	3,931,418.94	(4,758,552.47)
CT6F54204902	EEB288C92	IBERDROLA SA	513,369.000	5,452,225.01	6,068,660.09	616,435.08
CT6F54204902	EF4834109	SCHNEIDER ELECTRIC SE	49,484.000	4,423,603.94	6,840,376.20	2,416,772.26
CT6F54204902	EF5641560	CARREFOUR SA	261,192.000	5,651,625.62	5,324,630.73	(326,994.89)
CT6F54204902	EFB11ZRK7	LEGRAND SA	47,425.000	4,386,332.08	4,092,772.76	(293,559.32)
CT6F54204902	EI4076838	INTESA SANPAOLO SPA	2,863,140.000	6,213,156.71	6,227,825.18	14,668.47
CT6F54204902	EIBNGN9Z1	FINECOBANK BANCA FINECO SPA	339,754.000	6,010,614.61	4,793,372.59	(1,217,242.02)
CT6F54204902	ENB929F49	ASML HOLDING NV	17,319.000	3,979,981.50	9,944,396.61	5,964,415.11
CT6F54204902	ENBP6MXT5	SHELL PLC	291,112.000	5,240,375.01	8,716,311.75	3,475,936.74
CT6F54204902	ES5962281	CHOCOLADEFABRIKEN LINDT & SPRU	476.000	4,006,515.02	4,787,063.79	780,548.77
CT6F54204902	ES7110384	ROCHE HOLDING AG	25,441.000	7,316,730.87	8,663,024.77	1,346,293.90
CT6F54204902	ES7123874	NESTLE SA	83,075.000	7,772,227.78	10,140,081.37	2,367,853.59
CT6F54204902	ES7333374	LONZA GROUP AG	8,395.000	2,238,012.97	5,055,129.10	2,817,116.13
CT6F54204902	ESBCRWZ17	CIE FINANCIERE RICHEMONT SA	40,909.000	2,621,354.06	4,538,805.64	1,917,451.58
CT6F54204902	ESBF2DSG4	SIKA AG	13,334.000	2,671,642.04	3,693,262.74	1,021,620.70
CT6F54204902	EX0237407	DIAGEO PLC	111,299.000	3,687,374.31	5,154,927.27	1,467,552.96
CT6F54204902	EX0540529	HSBC HOLDINGS PLC	882,308.000	6,128,195.32	5,926,814.88	(201,380.44)
CT6F54204902	EX0925282	GSK PLC	375,352.000	7,703,912.20	8,196,170.43	492,258.23
CT6F54204902	EX0989528	ASTRAZENECA PLC	69,990.000	8,171,204.96	9,221,305.82	1,050,100.86
CT6F54204902	EX3174300	BURBERRY GROUP PLC	220,057.000	5,012,130.88	4,750,797.15	(261,333.73)
CT6F54204902	EXB0744B8	BUNZL PLC	120,895.000	3,130,942.30	4,215,911.01	1,084,968.71

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F54204902	EXB24CGK6	RECKITT BENCKISER GROUP PLC	90,779.000	7,731,558.49	7,022,410.53	(709,147.96)
CT6F54204902	EXB2B0DG6	RELX PLC	184,403.000	5,628,740.37	5,289,494.58	(339,245.79)
CT6F54204902	EXBDR05C3	NATIONAL GRID PLC	380,883.000	4,767,377.57	5,621,114.35	853,736.78
CT6F54204902	EXBH4HKS0	VODAFONE GROUP PLC	2,710,364.000	4,637,318.58	4,460,445.33	(176,873.25)
CT6F54204902	EXBLGZ985	TESCO PLC	1,501,088.000	5,123,871.77	4,899,816.92	(224,054.85)
CT6F54204902	FH6267352	HONG KONG EXCHANGES & CLEARING HK/00388	94,366.000	3,136,942.34	4,079,885.70	942,943.36
CT6F54204902	FHB4TX8S5	AIA GROUP LTD HK/01299	862,400.000	6,513,554.31	8,892,704.79	2,379,150.48
CT6F54204902	FHBK6YZP8	ALIBABA GROUP HOLDING LTD HK/09988	567,400.000	7,260,850.05	6,960,920.53	(299,929.52)
CT6F54204902	FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	153,500.000	7,180,203.53	7,090,439.81	(89,763.72)
CT6F54204902	FJ6132107	BRIDGESTONE CORP	210,600.000	8,318,927.96	8,321,192.74	2,264.78
CT6F54204902	FJ6763968	SMC CORP	10,300.000	3,996,364.05	5,333,149.57	1,336,785.52
CT6F54204902	FJ6821501	SONY GROUP CORP	72,800.000	4,638,694.80	6,855,859.41	2,217,164.61
CT6F54204902	FJBQRRZ08	RECRUIT HOLDINGS CO LTD	171,100.000	5,393,138.39	6,296,299.36	903,160.97
CT6F54204902	LBB7FQV66	RAIA DROGASIL SA	353,358.000	1,531,232.76	1,539,873.10	8,640.34
CT6F54204902	LBBG36ZK8	B3 SA - BRASIL BOLSA BALCAO	1,781,925.000	5,038,905.31	4,802,089.69	(236,815.62)
CT6F54204902	NC2180635	CANADIAN NATIONAL RAILWAY CO	54,745.000	5,634,223.13	6,224,790.21	590,567.08
CT6F54204902	SDBN4MYF8	VESTAS WIND SYSTEMS A/S	233,462.000	5,425,250.66	5,952,063.28	526,812.62
CT6F54204902	SN7133606	EQUINOR ASA	178,236.000	2,773,878.00	6,836,927.20	4,063,049.20
CT6F54204902	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	708,572.000	7,264,197.15	6,958,507.05	(305,690.10)
CT6F55035002	656568508	NORTEL NETWORKS CORP	281.000	0.00	0.00	0.00
CT6F55035402	007924103	AEGON NV	198,000.000	1,223,288.83	1,063,260.00	(160,028.83)
CT6F55035402	02043Q107	ALNYLAM PHARMACEUTICALS INC	7,500.000	525,509.98	943,500.00	417,990.02
CT6F55035402	02079K107	ALPHABET INC	2,775.000	1,743,973.76	6,329,164.50	4,585,190.74
CT6F55035402	02079K305	ALPHABET INC	775.000	1,051,544.17	1,763,311.00	711,766.83
CT6F55035402	025816109	AMERICAN EXPRESS CO	10,300.000	791,422.19	1,738,846.00	947,423.81
CT6F55035402	03524A108	ANHEUSER-BUSCH INBEV SA/NV ADR	40,000.000	2,274,213.18	2,268,000.00	(6,213.18)
CT6F55035402	05722G100	BAKER HUGHES CO	39,100.000	1,077,815.46	1,406,818.00	329,002.54
CT6F55035402	060505104	BANK OF AMERICA CORP	61,300.000	998,530.44	2,280,360.00	1,281,829.56
CT6F55035402	064058100	BANK OF NEW YORK MELLON CORP/T	91,500.000	3,195,276.61	4,264,815.00	1,069,538.39
CT6F55035402	09061G101	BIOMARIN PHARMACEUTICAL INC	21,800.000	1,655,167.49	1,637,834.00	(17,333.49)
CT6F55035402	09857L108	BOOKING HOLDINGS INC	1,025.000	1,649,345.64	2,299,649.00	650,303.36
CT6F55035402	10922N103	BRIGHTHOUSE FINANCIAL INC	12,000.000	541,667.67	589,440.00	47,772.33
CT6F55035402	110122108	BRISTOL-MYERS SQUIBB CO	28,500.000	1,567,069.10	2,150,325.00	583,255.90
CT6F55035402	125523100	CIGNA CORP	27,500.000	4,654,603.07	7,377,975.00	2,723,371.93
CT6F55035402	126650100	CVS HEALTH CORP	21,500.000	1,503,932.35	2,080,125.00	576,192.65
CT6F55035402	14040H105	CAPITAL ONE FINANCIAL CORP	50,800.000	2,768,531.42	6,495,288.00	3,726,756.58
CT6F55035402	14448C104	CARRIER GLOBAL CORP	28,500.000	502,848.29	1,120,335.00	617,486.71
CT6F55035402	150870103	CELANESE CORP	9,000.000	478,093.43	1,408,680.00	930,586.57
CT6F55035402	16119P108	CHARTER COMMUNICATIONS INC	9,800.000	3,289,446.26	4,967,914.00	1,678,467.74
CT6F55035402	17275R102	CISCO SYSTEMS INC	74,500.000	2,875,279.04	3,356,225.00	480,945.96
CT6F55035402	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	46,000.000	2,845,139.64	3,436,200.00	591,060.36
CT6F55035402	20030N101	COMCAST CORP	121,000.000	3,293,177.24	5,357,880.00	2,064,702.76
CT6F55035402	20825C104	CONOCOPHILLIPS	35,000.000	1,704,317.33	3,932,600.00	2,228,282.67

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55035402	24703L202	DELL TECHNOLOGIES INC	32,300.000	829,987.85	1,613,062.00	783,074.15
CT6F55035402	25470M109	DISH NETWORK CORP	58,000.000	1,822,326.97	1,324,140.00	(498,186.97)
CT6F55035402	28414H103	ELANCO ANIMAL HEALTH INC	79,000.000	2,240,639.27	1,872,300.00	(368,339.27)
CT6F55035402	30303M102	META PLATFORMS INC	16,250.000	3,913,987.37	3,146,650.00	(767,337.37)
CT6F55035402	31428X106	FEDEX CORP	25,800.000	3,870,159.92	5,794,164.00	1,924,004.08
CT6F55035402	31620M106	FIDELITY NATIONAL INFORMATION	9,600.000	937,794.08	1,003,200.00	65,405.92
CT6F55035402	337738108	FISERV INC	54,500.000	5,759,123.00	5,459,810.00	(299,313.00)
CT6F55035402	35137L105	FOX CORP	71,000.000	2,377,346.49	2,521,210.00	143,863.51
CT6F55035402	35137L204	FOX CORP	25,000.000	810,305.02	817,750.00	7,444.98
CT6F55035402	36467J108	GAMING AND LEISURE PROPERTIES	11,400.000	516,490.10	533,748.00	17,257.90
CT6F55035402	364760108	GAP INC/THE	65,000.000	1,228,431.83	716,950.00	(511,481.83)
CT6F55035402	369604301	GENERAL ELECTRIC CO	42,000.000	3,581,380.14	3,288,180.00	(293,200.14)
CT6F55035402	375558103	GILEAD SCIENCES INC	65,000.000	4,459,486.15	4,215,250.00	(244,236.15)
CT6F55035402	37733W105	GSK PLC ADR	130,000.000	4,890,568.46	5,707,000.00	816,431.54
CT6F55035402	38141G104	GOLDMAN SACHS GROUP INC/THE	11,500.000	1,777,345.22	3,758,775.00	1,981,429.78
CT6F55035402	40434L105	HP INC	96,500.000	1,553,941.97	3,748,060.00	2,194,118.03
CT6F55035402	42824C109	HEWLETT PACKARD ENTERPRISE CO	185,000.000	1,710,182.84	2,886,000.00	1,175,817.16
CT6F55035402	438128308	HONDA MOTOR CO LTD ADR	70,500.000	2,103,148.42	1,755,450.00	(347,698.42)
CT6F55035402	45337C102	INCYTE CORP	29,000.000	2,264,016.33	2,200,810.00	(63,206.33)
CT6F55035402	48203R104	JUNIPER NETWORKS INC	67,000.000	1,722,767.31	2,055,560.00	332,792.69
CT6F55035402	534187109	LINCOLN NATIONAL CORP	7,100.000	174,953.18	411,303.00	236,349.82
CT6F55035402	59156R108	METLIFE INC	96,000.000	3,511,834.34	6,469,440.00	2,957,605.66
CT6F55035402	594837403	MICRO FOCUS INTERNATIONAL PLC ADR	54,500.000	707,756.08	256,150.00	(451,606.08)
CT6F55035402	594918104	MICROSOFT CORP	14,500.000	659,128.61	3,942,115.00	3,282,986.39
CT6F55035402	595017104	MICROCHIP TECHNOLOGY INC	45,000.000	1,725,752.73	3,269,250.00	1,543,497.27
CT6F55035402	60871R209	MOLSON COORS BEVERAGE CO	48,700.000	2,535,636.09	2,719,408.00	183,771.91
CT6F55035402	65249B109	NEWS CORP	16,500.000	169,506.50	287,100.00	117,593.50
CT6F55035402	66987V109	NOVARTIS AG ADR	37,900.000	2,616,858.34	3,446,626.00	829,767.66
CT6F55035402	674599105	OCCIDENTAL PETROLEUM CORP	145,300.000	6,498,300.54	10,070,743.00	3,572,442.46
CT6F55035402	674599162	OCCIDENTAL PETROLEUM CO CW27 WTS EXP 08/03/2027	19,500.000	96,525.00	923,325.00	826,800.00
CT6F55035402	68902V107	OTIS WORLDWIDE CORP	9,100.000	551,054.98	677,040.00	125,985.02
CT6F55035402	70450Y103	PAYPAL HOLDINGS INC	12,000.000	937,847.14	1,022,520.00	84,672.86
CT6F55035402	74915M100	QURATE RETAIL INC	81,000.000	763,274.16	292,410.00	(470,864.16)
CT6F55035402	75513E101	RAYTHEON TECHNOLOGIES CORP	59,000.000	3,806,796.68	5,612,080.00	1,805,283.32
CT6F55035402	75886F107	REGENERON PHARMACEUTICALS INC	3,800.000	2,314,376.50	2,526,012.00	211,635.50
CT6F55035402	771195104	ROCHE HOLDING AG ADR	32,900.000	1,276,382.07	1,400,355.60	123,973.53
CT6F55035402	80105N105	SANOFI ADR	145,000.000	6,744,750.32	7,721,250.00	976,499.68
CT6F55035402	806857108	SCHLUMBERGER LTD	39,900.000	1,723,468.27	1,833,804.00	110,335.73
CT6F55035402	808513105	CHARLES SCHWAB CORP/THE	115,500.000	2,917,772.99	8,096,550.00	5,178,777.01
CT6F55035402	857477103	STATE STREET CORP	37,500.000	2,453,487.87	2,718,375.00	264,887.13
CT6F55035402	872590104	T-MOBILE US INC	25,500.000	2,818,671.65	3,398,895.00	580,223.35
CT6F55035402	89832Q109	TRUIST FINANCIAL CORP	25,500.000	867,071.38	1,268,370.00	401,298.62
CT6F55035402	902104108	II-VI INC	18,500.000	1,138,673.82	1,156,250.00	17,576.18

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55035402	91324P102	UNITEDHEALTH GROUP INC	5,800.000	889,841.96	2,881,324.00	1,991,482.04
CT6F55035402	928563402	VMWARE INC	40,256.000	3,532,843.71	5,156,793.60	1,623,949.89
CT6F55035402	949746101	WELLS FARGO & CO	191,900.000	6,853,999.50	8,783,263.00	1,929,263.50
CT6F55035402	969457100	WILLIAMS COS INC/THE	125,000.000	2,523,598.66	4,632,500.00	2,108,901.34
CT6F55035402	98956P102	ZIMMER BIOMET HOLDINGS INC	6,400.000	767,361.73	769,344.00	1,982.27
CT6F55035402	G51502105	JOHNSON CONTROLS INTERNATIONAL	77,000.000	2,623,511.51	4,197,270.00	1,573,758.49
CT6F55035402	G5960L103	MEDTRONIC PLC	7,000.000	608,482.70	701,050.00	92,567.30
CT6F55035402	H42097107	UBS GROUP AG	68,000.000	1,198,525.72	1,283,160.00	84,634.28
CT6F55035402	H84989104	TE CONNECTIVITY LTD	20,000.000	1,017,845.81	2,587,800.00	1,569,954.19
CT6F55035402	N53745100	LYONDELLBASELL INDUSTRIES NV	3,165.000	167,689.19	361,601.25	193,912.06
CT6F55039302	00090Q103	ADT INC	118,312.000	1,120,913.75	884,973.76	(235,939.99)
CT6F55039302	00507V109	ACTIVISION BLIZZARD INC	18,879.000	1,136,550.44	1,470,296.52	333,746.08
CT6F55039302	015271109	ALEXANDRIA REAL ESTATE EQUITIE	7,787.000	1,158,719.81	1,292,252.65	133,532.84
CT6F55039302	03852U106	ARAMARK	65,156.000	2,393,912.89	2,245,927.32	(147,985.57)
CT6F55039302	03990B101	ARES MANAGEMENT CORP	21,283.000	812,213.32	1,514,711.11	702,497.79
CT6F55039302	12504L109	CBRE GROUP INC	18,280.000	928,242.53	1,514,315.20	586,072.67
CT6F55039302	14040H105	CAPITAL ONE FINANCIAL CORP	9,343.000	700,016.68	1,194,595.98	494,579.30
CT6F55039302	15135B101	CENTENE CORP	27,826.000	1,653,747.28	2,266,149.44	612,402.16
CT6F55039302	205887102	CONAGRA BRANDS INC	45,205.000	1,392,987.96	1,486,792.45	93,804.49
CT6F55039302	21037T109	CONSTELLATION ENERGY CORP	37,265.000	1,608,558.92	2,313,411.20	704,852.28
CT6F55039302	253868103	DIGITAL REALTY TRUST INC	12,069.000	1,523,372.19	1,684,711.71	161,339.52
CT6F55039302	25659T107	DOLBY LABORATORIES INC	13,273.000	1,128,181.04	1,030,250.26	(97,930.78)
CT6F55039302	256746108	DOLLAR TREE INC	15,965.000	1,833,606.27	2,559,668.45	726,062.18
CT6F55039302	26884L109	EQT CORP	62,389.000	1,131,658.34	2,977,203.08	1,845,544.74
CT6F55039302	28414H103	ELANCO ANIMAL HEALTH INC	76,231.000	2,209,530.65	1,806,674.70	(402,855.95)
CT6F55039302	29261A100	ENCOMPASS HEALTH CORP	26,964.000	1,826,195.03	1,767,220.56	(58,974.47)
CT6F55039302	29476L107	EQUITY RESIDENTIAL	23,457.000	1,456,240.21	1,802,201.31	345,961.10
CT6F55039302	29605J106	ESAB CORP	0.666	40.32	33.30	(7.02)
CT6F55039302	298736109	EURONET WORLDWIDE INC	15,189.000	2,082,349.19	1,840,299.24	(242,049.95)
CT6F55039302	30161N101	EXELON CORP	34,540.000	928,421.05	1,697,641.00	769,219.95
CT6F55039302	30212P303	EXPEDIA GROUP INC	15,120.000	1,846,493.10	1,955,469.60	108,976.50
CT6F55039302	35671D857	FREEPORT-MCMORAN INC	30,754.000	480,415.26	1,201,866.32	721,451.06
CT6F55039302	37940X102	GLOBAL PAYMENTS INC	15,250.000	2,247,475.39	1,998,360.00	(249,115.39)
CT6F55039302	418056107	HASBRO INC	21,758.000	1,727,483.68	1,952,780.50	225,296.82
CT6F55039302	446150104	HUNTINGTON BANCSHARES INC/OH	93,651.000	1,101,647.36	1,299,875.88	198,228.52
CT6F55039302	50212V100	LPL FINANCIAL HOLDINGS INC	9,153.000	1,030,833.22	1,795,727.07	764,893.85
CT6F55039302	50540R409	LABORATORY CORP OF AMERICA HOL	4,485.000	844,018.92	1,106,539.20	262,520.28
CT6F55039302	55087P104	LYFT INC	40,419.000	1,940,023.18	714,607.92	(1,225,415.26)
CT6F55039302	60871R209	MOLSON COORS BEVERAGE CO	30,869.000	1,698,894.80	1,723,724.96	24,830.16
CT6F55039302	61945C103	MOSAIC CO/THE	6,968.000	131,395.67	436,545.20	305,149.53
CT6F55039302	64125C109	NEUROCRINE BIOSCIENCES INC	10,330.000	998,135.15	965,751.70	(32,383.45)
CT6F55039302	651229106	NEWELL BRANDS INC	55,215.000	1,189,558.76	1,183,809.60	(5,749.16)
CT6F55039302	651639106	NEWMONT CORP	35,596.000	1,736,802.31	2,415,188.60	678,386.29

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55039302	654902204	NOKIA OYJ ADR	365,874.000	1,938,794.15	1,833,028.74	(105,765.41)
CT6F55039302	69351T106	PPL CORP	51,033.000	1,439,513.94	1,540,175.94	100,662.00
CT6F55039302	723787107	PIONEER NATURAL RESOURCES CO	7,230.000	1,250,006.68	2,009,506.20	759,499.52
CT6F55039302	733174700	POPULAR INC	20,005.000	1,058,957.28	1,634,608.55	575,651.27
CT6F55039302	74762E102	QUANTA SERVICES INC	15,963.000	587,124.17	1,899,597.00	1,312,472.83
CT6F55039302	759351604	REINSURANCE GROUP OF AMERICA I	12,730.000	1,246,026.04	1,602,070.50	356,044.46
CT6F55039302	767744105	RITCHIE BROS AUCTIONEERS INC	29,700.000	1,745,482.30	1,787,643.00	42,160.70
CT6F55039302	803607100	SAREPTA THERAPEUTICS INC	19,645.000	1,671,101.99	1,430,548.90	(240,553.09)
CT6F55039302	830566105	SKECHERS USA INC	37,924.000	1,164,546.37	1,494,205.60	329,659.23
CT6F55039302	848637104	SPLUNK INC	14,059.000	2,033,649.69	1,441,891.04	(591,758.65)
CT6F55039302	876030107	TAPESTRY INC	28,709.000	1,115,334.17	990,460.50	(124,873.67)
CT6F55039302	88087E100	TERMINIX GLOBAL HOLDINGS INC	22,805.000	1,035,357.64	989,965.05	(45,392.59)
CT6F55039302	904311107	UNDER ARMOUR INC	80,215.000	1,523,333.05	848,674.70	(674,658.35)
CT6F55039302	91307C102	UNITED THERAPEUTICS CORP	8,041.000	1,466,540.21	1,852,163.94	385,623.73
CT6F55039302	91913Y100	VALERO ENERGY CORP	18,551.000	1,533,349.31	2,404,209.60	870,860.29
CT6F55039302	92556V106	VIATRIS INC	96,574.000	1,533,363.26	1,184,962.98	(348,400.28)
CT6F55039302	92840M102	VISTRA CORP	60,260.000	1,158,431.47	1,589,056.20	430,624.73
CT6F55039302	929089100	VOYA FINANCIAL INC	27,737.000	1,499,236.38	1,903,035.57	403,799.19
CT6F55039302	958102105	WESTERN DIGITAL CORP	28,782.000	1,568,940.89	1,746,779.58	177,838.69
CT6F55039302	98888T107	ZIMVIE INC	0.500	15.48	10.89	(4.59)
CT6F55039302	98954M200	ZILLOW GROUP INC	8,997.000	302,245.61	358,980.30	56,734.69
CT6F55039302	98956P102	ZIMMER BIOMET HOLDINGS INC	13,165.000	1,699,640.34	1,582,564.65	(117,075.69)
CT6F55039302	G0450A105	ARCH CAPITAL GROUP LTD	29,130.000	1,075,047.47	1,382,509.80	307,462.33
CT6F55039302	G21810109	CLARIVATE PLC	75,820.000	1,329,356.73	1,119,861.40	(209,495.33)
CT6F55039302	G66721104	NORWEGIAN CRUISE LINE HOLDINGS	70,478.000	1,956,780.04	1,128,352.78	(828,427.26)
CT6F55039302	H01301128	ALCON INC	14,272.000	805,202.36	1,066,546.56	261,344.20
CT6F55039302	N20944109	CNH INDUSTRIAL NV	127,859.000	1,109,748.28	1,908,934.87	799,186.59
CT6F55039402	000380204	ABCAM PLC ADR	21,570.000	409,841.14	320,530.20	(89,310.94)
CT6F55039402	00751Y106	ADVANCE AUTO PARTS INC	11,700.000	1,718,697.49	2,221,362.00	502,664.51
CT6F55039402	00971T101	AKAMAI TECHNOLOGIES INC	15,300.000	1,647,845.63	1,545,912.00	(101,933.63)
CT6F55039402	016255101	ALIGN TECHNOLOGY INC	4,000.000	1,145,257.90	1,110,560.00	(34,697.90)
CT6F55039402	031100100	AMETEK INC	20,400.000	1,235,345.76	2,477,988.00	1,242,642.24
CT6F55039402	038336103	APTARGROUP INC	13,100.000	1,141,435.60	1,402,879.00	261,443.40
CT6F55039402	04342Y104	ASANA INC	33,800.000	1,297,327.40	734,812.00	(562,515.40)
CT6F55039402	070830104	BATH & BODY WORKS INC	11,600.000	618,313.73	475,832.00	(142,481.73)
CT6F55039402	090572207	BIO-RAD LABORATORIES INC	1,750.000	713,479.13	941,132.50	227,653.37
CT6F55039402	09073M104	BIO-TECHNE CORP	3,600.000	778,363.93	1,331,028.00	552,664.07
CT6F55039402	100557107	BOSTON BEER CO INC/THE	2,000.000	1,191,718.61	710,600.00	(481,118.61)
CT6F55039402	148806102	CATALENT INC	10,100.000	494,094.17	1,040,906.00	546,811.83
CT6F55039402	171340102	CHURCH & DWIGHT CO INC	3,900.000	302,953.12	351,234.00	48,280.88
CT6F55039402	189054109	CLOROX CO/THE	8,300.000	1,530,640.17	1,206,488.00	(324,152.17)
CT6F55039402	216648402	COOPER COS INC/THE	3,200.000	668,795.05	1,122,368.00	453,572.95
CT6F55039402	22160N109	COSTAR GROUP INC	20,400.000	1,626,850.86	1,243,176.00	(383,674.86)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55039402	229899109	CULLEN/FROST BANKERS INC	6,200.000	500,626.99	774,876.00	274,249.01
CT6F55039402	24906P109	DENTSPLY SIRONA INC	29,300.000	1,530,582.80	1,159,108.00	(371,474.80)
CT6F55039402	252131107	DEXCOM INC	2,400.000	1,013,802.50	715,056.00	(298,746.50)
CT6F55039402	28176E108	EDWARDS LIFESCIENCES CORP	22,000.000	1,047,609.92	2,218,700.00	1,171,090.08
CT6F55039402	303075105	FACTSET RESEARCH SYSTEMS INC	1,065.000	461,491.78	406,595.70	(54,896.08)
CT6F55039402	34959J108	FORTIVE CORP	40,900.000	2,586,017.27	2,526,393.00	(59,624.27)
CT6F55039402	358039105	FRESHPET INC	18,200.000	2,064,444.13	1,309,854.00	(754,590.13)
CT6F55039402	363576109	ARTHUR J GALLAGHER & CO	13,040.000	678,087.76	2,111,697.60	1,433,609.84
CT6F55039402	368736104	GENERAC HOLDINGS INC	9,400.000	2,611,555.78	2,322,552.00	(289,003.78)
CT6F55039402	384109104	GRACO INC	19,700.000	1,412,153.06	1,247,010.00	(165,143.06)
CT6F55039402	440452100	HORMEL FOODS CORP	19,100.000	864,689.70	929,597.00	64,907.30
CT6F55039402	45167R104	IDEX CORP	9,400.000	1,435,861.27	1,800,570.00	364,708.73
CT6F55039402	45168D104	IDEXX LABORATORIES INC	580.000	209,101.73	227,139.60	18,037.87
CT6F55039402	457985208	INTEGRA LIFESCIENCES HOLDINGS	19,800.000	812,119.61	1,240,272.00	428,152.39
CT6F55039402	513272104	LAMB WESTON HOLDINGS INC	15,700.000	1,043,092.66	1,061,006.00	17,913.34
CT6F55039402	527064109	LESLIE'S INC	75,900.000	1,786,692.07	1,473,978.00	(312,714.07)
CT6F55039402	56600D107	MARAVAI LIFESCIENCES HOLDINGS	17,750.000	649,053.52	552,912.50	(96,141.02)
CT6F55039402	574795100	MASIMO CORP	5,935.000	953,298.00	833,452.05	(119,845.95)
CT6F55039402	579780206	MCCORMICK & CO INC/MD	17,600.000	1,521,351.91	1,631,872.00	110,520.09
CT6F55039402	655663102	NORDSON CORP	7,435.000	1,238,761.73	1,619,937.80	381,176.07
CT6F55039402	665859104	NORTHERN TRUST CORP	11,500.000	891,665.31	1,285,125.00	393,459.69
CT6F55039402	67059N108	NUTANIX INC	40,500.000	1,472,289.01	656,100.00	(816,189.01)
CT6F55039402	679295105	OKTA INC	9,800.000	1,330,200.13	813,890.00	(516,310.13)
CT6F55039402	69608A108	PALANTIR TECHNOLOGIES INC	49,000.000	459,021.28	425,320.00	(33,701.28)
CT6F55039402	697435105	PALO ALTO NETWORKS INC	3,200.000	547,412.52	1,608,896.00	1,061,483.48
CT6F55039402	72703H101	PLANET FITNESS INC	12,550.000	930,761.51	883,143.50	(47,618.01)
CT6F55039402	743606105	PROSPERITY BANCSHARES INC	13,200.000	736,179.26	957,000.00	220,820.74
CT6F55039402	74624M102	PURE STORAGE INC	57,500.000	1,140,078.99	1,364,475.00	224,396.01
CT6F55039402	773903109	ROCKWELL AUTOMATION INC	7,700.000	1,563,904.53	1,641,640.00	77,735.47
CT6F55039402	78486Q101	SVB FINANCIAL GROUP	2,200.000	375,108.97	1,074,854.00	699,745.03
CT6F55039402	832696405	J M SMUCKER CO/THE	10,200.000	1,179,708.15	1,278,774.00	99,065.85
CT6F55039402	871607107	SYNOPSYS INC	4,000.000	505,247.14	1,276,800.00	771,552.86
CT6F55039402	875372203	TANDEM DIABETES CARE INC	11,800.000	1,058,697.23	804,406.00	(254,291.23)
CT6F55039402	88087E100	TERMINIX GLOBAL HOLDINGS INC	6,745.000	318,338.62	292,800.45	(25,538.17)
CT6F55039402	891092108	TORO CO/THE	19,700.000	1,536,861.74	1,625,053.00	88,191.26
CT6F55039402	892356106	TRACTOR SUPPLY CO	4,900.000	375,056.74	918,064.00	543,007.26
CT6F55039402	892672106	TRADEWEB MARKETS INC	22,045.000	1,150,834.02	1,490,462.45	339,628.43
CT6F55039402	90384S303	ULTA BEAUTY INC	2,500.000	549,773.73	1,057,750.00	507,976.27
CT6F55039402	922475108	VEEVA SYSTEMS INC	6,700.000	820,360.24	1,140,742.00	320,381.76
CT6F55039402	92345Y106	VERISK ANALYTICS INC	6,300.000	1,160,024.68	1,101,996.00	(58,028.68)
CT6F55039402	941848103	WATERS CORP	7,200.000	1,308,690.68	2,361,240.00	1,052,549.32
CT6F55039402	98138H101	WORKDAY INC	9,600.000	1,179,364.43	1,500,480.00	321,115.57
CT6F55039402	98936J101	ZENDESK INC	9,470.000	1,068,873.10	866,031.50	(202,841.60)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55039402	98980G102	ZSCALER INC	7,600.000	550,502.91	1,163,484.00	612,981.09
CT6F55039402	G3223R108	EVEREST RE GROUP LTD	8,800.000	1,982,963.91	2,486,000.00	503,036.09
CT6F55039402	G8473T100	STERIS PLC	7,700.000	1,480,927.31	1,757,140.00	276,212.69
CT6F55041002	999G05015	NEWPORT BRIDGES LLCCA IRONWORK PENSION 550410	383,177.000	717,017.56	383,177.00	(333,840.56)
	TOTAL CORPORATE STOCK - COMMON			**715,758,981.77**	**901,661,615.44**	**185,902,633.67**
PARTNERSHIP/JOINT VENTURE INTEREST						
CT6F54204202	99VVAX2K1	HBK MULTI - STRATEGY OFFSHORE FUND LTD CLASS A: SUBCLASS A	50,775.323	60,295,719.51	70,248,854.98	9,953,135.47
CT6F54204402	Y11082206	CAPITAL PRODUCT PARTNERS LP	11,032.000	227,199.39	166,141.92	(61,057.47)
CT6F55038202	999139827	RREEF AMERICA REIT II	518,160.083	41,235,446.29	82,000,981.43	40,765,535.14
CT6F55038202	999302227	ASB ALLEGIANCE REAL ESTATE FD	63,535.368	71,189,934.94	116,878,792.22	45,688,857.28
CT6F55038202	99VVASEH6	HEITMAN AMERICA REAL ESTATE TRUST LP	72,948.366	71,136,085.00	110,737,903.97	39,601,818.97
CT6F55038402	99VVA5G84	CONTRARIAN DISTRESSED RE III	16,252,543.000	10,852,026.47	16,252,543.00	5,400,516.53
CT6F55038402	99VVADTG5	WEST RIVER REAL EST	2,839,144.000	7,517,948.95	2,839,144.00	(4,678,804.95)
CT6F55038402	99VVAFDL6	CONTRARIAN DISTRESSED REAL ESTATE DEBT FUND II	0.100	0.00	0.10	0.10
CT6F55038402	99VVB6E26	LOCUST PT SRS HOUSING DEBT II LP	12,308,892.000	11,836,530.00	12,308,892.00	472,362.00
CT6F55038402	99VVB6VZ4	APOLLO ACCORD OFFSHR FD III B	868,559.960	1,137,573.11	868,559.96	(269,013.15)
CT6F55038402	99VVBJRT5	HAMMES PARTNERS III LP	13,129,829.000	13,371,601.26	13,129,829.00	(241,772.26)
CT6F55038402	99VVBP3M2	LOCUST PT PRIVATE CREDIT FD	24,967,731.000	19,528,383.00	24,967,731.00	5,439,348.00
CT6F55038402	99VVCAF25	APOLLO ACCORD OFFSHORE FUND IV LP	379,149.430	429,604.96	379,149.43	(50,455.53)
CT6F55041002	99VVB2897	ELLIOT INTERNATIONAL LTD	18,269.082	32,158,600.00	36,247,807.96	4,089,207.96
	TOTAL PARTNERSHIP/JOINT VENTURE INTEREST			**340,916,652.88**	**487,026,330.97**	**146,109,678.09**
OTHER INVESTMENTS						
CT6F55041102	040114HS2	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2030 DD 09/04/2020	114,054.000	59,687.97	33,304.91	(26,383.06)
CT6F55041102	040114HT0	ARGENTINE REPUBLIC GOVERNMENT STEP 07/09/2035 DD 09/04/2020	333,955.000	144,847.77	90,722.22	(54,125.55)
CT6F55041102	040114HX1	ARGENTINE REPUBLIC GOVERNMENT 1.000% 07/09/2029 DD 09/04/20	12,528.000	6,964.15	3,698.39	(3,265.76)
CT6F55041102	13063A5G5	CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	50,000.000	74,602.50	68,813.00	(5,789.50)
CT6F55041102	13077DRW4	CALIFORNIA ST UNIV REVENUE 2.719% 11/01/2052 DD 07/29/21	45,000.000	45,000.00	35,148.60	(9,851.40)
CT6F55041102	168863DN5	CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20	125,000.000	123,937.50	110,261.25	(13,676.25)
CT6F55041102	168863DP0	CHILE GOVERNMENT INTERNATIONAL 2.450% 01/31/2031 DD 05/12/20	130,000.000	129,987.00	114,769.20	(15,217.80)
CT6F55041102	195325BD6	COLOMBIA GOVERNMENT INTERNATIO 8.125% 05/21/2024 DD 01/21/04	205,000.000	259,158.12	219,132.70	(40,025.42)
CT6F55041102	195325DP7	COLOMBIA GOVERNMENT INTERNATIO 4.500% 03/15/2029 DD 10/12/18	65,000.000	70,336.54	60,126.95	(10,209.59)
CT6F55041102	195325DR3	COLOMBIA GOVERNMENT INTERNATIO 3.000% 01/30/2030 DD 01/30/20	330,000.000	333,143.04	272,256.60	(60,886.44)
CT6F55041102	195325DZ5	COLOMBIA GOVERNMENT INTERNATIO 3.250% 04/22/2032 DD 04/22/21	120,000.000	118,838.40	96,350.40	(22,488.00)
CT6F55041102	4423313K8	HOUSTON TX 3.961% 03/01/2047 DD 12/22/17	60,000.000	62,984.40	56,895.00	(6,089.40)
CT6F55041102	455780CF1	INDONESIA GOVERNMENT INTERNATI 4.100% 04/24/2028 DD 04/24/18	35,000.000	34,479.12	35,270.20	791.08
CT6F55041102	455780CQ7	INDONESIA GOVERNMENT INTERNATI 2.850% 02/14/2030 DD 01/14/20	120,000.000	122,362.50	111,282.00	(11,080.50)
CT6F55041102	455780CV6	INDONESIA GOVERNMENT INTERNATI 1.850% 03/12/2031 DD 01/12/21	110,000.000	105,600.00	93,209.60	(12,390.40)
CT6F55041102	455780CY0	INDONESIA GOVERNMENT INTERNATI 2.150% 07/28/2031 DD 07/28/21	130,000.000	125,580.00	113,081.80	(12,498.20)
CT6F55041102	486661AF8	KAZAKHSTAN GOVERNMENT INT 144A 4.875% 10/14/2044 DD 10/14/14	130,000.000	159,250.00	117,772.20	(41,477.80)
CT6F55041102	544495VY7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/2045 DD 12/02/10	105,000.000	154,730.10	136,217.55	(18,512.55)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	563469UY9	PROVINCE OF MANITOBA CANADA 1.500% 10/25/2028 DD 10/25/21	520,000.000	518,112.40	468,540.80	(49,571.60)
CT6F55041102	6461366S5	NEW JERSEY ST TRANSPRTN TRUST 4.131% 06/15/2042 DD 12/18/19	25,000.000	25,000.00	21,631.25	(3,368.75)
CT6F55041102	646140EA7	NEW JERSEY ST TURNPIKE AUTH TU 2.782% 01/01/2040 DD 02/04/21	15,000.000	15,000.00	11,839.80	(3,160.20)
CT6F55041102	64990FPJ7	NEW YORK ST DORM AUTH ST PERSO 5.000% 02/15/2031 DD 01/03/20	100,000.000	130,645.00	116,585.00	(14,060.00)
CT6F55041102	698299BK9	PANAMA GOVERNMENT INTERNATIONA 3.160% 01/23/2030 DD 07/23/19	210,000.000	233,856.00	193,395.30	(40,460.70)
CT6F55041102	698299BM5	PANAMA GOVERNMENT INTERNATIONA 4.500% 04/01/2056 DD 04/01/20	140,000.000	162,630.00	119,940.80	(42,689.20)
CT6F55041102	698299BN3	PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20	245,000.000	229,565.00	200,395.30	(29,169.70)
CT6F55041102	715638BM3	PERUVIAN GOVERNMENT INTERNATIO 5.625% 11/18/2050 DD 11/18/10	64,000.000	90,815.52	70,965.12	(19,850.40)
CT6F55041102	715638BU5	PERUVIAN GOVERNMENT INTERNATIO 4.125% 08/25/2027 DD 08/25/15	70,000.000	74,410.00	70,074.90	(4,335.10)
CT6F55041102	715638DF6	PERUVIAN GOVERNMENT INTERNATIO 2.783% 01/23/2031 DD 04/23/20	135,000.000	135,877.50	119,148.30	(16,729.20)
CT6F55041102	715638DU3	PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034 DD 11/02/21	105,000.000	104,123.25	90,316.80	(13,806.45)
CT6F55041102	718286CC9	PHILIPPINE GOVERNMENT INTERNAT 3.000% 02/01/2028 DD 02/01/18	200,000.000	186,250.00	193,060.00	6,810.00
CT6F55041102	718286CJ4	PHILIPPINE GOVERNMENT INTERNAT 2.457% 05/05/2030 DD 05/05/20	200,000.000	217,200.00	180,172.00	(37,028.00)
CT6F55041102	718286CN5	PHILIPPINE GOVERNMENT INTERNAT 1.950% 01/06/2032 DD 07/06/21	125,000.000	120,468.75	105,960.00	(14,508.75)
CT6F55041102	760942AZ5	URUGUAY GOVERNMENT INTERNATION 4.500% 08/14/2024 DD 08/14/13	60,000.000	63,726.89	61,045.80	(2,681.09)
CT6F55041102	760942BB7	URUGUAY GOVERNMENT INTERNATION 4.375% 10/27/2027 DD 10/27/15	185,000.000	195,994.50	191,014.35	(4,980.15)
CT6F55041102	91087BAE0	MEXICO GOVERNMENT INTERNATIONA 3.750% 01/11/2028 DD 01/11/18	85,000.000	79,856.70	83,556.70	3,700.00
CT6F55041102	91087BAF7	MEXICO GOVERNMENT INTERNATIONA 4.500% 04/22/2029 DD 01/22/19	175,000.000	184,394.73	176,015.00	(8,379.73)
CT6F55041102	91087BAM2	MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20	330,000.000	332,187.39	284,506.20	(47,681.19)
CT6F55041102	913366KV1	UNIV OF CALIFORNIA CA RGTS MED 4.132% 05/15/2032 DD 05/11/22	100,000.000	100,000.00	99,674.00	(326.00)
CT6F55041102	91412GC86	UNIV OF CALIFORNIA CA REVENUES 4.767% 05/15/2115 DD 04/08/15	51,000.000	50,428.14	48,684.09	(1,744.05)
CT6F55041102	91412GHA6	UNIV OF CALIFORNIA CA REVENUES 4.858% 05/15/2112 DD 03/01/12	20,000.000	18,433.30	19,569.40	1,136.10
CT6F55041102	914455UK4	UNIV OF MICHIGAN MI 3.504% 04/01/2052 DD 03/16/22	67,000.000	67,000.00	61,281.55	(5,718.45)
CT6F55041102	914460WT3	UNIV OF MINNESOTA MN 4.048% 04/01/2052 DD 04/19/22	112,000.000	112,000.00	110,882.24	(1,117.76)
CT6F55041102	917288BK7	URUGUAY GOVERNMENT INTERNATION 4.375% 01/23/2031 DD 01/23/19	205,000.000	237,831.30	213,661.25	(24,170.05)
CT6F55041102	99F106I2A	US 10YR ULTRA FUTURE (CBT) EXP SEP 22	(16.000)	0.00	(2,771.81)	(2,771.81)
CT6F55041102	99F133I2A	US LONG BOND FUTURE (CBT) EXP SEP 22	(3.000)	0.00	(618.08)	(618.08)
CT6F55041102	99F139I2A	US 10YR NOTE FUTURE (CBT) EXP SEP 22	25.000	0.00	(4,189.90)	(4,189.90)
CT6F55041102	99F183I2A	US 5YR NOTE FUTURE (CBT) EXP SEP 22	72.000	0.00	(19,202.38)	(19,202.38)
CT6F55041102	99F217I2A	US 2YR NOTE FUTURE (CBT) EXP SEP 22	21.000	0.00	9,456.17	9,456.17
CT6F55041102	99F700I2A	US ULTRA BOND (CBT) EXP SEP 22	(11.000)	0.00	11,940.23	11,940.23
CT6F55041102	99QADCUA7	CMBX BP CMBX.NA.6.AAA P 0.5% 2063 MAY 11	395,000.000	0.00	(192.65)	(192.65)
CT6F55041102	EDF306F2S	EURO-BUND FUTURE (EUX) EXP JUN 22	(14.000)	0.00	219,970.48	219,970.48
CT6F55041102	LM9UU7HS7	MEXICO GOVERNMENT INTERNATIONA 1.450% 10/25/2033	120,000.000	142,306.66	104,355.44	(37,951.22)
CT6F55041102	LMBMY0LL3	MEXICO GOVERNMENT INTERNATIONA 1.450% 10/25/2033	925,000.000	870,791.79	746,935.22	(123,856.57)
CT6F55041102	NA9QF6M12	CDS. SP UL JNJ R 100BPS 2022 DEC 20	20,000.000	824.89	104.34	(720.55)
CT6F55041102	NA9QF6MX2	CDS. SP UL SHW R 100BPS 2022 DEC 20	15,000.000	295.58	62.98	(232.60)
CT6F55041102	NA9QF6ND5	CDS. SP UL HON R 100BPS 2022 DEC 20	15,000.000	521.19	78.21	(442.98)
CT6F55041102	NA9QF6NP8	CDS. SP UL PG R 100BPS 2022 DEC 20	30,000.000	1,176.64	151.88	(1,024.76)
CT6F55041102	NA9QF6NU7	CDS. SP UL PFE R 100BPS 2022 DEC 20	25,000.000	955.20	126.20	(829.00)
CT6F55041102	NA9QF6NX1	CDS. SP UL BMY R 100BPS 2022 DEC 20	10,000.000	381.92	51.25	(330.67)
CT6F55041102	NA9QF6PE1	CDS. SP UL BRK R 100BPS 2022 DEC 20	40,000.000	926.75	208.07	(718.68)
CT6F55041102	NA9QFJMM8	CDX. BP UL CMBX.NA.AAA_6 P 50BPS 2063 MAY 11	130,000.000	0.00	(63.40)	(63.40)

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55041102	NA9QMC221	CCP_CDX. SP UL CDX.NA.HY.38.V1 REC 500BPS 2027 JUN 20	1,360,000.000	18,030.43	21,594.08	3,563.65
CT6F55041102	XX9QL44N1	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.64% 2031 FEB 15	990,000.000	0.01	97,440.06	97,440.05
CT6F55041102	XX9QL5VH1	CCP_IRS. P EUR-EURIBOR-REUTERS REC 0.69% 2031 FEB 15	490,000.000	0.01	29,560.61	29,560.60
CT6F55041102	01F012478	COMMIT TO PUR FNMA SF MTG 1.500% 07/01/2037 DD 07/01/22	(28,000.000)	(25,803.75)	(25,809.00)	(5.25)
CT6F55041102	01F020471	COMMIT TO PUR FNMA SF MTG 2.000% 07/01/2037 DD 07/01/22	(29,000.000)	(27,380.08)	(27,359.47)	20.61
CT6F55041102	01F022477	COMMIT TO PUR FNMA SF MTG 2.500% 07/01/2037 DD 07/01/22	(3,000.000)	(2,897.11)	(2,898.30)	(1.19)
CT6F55041102	01F032476	COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2037 DD 07/01/22	(19,000.000)	(19,066.80)	(19,078.28)	(11.48)
CT6F55041102	01F032658	COMMIT TO PUR FNMA SF MTG 3.500% 05/01/2052 DD 05/01/22	(2,145,391.000)	(2,108,479.33)	(2,104,800.20)	3,679.13
CT6F55041102	01F032674	COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2052 DD 07/01/22	(1,782,000.000)	(1,743,157.97)	(1,742,706.90)	451.07
CT6F55041102	21H020675	COMMIT TO PUR GNMA II JUMBOS 2.000% 07/01/2051 DD 07/01/21	(87,000.000)	(78,966.09)	(79,027.32)	(61.23)
CT6F55041102	999E81102	SWAP COLLATERAL WITH CITIBANK	(10,000.000)	(10,000.00)	(10,000.00)	0.00
CT6F55041102	99QADCUB5	CMBX_BP CMBX.NA.6.AAA P 0.5% 2063 MAY 11	(395,000.000)	(0.43)	0.00	0.43
CT6F55041102	NA9QF6M46	CDS._SP UL JNJ R 100BPS 2022 DEC 20	(20,000.000)	0.00	0.00	0.00
CT6F55041102	NA9QF6MZ7	CDS._SP UL SHW R 100BPS 2022 DEC 20	(15,000.000)	0.00	0.00	0.00
CT6F55041102	NA9QF6NE3	CDS._SP UL HON R 100BPS 2022 DEC 20	(15,000.000)	0.00	0.00	0.00
CT6F55041102	NA9QF6NS2	CDS._SP UL PG R 100BPS 2022 DEC 20	(30,000.000)	0.00	0.00	0.00
CT6F55041102	NA9QF6NW3	CDS._SP UL PFE R 100BPS 2022 DEC 20	(25,000.000)	0.00	0.00	0.00
CT6F55041102	NA9QF6NY9	CDS._SP UL BMY R 100BPS 2022 DEC 20	(10,000.000)	0.00	0.00	0.00
CT6F55041102	NA9QF6PF8	CDS._SP UL BRK R 100BPS 2022 DEC 20	(40,000.000)	0.00	0.00	0.00
CT6F55041102	NA9QFJMN6	CDX._BP UL CMBX.NA.AAA_6 P 50BPS 2063 MAY 11	(130,000.000)	(4.58)	0.00	4.58
CT6F55041102	NA9QMC239	CCP_CDX._SP UL CDX.NA.HY.38.V1 REC 500BPS 2027 JUN 20	(1,360,000.000)	(2,352.14)	0.00	2,352.14
CT6F55041102	XX9QL44R2	CCP_IRS._P EUR-EURIBOR-REUTERS REC 0.64% 2031 FEB 15	(990,000.000)	(0.01)	0.00	0.01
CT6F55041102	XX9QL5VJ7	CCP_IRS._P EUR-EURIBOR-REUTERS REC 0.69% 2031 FEB 15	(490,000.000)	(51.28)	0.00	51.28
	TOTAL OTHER INVESTMENTS			**2,835,346.98**	**2,283,546.05**	**(551,800.93)**
COMMON/COLLECTIVE TRUST						
CT6F54204202	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	288,866.790	288,866.79	288,866.79	0.00
CT6F54204202	99VVB5783	LABOR IMPACT FEEDER FUND LP	16,093,257.960	15,673,505.08	16,093,257.96	419,752.88
CT6F54204202	99VVBUKE0	APOLLO OFFSHORE CREDIT STRATEGIES FUND LTD	59,855.753	60,920,041.25	86,587,830.83	25,667,789.58
CT6F54204202	99VVCC7C8	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 95_41-1261	15,000.000	15,000,000.00	19,275,760.50	4,275,760.50
CT6F54204202	99VVCF2K8	MILLENNIUM INTERNATIONAL LTD- CLASS GG - SERIES 01A	45,754.604	62,779,493.88	75,155,500.35	12,376,006.47
CT6F54204202	99VVCPKK6	MILLENNIUM INTERNATIONAL LTD CLASS GG-C2 - SERIES 01A	28,401.140	32,160,265.39	33,998,688.99	1,838,423.60
CT6F54204402	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	2,482,841.950	2,482,841.95	2,482,841.95	0.00
CT6F54204502	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	2,811,941.020	2,811,941.02	2,811,941.02	0.00
CT6F54204602	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	11,501.520	11,501.52	11,501.52	0.00
CT6F54204702	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	651.400	651.40	651.40	0.00
CT6F54204802	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	40,906.420	40,906.42	40,906.42	0.00
CT6F54204902	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	3,518,385.580	3,518,385.58	3,518,385.58	0.00
CT6F55035002	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	114,054,357.990	114,054,357.99	114,054,357.99	0.00
CT6F55035402	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	3,679,253.370	3,679,253.37	3,679,253.37	0.00
CT6F55037702	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	1,652,511.710	1,652,511.71	1,652,511.71	0.00
CT6F55038102	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	4.230	4.23	4.23	0.00

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
CT6F55038202	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	397.190	397.19	397.19	0.00
CT6F55038402	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	61,155.940	61,155.94	61,155.94	0.00
CT6F55039302	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	2,453,139.640	2,453,139.64	2,453,139.64	0.00
CT6F55039402	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	1,619,186.460	1,619,186.46	1,619,186.46	0.00
CT6F55039602	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	10.210	10.21	10.21	0.00
CT6F55039602	999493901	BNYM-M DB SL SIF	16,275.569	34,327,823.80	103,077,329.41	68,749,505.61
CT6F55041002	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	13,110.090	13,110.09	13,110.09	0.00
CT6F55041102	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	11,406,232.300	11,406,232.30	11,406,232.30	0.00
TOTAL COMMON/COLLECTIVE TRUST				**364,955,583.21**	**478,282,821.85**	**113,327,238.64**
REGISTERED INVESTMENT COMPANIES						
CT6F54204202	722005626	PIMCO ALL ASSET FUND-INST	13,003,505.886	155,792,293.99	154,741,720.04	(1,050,573.95)
CT6F54204202	99VVBCVZ1	ARROWSTREET GROUP TRUST	1,452,220.290	181,000,000.00	319,459,419.39	138,459,419.39
CT6F54204202	99VVBL2F7	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 71_41-1261	35,000.000	35,000,000.00	60,488,498.00	25,488,498.00
CT6F54204202	99VVBWPF8	ALEUTIAN FUND LTD CLASS A UNRESTRICTED SERIES 80_41-1261	10,000.000	10,000,000.00	17,240,911.00	7,240,911.00
CT6F54204402	464287630	ISHARES RUSSELL 2000 VALUE E	5,174.000	621,293.99	784,844.06	163,550.07
CT6F54204402	464287655	ISHARES RUSSELL 2000 ETF	4,149.000	618,747.52	768,851.19	150,103.67
CT6F54204702	921909784	VANGUARD TOT INT ST IDX-INST	620,291.787	69,186,839.29	75,619,771.75	6,432,932.46
CT6F55037702	722005600	PIMCO FDS PAC INVT MGMT SER US GOVT SECT PORTFOLIO INSTR	4,903,826.419	48,919,169.57	36,729,659.88	(12,189,509.69)
CT6F55037702	722005808	PIMCO FDS PAC INVT MGMT SER MTG PORTFOLIO INSTL CL	2,716,557.481	29,865,651.75	25,263,984.57	(4,601,667.18)
CT6F55037702	722005824	PIMCO FDS PAC INVT MGMT SER MUNICIPAL SECTOR PORTFOLIO	373,132.064	2,751,510.60	2,347,000.68	(404,509.92)
CT6F55037702	722005832	PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORT INSTL CL	199,435.486	1,501,415.31	1,070,968.56	(430,446.75)
CT6F55037702	722005840	PIMCO FDS PAC INVT MGMT SER EMERGING MKTS PORT FOLIO INSTL	467,631.726	4,593,567.67	4,175,951.31	(417,616.36)
CT6F55037702	722005857	PIMCO FDS PAC INVT MGMT SER INTL PORT	1,018,392.071	6,790,404.78	5,835,386.57	(955,018.21)
CT6F55037702	722005865	PIMCO FDS PAC INVT MGMT SER HIGH YIELD PORTFOLIO INSTL CL	545,997.737	4,145,034.97	4,045,843.23	(99,191.74)
CT6F55037702	722005873	PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INS	7,870,794.334	76,749,411.71	69,971,361.63	(6,778,050.08)
CT6F55037702	72200Q109	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	1,787,603.306	21,630,000.00	21,451,239.67	(178,760.33)
CT6F55037702	72201P613	PIMCO FDS SHORT TERM FLTG NAV PORT II	2,600,456.546	26,017,567.74	26,017,567.74	0.00
TOTAL REGISTERED INVESTMENT COMPANIES				**675,182,908.89**	**826,012,979.27**	**150,830,070.38**
GRAND TOTAL				**2,324,564,361.27**	**2,904,234,324.54**	**579,669,963.27**
						(15,434,688.12) C
						595,104,651.39 I
		Short Sales included with Other Investments		4,018,160	4,011,679	6,480
		Grand Total		**2,328,582,521**	**2,908,795,263**	**579,676,443**

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
00206RFU1	AT&T INC 5.150% 02/15/2050 DD 08/14/18	294,000.000	(379,149.24)	312,957.12
00206RKE1	AT&T INC 3.300% 02/01/2052 DD 08/04/20	250,000.000	(241,831.86)	245,653.00
00206RKF8	AT&T INC 3.500% 02/01/2061 DD 08/04/20	232,000.000	(225,204.95)	183,590.28
00206RMD1	AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20	174,000.000	(165,149.22)	173,946.06
01626PAP1	ALIMENTATION COUCHE-TARD 144A 3.439% 05/13/2041 DD 05/13/21	41,000.000	(43,753.97)	35,380.95
037833BA7	APPLE INC 3.450% 02/09/2045 DD 02/09/15	120,000.000	(129,630.45)	129,873.71
037833CD0	APPLE INC 3.850% 08/04/2046 DD 08/04/16	120,000.000	(142,265.52)	128,768.40
037833EK2	APPLE INC 2.700% 08/05/2051 DD 08/05/21	84,000.000	(84,661.22)	82,043.64
03846JAE0	EGYPT GOVERNMENT INTERNAT 144A 7.300% 09/30/2033 DD 09/30/21	140,000.000	(134,925.00)	119,350.00
05565EBL8	BMW US CAPITAL LLC 144A 4.150% 04/09/2030 DD 04/09/20	75,000.000	(88,171.50)	81,084.75
05565EBX2	BMW US CAPITAL LLC 144A 1.950% 08/12/2031 DD 08/12/21	20,000.000	(19,960.20)	18,460.80
059165EN6	BALTIMORE GAS AND ELECTRIC CO 2.250% 06/15/2031 DD 06/10/21	34,000.000	(33,939.48)	34,701.76
06051GGM5	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	77,000.000	(92,417.71)	91,095.62
06051GHD4	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	60,000.000	(65,564.40)	65,716.20
06051GJE0	BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	82,000.000	(79,627.37)	80,106.06
06051GJP5	BANK OF AMERICA CORP VAR RT 03/11/2032 DD 03/11/21	54,000.000	(55,155.60)	55,768.40
06051GJZ3	BANK OF AMERICA CORP VAR RT 06/14/2029 DD 06/14/21	118,000.000	(118,365.28)	118,910.96
06051GKA6	BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21	139,000.000	(139,000.00)	140,428.92
06540EAK9	BANK 2021-BNK38 BN38 A5 2.521% 12/15/2064 DD 12/01/21	230,000.000	(236,887.58)	209,264.06
06541LBG0	BANK 2022-BNK40 BNK40 A4 VAR RT 03/15/2064 DD 03/01/22	110,000.000	(113,116.41)	108,259.77
08163MAE7	BENCHMARK 2021-B31 MORT B31 A5 2.669% 12/15/2054 DD 12/01/21	150,000.000	(154,489.08)	138,105.47
09659W2T0	BNP PARIBAS SA 144A VAR RT 01/20/2028 DD 01/20/22	200,000.000	(200,000.00)	185,572.00
105756CC2	BRAZILIAN GOVERNMENT INTERNATI 3.875% 06/12/2030 DD 06/10/20	155,000.000	(150,350.00)	141,980.00
11135FAQ4	BROADCOM INC 4.150% 11/15/2030 DD 05/08/20	39,000.000	(43,904.16)	43,929.84
11135FBB6	BROADCOM INC 3.150% 11/15/2025 DD 05/08/20	47,000.000	(50,573.41)	50,617.89
11135FBJ9	BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	228,000.000	(224,750.50)	229,756.33
126408GY3	CSX CORP 4.100% 03/15/2044 DD 10/22/12	23,000.000	(26,722.32)	26,965.43
168863DT2	CHILE GOVERNMENT INTERNATIONAL 2.550% 07/27/2033 DD 07/27/21	200,000.000	(199,446.00)	179,700.00
172967ML2	CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20	20,000.000	(20,712.20)	20,833.40
172967NA5	CITIGROUP INC VAR RT 06/09/2027 DD 06/09/21	48,000.000	(48,000.00)	47,981.76
172967NN7	CITIGROUP INC VAR RT 03/17/2033 DD 03/17/22	202,000.000	(202,000.00)	200,268.24
17327CAN3	CITIGROUP INC VAR RT 01/25/2026 DD 01/25/22	226,000.000	(226,000.00)	221,746.68
20030NCE9	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	17,000.000	(19,869.26)	20,347.13
20030NCT6	COMCAST CORP 4.150% 10/15/2028 DD 10/05/18	94,000.000	(109,197.14)	109,210.14
20030NDH1	COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	20,000.000	(22,797.40)	23,046.80
224044CM7	COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20	42,000.000	(40,197.78)	40,551.84
233851DZ4	DAIMLER FINANCE NORTH AME 144A 2.125% 03/10/2025 DD 03/10/20	210,000.000	(217,272.30)	211,299.90
233853AF7	DAIMLER TRUCKS FINANCE NO 144A 2.000% 12/14/2026 DD 12/14/21	150,000.000	(149,347.50)	149,647.50
25160PAH0	DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2028 DD 01/07/22	150,000.000	(147,019.50)	136,194.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
25179MBA0	DEVON ENERGY CORP 144A 4.500% 01/15/2030 DD 01/15/21	15,000.000	(16,537.50)	16,320.75
25278XAL3	DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19	563,000.000	(584,032.87)	570,853.85
25278XAP4	DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20	21,000.000	(22,411.62)	22,369.62
38141GXM1	GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20	25,000.000	(24,695.75)	24,762.50
38141GYC2	GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	260,000.000	(270,564.10)	234,921.10
38141GYJ7	GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	185,000.000	(185,260.19)	188,026.15
38141GYK4	GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	52,000.000	(53,057.68)	44,145.40
38148YAA6	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	296,000.000	(343,329.52)	270,324.96
44935FAD6	HYUNDAI AUTO RECEIVABLES C A3 0.740% 05/15/2026 DD 11/17/21	230,000.000	(229,948.66)	225,786.33
46647PAN6	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	67,000.000	(76,769.94)	66,907.53
46647PBX3	JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21	129,000.000	(124,733.97)	124,946.82
46647PCE4	JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	37,000.000	(39,765.75)	38,955.45
46647PDC7	JPMORGAN CHASE & CO VAR RT 04/26/2033 DD 04/26/22	75,000.000	(75,000.00)	74,659.50
49271VAN0	KEURIG DR PEPPER INC 2.250% 03/15/2031 DD 03/15/21	52,000.000	(52,725.40)	52,858.52
60687YBL2	MIZUHO FINANCIAL GROUP INC VAR RT 09/08/2031 DD 09/08/20	293,000.000	(281,877.72)	280,793.62
609207AT2	MONDELEZ INTERNATIONAL INC 2.750% 04/13/2030 DD 04/13/20	96,000.000	(101,816.64)	99,348.48
61744YAL2	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	130,000.000	(153,573.16)	134,672.30
62954HAG3	NXP BV / NXP FUNDING LLC 144A 2.500% 05/11/2031 DD 05/11/21	43,000.000	(43,575.92)	44,259.39
64110LAN6	NETFLIX INC 4.375% 11/15/2026 DD 10/27/16	15,000.000	(16,706.25)	15,494.25
65339KBW9	NEXTERA ENERGY CAPITAL HOLDING 1.900% 06/15/2028 DD 06/08/21	30,000.000	(29,982.30)	30,143.70
65480CAD7	NISSAN MOTOR ACCEPTANCE C 144A 2.450% 09/15/2028 DD 09/16/21	47,000.000	(46,982.14)	41,196.91
67066GAM6	NVIDIA CORP 1.550% 06/15/2028 DD 06/16/21	194,000.000	(193,385.02)	182,988.00
693304AW7	PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	19,000.000	(22,959.03)	22,842.18
70450YAD5	PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19	19,000.000	(20,474.21)	20,368.95
747525AK9	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	20,000.000	(26,878.40)	27,097.40
771196BW1	ROCHE HOLDINGS INC 144A 1.930% 12/13/2028 DD 12/13/21	200,000.000	(200,000.00)	200,464.00
78409VAW4	S&P GLOBAL INC 144A 4.750% 02/15/2025 DD 02/15/22	80,000.000	(85,635.20)	81,916.80
78409VBA1	S&P GLOBAL INC 144A 2.450% 03/01/2027 DD 03/18/22	8,000.000	(7,958.24)	7,852.32
78410GAG9	SBA COMMUNICATIONS CORP 3.125% 02/01/2029 DD 08/01/21	99,000.000	(99,000.00)	89,445.00
82967NBA5	SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17	131,000.000	(136,798.75)	130,675.00
82967NBL1	SIRIUS XM RADIO INC 144A 3.125% 09/01/2026 DD 08/16/21	15,000.000	(15,000.00)	14,056.50
83368RBC5	SOCIETE GENERALE SA 144A VAR RT 06/09/2027 DD 06/09/21	200,000.000	(200,000.00)	200,368.00
836205AY0	REPUBLIC OF SOUTH AFRICA GOVER 5.875% 06/22/2030 DD 05/22/18	145,000.000	(159,608.75)	159,935.00
855244BC2	STARBUCKS CORP 3.000% 02/14/2032 DD 02/14/22	45,000.000	(44,914.95)	44,572.50
86562MBC3	SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18	32,000.000	(36,618.56)	36,412.16
89114TZV7	TORONTO-DOMINION BANK/THE 3.200% 03/10/2032 DD 03/10/22	60,000.000	(59,883.00)	56,773.80
903724BM3	UKRAINE GOVERNMENT INTERN 144A 7.375% 09/25/2032 DD 09/25/17	145,000.000	(146,993.75)	151,162.50
92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	59,000.000	(55,180.34)	46,851.90
92553PAP7	VIACOMCBS INC 4.375% 03/15/2043 DD 03/15/13	63,000.000	(69,265.98)	71,004.15

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
92857WBS8	VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	109,000.000	(135,028.22)	125,357.99
95000U2U6	WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	133,000.000	(133,057.80)	129,483.13
99F106C2A	US 10YR ULTRA FUTURE (CBT) EXP MAR 22	58.000	0.00	139,076.04
99F106F2A	US 10YR ULTRA FUTURE (CBT) EXP JUN 22	54.000	0.00	317,745.55
99F106L1A	US 10YR ULTRA FUTURE (CBT) EXP DEC 21	68.000	0.00	105,757.93
99F133C2A	US LONG BOND FUTURE (CBT) EXP MAR 22	3.000	0.00	18,448.55
99F133F2A	US LONG BOND FUTURE (CBT) EXP JUN 22	6.000	0.00	42,183.22
99F133L1A	US LONG BOND FUTURE (CBT) EXP DEC 21	3.000	0.00	(1,271.72)
99F139C2A	US 10YR NOTE FUTURE (CBT) EXP MAR 22	71.000	0.00	(184,509.30)
99F139F2A	US 10YR NOTE FUTURE (CBT) EXP JUN 22	21.000	0.00	138,905.28
99F139L1A	US 10YR NOTE FUTURE (CBT) EXP DEC 21	84.000	0.00	149,042.72
99F167L1C	90DAY EURO$ FUTURE (CME) EXP DEC 21	44.000	0.00	(660.44)
99F167L2C	90DAY EURO$ FUTURE (CME) EXP DEC 22	44.000	0.00	110.44
99F183C2A	US 5YR NOTE FUTURE (CBT) EXP MAR 22	106.000	0.00	(80,830.66)
99F183F2A	US 5YR NOTE FUTURE (CBT) EXP JUN 22	97.000	0.00	(226,518.96)
99F183L1A	US 5YR NOTE FUTURE (CBT) EXP DEC 21	1.000	0.00	(45,072.13)
99F217C2A	US 2YR TREAS NTS FUT (CBT) EXP MAR 22	45.000	0.00	(8,560.56)
99F217F2A	US 2YR NOTE FUTURE (CBT) EXP JUN 22	176.000	0.00	(190,455.39)
99F217L1A	US 2YR NOTE FUTURE (CBT) EXP DEC 21	26.000	0.00	(51,632.20)
99F700C2A	US ULTRA BOND FUTURE (CBT) EXP MAR 22	16.000	0.00	90,903.82
99F700F2A	US ULTRA BOND (CBT) EXP JUN 22	17.000	0.00	278,851.61
99F700L1A	US ULTRA BOND FUTURE (CBT) EXP DEC 21	4.000	0.00	12,634.79
99ZBJ0XU8	CITIGROUP GLOBAL REV REPO 0.030% 06/25/2021 DD 06/24/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ1WM5	CITIGROUP GLOBAL REV REPO 0.040% 06/28/2021 DD 06/25/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ2NE1	J P MORGAN CHASE REV REPO 0.050% 06/29/2021 DD 06/28/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ3HP1	J P MORGAN CHASE REV REPO 0.040% 06/30/2021 DD 06/29/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ4AN1	J P MORGAN CHASE REV REPO 0.030% 07/01/2021 DD 06/30/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ4SE2	CITIGROUP GLOBAL REV REPO 0.040% 07/02/2021 DD 07/01/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ5LU0	J P MORGAN CHASE REV REPO 0.040% 07/06/2021 DD 07/02/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ6WY8	CITIGROUP GLOBAL REV REPO 0.050% 07/07/2021 DD 07/06/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ7VL5	DEUTSCHE BK FINL REV REPO 0.050% 07/08/2021 DD 07/07/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ8Q96	J P MORGAN CHASE REV REPO 0.050% 07/09/2021 DD 07/08/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJ9PH7	J P MORGAN CHASE REV REPO 0.040% 07/12/2021 DD 07/09/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJK0F3	J P MORGAN CHASE REV REPO 0.010% 06/03/2021 DD 06/02/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJLW17	J P MORGAN CHASE REV REPO 0.010% 06/04/2021 DD 06/03/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJMZL8	DEUTSCHE BK FINL REV REPO 0.005% 06/07/2021 DD 06/04/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJNVY2	J P MORGAN CHASE REV REPO 0.005% 06/08/2021 DD 06/07/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJPVL5	DEUTSCHE BK FINL REV REPO 0.005% 06/09/2021 DD 06/08/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJQSF0	J P MORGAN CHASE REV REPO 0.000% 06/10/2021 DD 06/09/21	21,800,000.000	(21,800,000.00)	21,800,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBJRSC5	DEUTSCHE BK FINL REV REPO 0.005% 06/11/2021 DD 06/10/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJSPX0	DEUTSCHE BK FINL REV REPO 0.005% 06/14/2021 DD 06/11/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJTMJ2	CITIGROUP GLOBAL REV REPO 0.000% 06/15/2021 DD 06/14/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJUF40	CITIGROUP GLOBAL REV REPO 0.000% 06/16/2021 DD 06/15/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJV8D6	J P MORGAN CHASE REV REPO 0.005% 06/18/2021 DD 06/17/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJVCA7	DEUTSCHE BK FINL REV REPO 0.000% 06/17/2021 DD 06/16/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJW6L8	CITIGROUP GLOBAL REV REPO 0.040% 06/21/2021 DD 06/18/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJXNC7	CITIGROUP GLOBAL REV REPO 0.040% 06/22/2021 DD 06/21/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJY246	DEUTSCHE BK FINL REV REPO 0.040% 06/23/2021 DD 06/22/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBJZZN5	CITIGROUP GLOBAL REV REPO 0.040% 06/24/2021 DD 06/23/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBK0743	DEUTSCHE BK FINL REV REPO 0.040% 08/20/2021 DD 08/19/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK0FE2	DEUTSCHE BK FINL REV REPO 0.040% 08/19/2021 DD 08/18/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK15H4	DEUTSCHE BK FINL REV REPO 0.030% 08/23/2021 DD 08/20/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK2XP3	DEUTSCHE BK FINL REV REPO 0.030% 08/24/2021 DD 08/23/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK3RJ2	DEUTSCHE BK FINL REV REPO 0.040% 08/25/2021 DD 08/24/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK4H51	CITIGROUP GLOBAL REV REPO 0.040% 08/26/2021 DD 08/25/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK5ER3	DEUTSCHE BK FINL REV REPO 0.040% 08/27/2021 DD 08/26/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK65R1	DEUTSCHE BK FINL REV REPO 0.040% 08/31/2021 DD 08/30/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK6CQ5	DEUTSCHE BK FINL REV REPO 0.040% 08/30/2021 DD 08/27/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK7UA8	MERRILL LYNCH REV REPO 0.050% 09/01/2021 DD 08/31/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK8PY0	DEUTSCHE BK FINL REV REPO 0.050% 09/02/2021 DD 09/01/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBK9UR7	DEUTSCHE BK FINL REV REPO 0.040% 09/03/2021 DD 09/02/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKAM28	J P MORGAN CHASE REV REPO 0.040% 07/13/2021 DD 07/12/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKB947	J P MORGAN CHASE REV REPO 0.040% 07/15/2021 DD 07/14/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKBHQ9	DEUTSCHE BK FINL REV REPO 0.040% 07/14/2021 DD 07/13/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKC9U7	J P MORGAN CHASE REV REPO 0.040% 07/16/2021 DD 07/15/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKDNJ4	MERRILL LYNCH REV REPO 0.050% 07/19/2021 DD 07/16/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKER58	MERRILL LYNCH REV REPO 0.040% 07/20/2021 DD 07/19/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKF583	J P MORGAN CHASE REV REPO 0.040% 07/21/2021 DD 07/20/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKG2J0	DEUTSCHE BK FINL REV REPO 0.040% 07/22/2021 DD 07/21/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKH035	CITIGROUP GLOBAL REV REPO 0.040% 07/23/2021 DD 07/22/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKJ2F2	J P MORGAN CHASE REV REPO 0.040% 07/26/2021 DD 07/23/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKKLE1	J P MORGAN CHASE REV REPO 0.040% 07/27/2021 DD 07/26/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKLZ12	J P MORGAN CHASE REV REPO 0.040% 07/28/2021 DD 07/27/21	21,800,000.000	(21,800,000.00)	21,800,000.00
99ZBKMTS8	DEUTSCHE BK FINL REV REPO 0.040% 07/29/2021 DD 07/28/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKNQK6	CITIGROUP GLOBAL REV REPO 0.040% 07/30/2021 DD 07/29/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKPQ88	J P MORGAN CHASE REV REPO 0.040% 08/02/2021 DD 07/30/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKQ068	CITIGROUP GLOBAL REV REPO 0.040% 08/04/2021 DD 08/03/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKQP61	DEUTSCHE BK FINL REV REPO 0.040% 08/03/2021 DD 08/02/21	26,100,000.000	(26,100,000.00)	26,100,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBKS551	J P MORGAN CHASE REV REPO 0.050% 08/06/2021 DD 08/05/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKSEE2	J P MORGAN CHASE REV REPO 0.050% 08/05/2021 DD 08/04/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKT0B1	DEUTSCHE BK FINL REV REPO 0.050% 08/09/2021 DD 08/06/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKU6X4	CITIGROUP GLOBAL REV REPO 0.050% 08/11/2021 DD 08/10/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKUUU3	DEUTSCHE BK FINL REV REPO 0.050% 08/10/2021 DD 08/09/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKW6J1	J P MORGAN CHASE REV REPO 0.040% 08/13/2021 DD 08/12/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKWD38	DEUTSCHE BK FINL REV REPO 0.040% 08/12/2021 DD 08/11/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKXXM2	DEUTSCHE BK FINL REV REPO 0.040% 08/16/2021 DD 08/13/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKYN17	J P MORGAN CHASE REV REPO 0.040% 08/17/2021 DD 08/16/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBKZK82	CITIGROUP GLOBAL REV REPO 0.050% 08/18/2021 DD 08/17/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL05N2	J P MORGAN CHASE REV REPO 0.040% 10/15/2021 DD 10/14/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL0CN4	DEUTSCHE BK FINL REV REPO 0.040% 10/14/2021 DD 10/13/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL1Z64	CITIGROUP GLOBAL REV REPO 0.030% 10/18/2021 DD 10/15/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL2Y63	J P MORGAN CHASE REV REPO 0.030% 10/19/2021 DD 10/18/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL3TF7	DEUTSCHE BK FINL REV REPO 0.020% 10/20/2021 DD 10/19/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL4NH7	CITIGROUP GLOBAL REV REPO 0.010% 10/21/2021 DD 10/20/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL5RV9	J P MORGAN CHASE REV REPO 0.010% 10/22/2021 DD 10/21/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL6JZ7	DEUTSCHE BK FINL REV REPO 0.030% 10/25/2021 DD 10/22/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL77K1	DEUTSCHE BK FINL REV REPO 0.030% 10/27/2021 DD 10/26/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL7EL1	DEUTSCHE BK FINL REV REPO 0.030% 10/26/2021 DD 10/25/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL8075	DEUTSCHE BK FINL REV REPO 0.030% 10/28/2021 DD 10/27/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBL9WD5	MERRILL LYNCH REV REPO 0.040% 10/29/2021 DD 10/28/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLANU4	CITIGROUP GLOBAL REV REPO 0.050% 09/07/2021 DD 09/03/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLBN57	J P MORGAN CHASE REV REPO 0.050% 09/08/2021 DD 09/07/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLCKA7	DEUTSCHE BK FINL REV REPO 0.040% 09/09/2021 DD 09/08/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLD4P0	CITIGROUP GLOBAL REV REPO 0.040% 09/13/2021 DD 09/10/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLDE61	DEUTSCHE BK FINL REV REPO 0.040% 09/10/2021 DD 09/09/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLFJ87	DEUTSCHE BK FINL REV REPO 0.040% 09/14/2021 DD 09/13/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLGHA2	CITIGROUP GLOBAL REV REPO 0.040% 09/15/2021 DD 09/14/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLHER6	CITIGROUP GLOBAL REV REPO 0.040% 09/16/2021 DD 09/15/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLJC45	CITIGROUP GLOBAL REV REPO 0.040% 09/17/2021 DD 09/16/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLKEU2	DEUTSCHE BK FINL REV REPO 0.040% 09/20/2021 DD 09/17/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLL9X0	DEUTSCHE BK FINL REV REPO 0.030% 09/22/2021 DD 09/21/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLLC32	DEUTSCHE BK FINL REV REPO 0.030% 09/21/2021 DD 09/20/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLM6S2	DEUTSCHE BK FINL REV REPO 0.030% 09/23/2021 DD 09/22/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLN0R8	DEUTSCHE BK FINL REV REPO 0.030% 09/24/2021 DD 09/23/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLPX14	DEUTSCHE BK FINL REV REPO 0.040% 09/27/2021 DD 09/24/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLQQC6	DEUTSCHE BK FINL REV REPO 0.040% 09/28/2021 DD 09/27/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLRKW6	DEUTSCHE BK FINL REV REPO 0.040% 09/29/2021 DD 09/28/21	26,100,000.000	(26,100,000.00)	26,100,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBLSEP6	DEUTSCHE BK FINL REV REPO 0.040% 09/30/2021 DD 09/29/21	8,000,000.000	(8,000,000.00)	8,000,000.00
99ZBLSEY7	J P MORGAN CHASE REV REPO 0.040% 09/30/2021 DD 09/29/21	18,100,000.000	(18,100,000.00)	18,100,000.00
99ZBLSU45	CITIGROUP GLOBAL REV REPO 0.040% 10/01/2021 DD 09/30/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLT269	DEUTSCHE BK FINL REV REPO 0.040% 10/04/2021 DD 10/01/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLUZL7	DEUTSCHE BK FINL REV REPO 0.040% 10/05/2021 DD 10/04/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLVSJ8	CITIGROUP GLOBAL REV REPO 0.040% 10/06/2021 DD 10/05/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLW064	CITIGROUP GLOBAL REV REPO 0.040% 10/08/2021 DD 10/07/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLWN85	DEUTSCHE BK FINL REV REPO 0.040% 10/07/2021 DD 10/06/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLYHW5	DEUTSCHE BK FINL REV REPO 0.040% 10/12/2021 DD 10/08/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBLZEL9	J P MORGAN CHASE REV REPO 0.040% 10/13/2021 DD 10/12/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM0R23	DEUTSCHE BK FINL REV REPO 0.050% 12/13/2021 DD 12/10/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM1QT3	J P MORGAN CHASE REV REPO 0.040% 12/14/2021 DD 12/13/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM2J02	DEUTSCHE BK FINL REV REPO 0.040% 12/15/2021 DD 12/14/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM3349	CITIGROUP GLOBAL REV REPO 0.030% 12/17/2021 DD 12/16/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM3G03	J P MORGAN CHASE REV REPO 0.030% 12/16/2021 DD 12/15/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM40D0	DEUTSCHE BK FINL REV REPO 0.030% 12/20/2021 DD 12/17/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM5R14	CITIGROUP GLOBAL REV REPO 0.030% 12/21/2021 DD 12/20/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM6RC8	DEUTSCHE BK FINL REV REPO 0.020% 12/22/2021 DD 12/21/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM7GP9	CITIGROUP GLOBAL REV REPO 0.020% 12/23/2021 DD 12/22/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM86U7	DEUTSCHE BK FINL REV REPO 0.040% 12/28/2021 DD 12/27/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM8DG0	DEUTSCHE BK FINL REV REPO 0.040% 12/27/2021 DD 12/23/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBM9YT7	CITIGROUP GLOBAL REV REPO 0.040% 12/29/2021 DD 12/28/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMARN5	CITIGROUP GLOBAL REV REPO 0.040% 11/01/2021 DD 10/29/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMBKN0	DEUTSCHE BK FINL REV REPO 0.040% 11/02/2021 DD 11/01/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMCHJ1	J P MORGAN CHASE REV REPO 0.040% 11/03/2021 DD 11/02/21	15,200,000.000	(15,200,000.00)	15,200,000.00
99ZBMCKA6	J P MORGAN CHASE REV REPO 0.040% 11/03/2021 DD 11/02/21	10,900,000.000	(10,900,000.00)	10,900,000.00
99ZBMD5J2	DEUTSCHE BK FINL REV REPO 0.040% 11/05/2021 DD 11/04/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMDA07	DEUTSCHE BK FINL REV REPO 0.040% 11/04/2021 DD 11/03/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMEV02	CITIGROUP GLOBAL REV REPO 0.040% 11/08/2021 DD 11/05/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMFRF1	CITIGROUP GLOBAL REV REPO 0.040% 11/09/2021 DD 11/08/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMGNW6	DEUTSCHE BK FINL REV REPO 0.040% 11/10/2021 DD 11/09/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMHHB7	DEUTSCHE BK FINL REV REPO 0.040% 11/12/2021 DD 11/10/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMJC69	DEUTSCHE BK FINL REV REPO 0.040% 11/15/2021 DD 11/12/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMK390	DEUTSCHE BK FINL REV REPO 0.040% 11/17/2021 DD 11/16/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMKAX9	DEUTSCHE BK FINL REV REPO 0.040% 11/16/2021 DD 11/15/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBML182	DEUTSCHE BK FINL REV REPO 0.040% 11/18/2021 DD 11/17/21	19,800,000.000	(19,800,000.00)	19,800,000.00
99ZBMLLJ6	CITIGROUP GLOBAL REV REPO 0.040% 11/18/2021 DD 11/17/21	6,300,000.000	(6,300,000.00)	6,300,000.00
99ZBMMYU5	DEUTSCHE BK FINL REV REPO 0.040% 11/19/2021 DD 11/18/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMNSZ9	CITIGROUP GLOBAL REV REPO 0.040% 11/22/2021 DD 11/19/21	9,400,000.000	(9,400,000.00)	9,400,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBMNTF2	DEUTSCHE BK FINL REV REPO 0.040% 11/22/2021 DD 11/19/21	16,700,000.000	(16,700,000.00)	16,700,000.00
99ZBMPSW1	DEUTSCHE BK FINL REV REPO 0.040% 11/23/2021 DD 11/22/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMQNU8	DEUTSCHE BK FINL REV REPO 0.040% 11/24/2021 DD 11/23/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMRF84	DEUTSCHE BK FINL REV REPO 0.040% 11/26/2021 DD 11/24/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMS4M3	DEUTSCHE BK FINL REV REPO 0.050% 11/30/2021 DD 11/29/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMSAR5	DEUTSCHE BK FINL REV REPO 0.040% 11/29/2021 DD 11/26/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMTW57	J P MORGAN CHASE REV REPO 0.040% 12/01/2021 DD 11/30/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMUP11	DEUTSCHE BK FINL REV REPO 0.050% 12/02/2021 DD 12/01/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMVJ32	DEUTSCHE BK FINL REV REPO 0.050% 12/03/2021 DD 12/02/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMWEY7	J P MORGAN CHASE REV REPO 0.060% 12/06/2021 DD 12/03/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMXBV4	DEUTSCHE BK FINL REV REPO 0.060% 12/07/2021 DD 12/06/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMY5E7	DEUTSCHE BK FINL REV REPO 0.050% 12/09/2021 DD 12/08/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMYFG1	J P MORGAN CHASE REV REPO 0.050% 12/08/2021 DD 12/07/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBMZ4E5	J P MORGAN CHASE REV REPO 0.050% 12/10/2021 DD 12/09/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN0T12	BNP PARIBAS REV REPO 0.020% 02/10/2022 DD 02/09/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN1RN4	CITIGROUP GLOBAL REV REPO 0.020% 02/11/2022 DD 02/10/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN2L08	CITIGROUP GLOBAL REV REPO 0.040% 02/14/2022 DD 02/11/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN3HX9	CITIGROUP GLOBAL REV REPO 0.050% 02/15/2022 DD 02/14/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN42A3	DEUTSCHE BK FINL REV REPO 0.040% 02/17/2022 DD 02/16/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN4AX4	J P MORGAN CHASE REV REPO 0.040% 02/16/2022 DD 02/15/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN5VU4	CITIGROUP GLOBAL REV REPO 0.050% 02/18/2022 DD 02/17/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN6SX0	CITIGROUP GLOBAL REV REPO 0.050% 02/22/2022 DD 02/18/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN7L56	J P MORGAN CHASE REV REPO 0.040% 02/23/2022 DD 02/22/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN8LL9	J P MORGAN CHASE REV REPO 0.040% 02/24/2022 DD 02/23/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN97J8	J P MORGAN CHASE REV REPO 0.040% 02/28/2022 DD 02/25/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBN9D36	J P MORGAN CHASE REV REPO 0.040% 02/25/2022 DD 02/24/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNAWJ7	DEUTSCHE BK FINL REV REPO 0.030% 12/30/2021 DD 12/29/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNBL16	DEUTSCHE BK FINL REV REPO 0.030% 12/31/2021 DD 12/30/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNC5V6	DEUTSCHE BK FINL REV REPO 0.040% 01/03/2022 DD 12/31/21	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNC8C5	DEUTSCHE BK FINL REV REPO 0.040% 01/04/2022 DD 01/03/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNDY26	DEUTSCHE BK FINL REV REPO 0.040% 01/05/2022 DD 01/04/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNEUH5	CITIGROUP GLOBAL REV REPO 0.050% 01/06/2022 DD 01/05/22	14,900,000.000	(14,900,000.00)	14,900,000.00
99ZBNEVM3	DEUTSCHE BK FINL REV REPO 0.050% 01/06/2022 DD 01/05/22	11,200,000.000	(11,200,000.00)	11,200,000.00
99ZBNFTE1	CITIGROUP GLOBAL REV REPO 0.050% 01/07/2022 DD 01/06/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNGP03	J P MORGAN CHASE REV REPO 0.050% 01/10/2022 DD 01/07/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNHH42	DEUTSCHE BK FINL REV REPO 0.040% 01/11/2022 DD 01/10/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNJ020	CITIGROUP GLOBAL REV REPO 0.040% 01/13/2022 DD 01/12/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNJBA0	J P MORGAN CHASE REV REPO 0.040% 01/12/2022 DD 01/11/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNKZ45	J P MORGAN CHASE REV REPO 0.030% 01/14/2022 DD 01/13/22	26,100,000.000	(26,100,000.00)	26,100,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBNLRZ3	DEUTSCHE BK FINL REV REPO 0.030% 01/18/2022 DD 01/14/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNMK05	MERRILL LYNCH REV REPO 0.030% 01/19/2022 DD 01/18/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNN8A5	MERRILL LYNCH REV REPO 0.030% 01/21/2022 DD 01/20/22	700,000.000	(700,000.00)	700,000.00
99ZBNNE42	DEUTSCHE BK FINL REV REPO 0.030% 01/20/2022 DD 01/19/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNPC15	J P MORGAN CHASE REV REPO 0.030% 01/21/2022 DD 01/20/22	25,400,000.000	(25,400,000.00)	25,400,000.00
99ZBNQ5B9	J P MORGAN CHASE REV REPO 0.020% 01/25/2022 DD 01/24/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNQFX0	J P MORGAN CHASE REV REPO 0.020% 01/24/2022 DD 01/21/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNRXE0	CITIGROUP GLOBAL REV REPO 0.020% 01/26/2022 DD 01/25/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNSSP9	CITIGROUP GLOBAL REV REPO 0.030% 01/27/2022 DD 01/26/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNTQ53	J P MORGAN CHASE REV REPO 0.030% 01/28/2022 DD 01/27/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNUL14	J P MORGAN CHASE REV REPO 0.030% 01/31/2022 DD 01/28/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNV304	DEUTSCHE BK FINL REV REPO 0.030% 02/02/2022 DD 02/01/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNVD94	J P MORGAN CHASE REV REPO 0.030% 02/01/2022 DD 01/31/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNWWN0	CITIGROUP GLOBAL REV REPO 0.040% 02/03/2022 DD 02/02/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNXUK6	J P MORGAN CHASE REV REPO 0.040% 02/04/2022 DD 02/03/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNYE48	J P MORGAN CHASE REV REPO 0.040% 02/07/2022 DD 02/04/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNZ2G1	J P MORGAN CHASE REV REPO 0.030% 02/09/2022 DD 02/08/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBNZAY3	J P MORGAN CHASE REV REPO 0.040% 02/08/2022 DD 02/07/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBP0482	CITIGROUP GLOBAL REV REPO 0.290% 04/08/2022 DD 04/07/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBP0BN1	DEUTSCHE BK FINL REV REPO 0.290% 04/07/2022 DD 04/06/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBP10Q4	DEUTSCHE BK FINL REV REPO 0.290% 04/11/2022 DD 04/08/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBP2TJ7	CITIGROUP GLOBAL REV REPO 0.290% 04/12/2022 DD 04/11/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBP3NA0	CITIGROUP GLOBAL REV REPO 0.290% 04/13/2022 DD 04/12/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPA0E1	DEUTSCHE BK FINL REV REPO 0.050% 03/01/2022 DD 02/28/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPBVJ4	DEUTSCHE BK FINL REV REPO 0.060% 03/02/2022 DD 03/01/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPCNQ5	CITIGROUP GLOBAL REV REPO 0.060% 03/03/2022 DD 03/02/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPDJB1	J P MORGAN CHASE REV REPO 0.050% 03/04/2022 DD 03/03/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPE821	DEUTSCHE BK FINL REV REPO 0.050% 03/08/2022 DD 03/07/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPEBM3	CITIGROUP GLOBAL REV REPO 0.050% 03/07/2022 DD 03/04/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPF869	DEUTSCHE BK FINL REV REPO 0.050% 03/09/2022 DD 03/08/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPG5T0	DEUTSCHE BK FINL REV REPO 0.050% 03/10/2022 DD 03/09/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPH030	DEUTSCHE BK FINL REV REPO 0.050% 03/11/2022 DD 03/10/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPJ0L6	DEUTSCHE BK FINL REV REPO 0.035% 03/14/2022 DD 03/11/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPKWS3	DEUTSCHE BK FINL REV REPO 0.040% 03/15/2022 DD 03/14/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPLVP8	DEUTSCHE BK FINL REV REPO 0.040% 03/16/2022 DD 03/15/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPMP99	CITIGROUP GLOBAL REV REPO 0.040% 03/17/2022 DD 03/16/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPNJH6	CITIGROUP GLOBAL REV REPO 0.290% 03/18/2022 DD 03/17/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPPKC0	DEUTSCHE BK FINL REV REPO 0.280% 03/21/2022 DD 03/18/22	15,800,000.000	(15,800,000.00)	15,800,000.00
99ZBPPLU9	DEUTSCHE BK FINL REV REPO 0.280% 03/21/2022 DD 03/18/22	10,300,000.000	(10,300,000.00)	10,300,000.00

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
99ZBPQGA7	DEUTSCHE BK FINL REV REPO 0.270% 03/22/2022 DD 03/21/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPR392	DEUTSCHE BK FINL REV REPO 0.250% 03/24/2022 DD 03/23/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPRAB9	DEUTSCHE BK FINL REV REPO 0.260% 03/23/2022 DD 03/22/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPSXL0	DEUTSCHE BK FINL REV REPO 0.240% 03/25/2022 DD 03/24/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPTSM2	DEUTSCHE BK FINL REV REPO 0.250% 03/28/2022 DD 03/25/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPULG9	DEUTSCHE BK FINL REV REPO 0.250% 03/29/2022 DD 03/28/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPV815	DEUTSCHE BK FINL REV REPO 0.270% 03/31/2022 DD 03/30/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPVDS0	CITIGROUP GLOBAL REV REPO 0.270% 03/30/2022 DD 03/29/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPW6X5	J P MORGAN CHASE REV REPO 0.280% 04/01/2022 DD 03/31/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPXVQ0	CITIGROUP GLOBAL REV REPO 0.280% 04/04/2022 DD 04/01/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPYQ01	DEUTSCHE BK FINL REV REPO 0.290% 04/05/2022 DD 04/04/22	26,100,000.000	(26,100,000.00)	26,100,000.00
99ZBPZHV0	CITIGROUP GLOBAL REV REPO 0.290% 04/06/2022 DD 04/05/22	26,100,000.000	(26,100,000.00)	26,100,000.00
AAF214L2U	90-DAY BANK BILL FUTURE (SFE) EXP DEC 22	30.000	0.00	(15,522.88)
EDBP6VLQ6	DAIMLER TRUCK HOLDING AG	30,429.000	(963,156.96)	1,096,155.48
EDBP6VLR4	DAIMLER TRUCK HOLDING AG RTS	0.500	0.00	18.32
EDF306C2S	EURO-BUND FUTURE (EUX) EXP MAR 22	4.000	0.00	9,518.68
EDF306I1S	EURO-BUND FUTURE (EUX) EXP SEP 21	3.000	0.00	(7,571.47)
EDF306L1S	EURO-BUND FUTURE (EUX) EXP DEC 21	3.000	0.00	1,972.12
EDF320C2S	EURO-BUXL 30Y BND FUTURE (EUX) EXP MAR 22	2.000	0.00	35,922.20
EDF320L1S	EURO-BUXL 30Y BND FUTURE (EUX) EXP DEC 21	2.000	0.00	(19,018.45)
EDF368F2S	EURO-BTP FUTURE (EUX) EXP JUN 22	4.000	0.00	8,876.14
EEBNVSQ91	IBERDROLA SA RTS	531,461.000	(101,668.25)	99,123.38
EIBKPGF51	IVECO GROUP NV	25,571.000	(325,129.95)	282,991.59
EX9QK4U38	CCP_IFS. P UK RPI ALL ITEMS NS REC 3.67% 2031 JUN 15	535,000.000	(0.01)	0.01
EX9QK4U46	CCP_IFS._P UK RPI ALL ITEMS NS REC 3.67% 2031 JUN 15	535,000.000	0.01	(75,560.96)
EX9QK4UX2	CCP_IFS. R UK RPI ALL ITEMS NS PAY 3.63% 2026 JUN 15	535,000.000	(0.01)	51,886.80
EX9QK4UY0	CCP_IFS._R UK RPI ALL ITEMS NS PAY 3.63% 2026 JUN 15	535,000.000	0.01	(0.01)
EX9QLGT08	CCP_IFS. P UK-RPI CME REC 4.38% 2026 OCT 15	540,000.000	(0.01)	0.01
EX9QLGT16	CCP_IFS._P UK-RPI CME REC 4.38% 2026 OCT 15	540,000.000	0.01	(17,374.82)
EX9QLGTY4	CCP_IFS. R UK-RPI CME PAY 4.14% 2031 OCT 15	540,000.000	(0.01)	22,018.46
EX9QLGTZ1	CCP_IFS._R UK-RPI CME PAY 4.14% 2031 OCT 15	540,000.000	0.01	(0.01)
EX9QLJ6D9	CCP_IFS. P UK-RPI CME REC 4.12% 2041 OCT 15	115,000.000	(0.01)	4,067.69
EX9QLJ6E7	CCP_IFS._P UK-RPI CME REC 4.12% 2041 OCT 15	115,000.000	0.01	(0.01)
EX9QLKH77	CCP_IFS. R UK-RPI CME PAY 4.37% 2031 OCT 15	520,000.000	(0.01)	0.01
EX9QLKH85	CCP_IFS._R UK-RPI CME PAY 4.37% 2031 OCT 15	520,000.000	0.01	(529.24)
EX9QLKH93	CCP_IFS. P UK-RPI CME REC 4.83% 2026 OCT 15	520,000.000	(0.01)	1,525.11
EX9QLKJA8	CCP_IFS._P UK-RPI CME REC 4.83% 2026 OCT 15	520,000.000	0.01	(0.01)
EX9QLKT09	CCP_IFS. P UK-RPI CME REC 4.76% 2026 OCT 15	560,000.000	(0.01)	0.01
EX9QLKT17	CCP_IFS._P UK-RPI CME REC 4.76% 2026 OCT 15	560,000.000	0.01	(1,734.32)

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EX9QLKT41	CCP_IFS. R UK-RPI CME PAY 4.3% 2031 OCT 15	560,000.000	(0.01)	6,062.85
EX9QLKT58	CCP_IFS._R UK-RPI CME PAY 4.3% 2031 OCT 15	560,000.000	0.01	(0.01)
EX9QLPFV5	CCP_IFS. P UK-RPI CME REC 4.87% 2026 NOV 15	655,000.000	(0.01)	3,130.36
EX9QLPFW3	CCP_IFS._P UK-RPI CME REC 4.87% 2026 NOV 15	655,000.000	525.56	(0.01)
EX9QLPX94	CCP_IFS. P UK-RPI CME REC 4.42% 2031 NOV 15	295,000.000	(0.01)	0.01
EX9QLPYA0	CCP_IFS._P UK-RPI CME REC 4.42% 2031 NOV 15	295,000.000	0.01	(21,672.85)
EX9QLQE93	CCP_IFS. P UK-RPI CME REC 4.46% 2031 NOV 15	295,000.000	(0.01)	8,239.28
EX9QLQFA9	CCP_IFS._P UK-RPI CME REC 4.46% 2031 NOV 15	295,000.000	0.01	(0.01)
EX9QLWHK2	CCP_IFS. R UK-RPI CME PAY 4.23% 2031 DEC 15	295,000.000	(0.01)	25,882.77
EX9QLWHM8	CCP_IFS._R UK-RPI CME PAY 4.23% 2031 DEC 15	295,000.000	0.01	(0.01)
EXF211C2X	LONG GILT FUTURE (ICF) EXP MAR 22	4.000	0.00	898.27
EXF211F2X	LONG GILT FUTURE (ICF) EXP JUN 22	4.000	0.00	5,178.96
EXF211L1X	LONG GILT FUTURE (ICF) EXP DEC 21	4.000	0.00	(857.60)
FHBKPQZT6	JD.COM INC HK/09618	7,309.000	(266,652.58)	217,996.18
LMBMY0LN9	MEXICO GOVERNMENT INTERNATIONA 2.125% 10/25/2051	100,000.000	(99,452.68)	100,391.03
NA9QK2ZC7	CCP_IFS. R CPURNSA US CPI URBA PAY 2.48% 2031 JUN 11	490,000.000	(0.01)	9,322.52
NA9QK2ZD5	CCP_IFS._R CPURNSA US CPI URBA PAY 2.48% 2031 JUN 11	490,000.000	0.01	(0.01)
NA9QK4SB3	CCP_IFS. R USA-CPI-U CME PAY 2.43% 2031 JUN 24	947,500.000	(0.01)	70,788.08
NA9QK4SC1	CCP_IFS._R USA-CPI-U CME PAY 2.43% 2031 JUN 24	947,500.000	0.01	(0.01)
NA9QK4SM9	CCP_IFS. P USA-CPI-U CME REC 2.55% 2026 JUN 24	947,500.000	(0.01)	0.01
NA9QK4SN7	CCP_IFS._P USA-CPI-U CME REC 2.55% 2026 JUN 24	947,500.000	0.01	(52,475.08)
NA9QK4XR2	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.89% 2047 FEB 15	320,000.000	(0.01)	0.01
NA9QK4XS0	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.89% 2047 FEB 15	320,000.000	0.01	(13,436.89)
NA9QK5HX4	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.78% 2047 FEB 15	320,000.000	(0.01)	4,866.03
NA9QK5HY2	CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.78% 2047 FEB 15	320,000.000	0.01	(0.01)
NA9QK5J20	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.8% 2047 FEB 15	160,000.000	(0.01)	2,848.51
NA9QK5J38	CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.8% 2047 FEB 15	160,000.000	0.01	(0.01)
NA9QK6531	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.7% 2047 FEB 15	320,000.000	(0.02)	0.02
NA9QK6549	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.7% 2047 FEB 15	320,000.000	0.02	(52.53)
NA9QK7G03	CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.3% 2031 FEB 15	718,000.000	0.01	(0.01)
NA9QK7GZ6	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.3% 2031 FEB 15	718,000.000	(0.01)	2,693.46
NA9QK8B63	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.08% 2031 AUG 02	10,000.000	(0.01)	59.40
NA9QK8B71	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.08% 2031 AUG 02	10,000.000	0.01	(0.01)
NA9QK8CG0	CCP_IFS. P USA-CPI-U CME REC 2.96% 2024 AUG 02	1,993,000.000	(0.01)	0.01
NA9QK8CH8	CCP_IFS._P USA-CPI-U CME REC 2.96% 2024 AUG 02	1,993,000.000	0.01	(10,635.73)
NA9QK8CQ8	CCP_IFS. R USA-CPI-U CME PAY 3.15% 2023 AUG 02	1,993,000.000	(0.01)	9,491.35
NA9QK8CR6	CCP_IFS._R USA-CPI-U CME PAY 3.15% 2023 AUG 02	1,993,000.000	0.01	(0.01)
NA9QK8F02	CCP_IFS._P USA-CPI-U CME REC 2.91% 2024 AUG 03	1,993,000.000	0.01	(13,257.55)
NA9QK8F36	CCP_IFS. R USA-CPI-U CME PAY 3.09% 2023 AUG 03	1,993,000.000	(0.01)	11,558.24

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
NA9QK8F44	CCP_IFS._R USA-CPI-U CME PAY 3.09% 2023 AUG 03	1,993,000.000	0.01	(0.01)
NA9QK8FZ5	CCP_IFS. P USA-CPI-U CME REC 2.91% 2024 AUG 03	1,993,000.000	(0.01)	0.01
NA9QK8TM9	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.57% 2047 FEB 15	330,000.000	(0.01)	9,169.83
NA9QK8TN7	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.57% 2047 FEB 15	330,000.000	0.01	(0.01)
NA9QL2513	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.65% 2023 DEC 31	2,730,000.000	0.01	(0.01)
NA9QL25Z8	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.65% 2023 DEC 31	2,730,000.000	(0.01)	0.01
NA9QL26S3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.81% 2026 MAY 31	1,420,000.000	(156.47)	0.01
NA9QL26T1	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.81% 2026 MAY 31	1,420,000.000	0.01	(0.01)
NA9QL39A7	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.83% 2048 NOV 15	310,000.000	(0.01)	13,053.65
NA9QL39B5	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.82% 2031 NOV 15	1,250,000.000	(3,149.45)	0.01
NA9QL39C3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.78% 2029 FEB 15	1,700,000.000	(0.01)	54,008.84
NA9QL39D1	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.83% 2048 NOV 15	310,000.000	1,448.17	(0.01)
NA9QL39E9	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.82% 2031 NOV 15	1,250,000.000	0.01	(42,882.54)
NA9QL39F6	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.78% 2029 FEB 15	1,700,000.000	2,210.75	(0.01)
NA9QL3KU0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.9% 2047 MAY 15	320,000.000	(0.01)	0.01
NA9QL3KX4	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.9% 2047 MAY 15	320,000.000	0.01	(6,488.51)
NA9QL4378	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.68% 2038 FEB 15	410,000.000	(0.01)	0.01
NA9QL4386	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.68% 2038 FEB 15	410,000.000	0.01	(3,796.87)
NA9QL5631	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.63% 2031 NOV 15	710,000.000	(0.01)	0.01
NA9QL5649	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.63% 2031 NOV 15	710,000.000	0.01	(35,544.33)
NA9QL5656	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.71% 2038 FEB 15	410,000.000	(0.01)	2,288.42
NA9QL5672	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.71% 2038 FEB 15	410,000.000	0.01	(0.01)
NA9QL5KJ0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.64% 2024 MAR 31	3,170,000.000	(0.01)	27,646.46
NA9QL5KM3	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.64% 2024 MAR 31	3,170,000.000	0.01	(0.01)
NA9QL6JD3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.83% 2047 AUG 15	330,000.000	(0.01)	14,806.64
NA9QL6JE1	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.83% 2047 AUG 15	330,000.000	0.01	(0.01)
NA9QL6JF8	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.8% 2031 NOV 15	700,000.000	(0.01)	0.01
NA9QL6JH4	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.8% 2031 NOV 15	700,000.000	0.01	(24,784.57)
NA9QL6PJ3	CCP_IFS. P USA-CPI-U CME REC 2.69% 2052 MAR 14	150,000.000	(0.01)	0.01
NA9QL6PM6	CCP_IFS._P USA-CPI-U CME REC 2.69% 2052 MAR 14	150,000.000	0.01	(663.30)
NA9QL7116	CCP_IRS. R USD-SOFR-COMPOUND C PAY 2.12% 2031 NOV 15	420,000.000	(0.01)	3,637.39
NA9QL7140	CCP_IRS._R USD-SOFR-COMPOUND C PAY 2.12% 2031 NOV 15	420,000.000	0.01	(0.01)
NA9QL72K3	CCP_IRS. P USD-SOFR-COMPOUND C REC 2.13% 2047 AUG 15	330,000.000	(0.01)	4,689.64
NA9QL72L1	CCP_IRS._P USD-SOFR-COMPOUND C REC 2.13% 2047 AUG 15	330,000.000	0.01	(0.01)
NA9QL7CF3	CCP_ZCS. P USD-FEDERAL FUNDS-H REC 1.24% 2022 SEP 21	10,887,000.000	(0.01)	0.01
NA9QL7CJ5	CCP_ZCS._P USD-FEDERAL FUNDS-H REC 1.24% 2022 SEP 21	10,887,000.000	0.01	(10,123.94)
NA9QL7QA9	CCP_IRS. R USD-SOFR-COMPOUND C PAY 2.05% 2031 NOV 15	700,000.000	(0.01)	10,005.57
NA9QL7QB7	CCP_IRS._R USD-SOFR-COMPOUND C PAY 2.05% 2031 NOV 15	700,000.000	0.01	(0.01)
NA9QL7QD3	CCP_IRS. P USD-SOFR-COMPOUND C REC 2.05% 2047 AUG 15	330,000.000	(0.01)	0.01

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
NA9QL7QE1	CCP_IRS._P USD-SOFR-COMPOUND C REC 2.05% 2047 AUG 15	330,000.000	0.01	(321.45)
NA9QL7SC3	CCP_IRS. P USD-SOFR-COMPOUND C REC 2.11% 2024 MAR 31	3,200,000.000	(0.01)	0.01
NA9QL7SF6	CCP_IRS._P USD-SOFR-COMPOUND C REC 2.11% 2024 MAR 31	3,200,000.000	0.01	(2,115.34)
NA9QL7SL3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 2.09% 2031 NOV 15	970,000.000	(0.01)	10,907.20
NA9QL7SP4	CCP_IRS._R USD-SOFR-COMPOUND C PAY 2.09% 2031 NOV 15	970,000.000	0.01	(0.01)
NA9QL7SU3	CCP_IRS. P USD-SOFR-COMPOUND C REC 2.07% 2029 FEB 15	850,000.000	(0.01)	0.01
NA9QL7SX7	CCP_IRS._P USD-SOFR-COMPOUND C REC 2.07% 2029 FEB 15	850,000.000	0.01	(11,910.85)
NA9QL7ZN1	CCP_CDX. BP UL CDX.NA.IG.38.V1 PAY 100BPS 2027 JUN 20	2,110,000.000	(0.01)	0.02
NA9QL7ZP6	CCP_CDX._BP UL CDX.NA.IG.38.V1 PAY 100BPS 2027 JUN 20	2,110,000.000	31,554.78	(25,066.09)
NA9QL9CC6	CCP_CDX. BP UL CDX.NA.HY.38.V1 PAY 500BPS 2027 JUN 20	680,000.000	(0.01)	0.01
NA9QL9CD4	CCP_CDX._BP UL CDX.NA.HY.38.V1 PAY 500BPS 2027 JUN 20	680,000.000	39,863.77	(32,464.05)
NA9QLAM08	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.45% 2047 FEB 15	1,520,000.000	4,694.93	(0.01)
NA9QLAMZ1	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.45% 2047 FEB 15	1,520,000.000	(0.01)	46,493.84
NA9QLBB40	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.11% 2031 MAY 15	710,000.000	(0.01)	0.01
NA9QLBB57	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.11% 2031 MAY 15	710,000.000	0.01	(17,395.28)
NA9QLBHM4	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.43% 2047 FEB 15	340,000.000	(0.01)	0.01
NA9QLBHN2	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.43% 2047 FEB 15	340,000.000	0.01	(11,303.25)
NA9QLDLW3	CCP_CDX. BP UL CDX.NA.IG.37.V1 PAY 100BPS 2026 DEC 20	4,220,000.000	(0.02)	0.02
NA9QLDLX1	CCP_CDX._BP UL CDX.NA.IG.37.V1 PAY 100BPS 2026 DEC 20	4,220,000.000	99,369.82	(76,548.19)
NA9QLE1E3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.1% 2028 AUG 15	1,970,000.000	(0.01)	22,136.99
NA9QLE1F0	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.1% 2028 AUG 15	1,970,000.000	0.01	(0.01)
NA9QLE1L7	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.99% 2026 FEB 28	3,140,000.000	(0.01)	46,418.33
NA9QLE1M5	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 0.99% 2026 FEB 28	3,140,000.000	0.01	(0.01)
NA9QLG6H6	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.6% 2047 FEB 15	500,000.000	(0.01)	502.79
NA9QLG6J2	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.6% 2047 FEB 15	500,000.000	0.01	(0.01)
NA9QLGUC0	CCP_IFS. P USA-CPI-U CME REC 2.74% 2031 OCT 14	960,000.000	(0.01)	0.01
NA9QLGUD8	CCP_IFS._P USA-CPI-U CME REC 2.74% 2031 OCT 14	960,000.000	0.01	(22,104.48)
NA9QLGUS5	CCP_IFS. R USA-CPI-U CME PAY 2.9% 2026 OCT 14	960,000.000	(0.01)	19,242.54
NA9QLGUT3	CCP_IFS._R USA-CPI-U CME PAY 2.9% 2026 OCT 14	960,000.000	0.01	(0.01)
NA9QLJ904	CCP_IFS._R USA-CPI-U CME PAY 2.63% 2051 OCT 27	192,500.000	0.01	(0.01)
NA9QLJ912	CCP_IFS. P USA-CPI-U CME REC 2.87% 2031 OCT 27	192,500.000	(0.01)	0.01
NA9QLJ920	CCP_IFS._P USA-CPI-U CME REC 2.87% 2031 OCT 27	192,500.000	0.01	(8,775.32)
NA9QLJ9Z7	CCP_IFS. R USA-CPI-U CME PAY 2.63% 2051 OCT 27	192,500.000	(0.01)	9,661.15
NA9QLKCQ0	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.62% 2023 SEP 30	3,410,000.000	(0.01)	0.01
NA9QLKCR8	CCP_IRS._P USD-LIBOR-BBA 3M CM REC 0.62% 2023 SEP 30	3,410,000.000	32.88	(10,713.66)
NA9QLKDG1	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.66% 2047 FEB 15	160,000.000	(0.01)	0.01
NA9QLKDH9	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.66% 2047 FEB 15	160,000.000	0.01	(2,292.82)
NA9QLKJT7	CCP_IFS. P USA-CPI-U CME REC 2.89% 2031 OCT 28	192,500.000	(0.01)	0.01
NA9QLKJU4	CCP_IFS._P USA-CPI-U CME REC 2.89% 2031 OCT 28	192,500.000	0.01	(8,397.44)

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NA9QLKJV2	CCP_IFS. R USA-CPI-U CME PAY 2.63% 2051 OCT 28	192,500.000	(0.01)	9,862.90
NA9QLKJW0	CCP_IFS._R USA-CPI-U CME PAY 2.63% 2051 OCT 28	192,500.000	0.01	(0.01)
NA9QLKKK4	CCP_IFS. P USA-CPI-U CME REC 2.88% 2031 OCT 28	910,000.000	(0.01)	0.01
NA9QLKKL2	CCP_IFS._P USA-CPI-U CME REC 2.88% 2031 OCT 28	910,000.000	0.01	(6,184.35)
NA9QLKKP3	CCP_IFS. R USA-CPI-U CME PAY 3.14% 2026 OCT 28	910,000.000	(0.01)	6,448.57
NA9QLKKQ1	CCP_IFS._R USA-CPI-U CME PAY 3.14% 2026 OCT 28	910,000.000	0.01	(0.01)
NA9QLKS00	CCP_IFS. P USA-CPI-U CME REC 2.89% 2031 OCT 29	1,120,000.000	(0.01)	0.01
NA9QLKS18	CCP_IFS._P USA-CPI-U CME REC 2.89% 2031 OCT 29	1,120,000.000	0.01	(6,668.25)
NA9QLKS42	CCP_IFS. R USA-CPI-U CME PAY 3.15% 2026 OCT 29	1,120,000.000	(0.01)	7,483.26
NA9QLKS59	CCP_IFS._R USA-CPI-U CME PAY 3.15% 2026 OCT 29	1,120,000.000	0.01	(0.01)
NA9QLKUY3	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.54% 2047 FEB 15	170,000.000	(0.01)	1,976.58
NA9QLKUZ0	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.54% 2047 FEB 15	170,000.000	0.01	(0.01)
NA9QLLNQ6	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.67% 2023 SEP 30	3,620,000.000	(0.01)	0.01
NA9QLLNR4	CCP_IRS._P USD-LIBOR-BBA 3M CM REC 0.67% 2023 SEP 30	3,620,000.000	0.01	(8,395.51)
NA9QLMFD2	CCP_CDX. BP UL CDX.NA.HY.37.V1 PAY 500BPS 2026 DEC 20	786,413.000	(0.01)	0.01
NA9QLMFE0	CCP_CDX._BP UL CDX.NA.HY.37.V1 PAY 500BPS 2026 DEC 20	786,413.000	76,339.06	(71,674.78)
NA9QLNHG1	CCP_CDX. SP UL CDX.NA.HY.37.V1 REC 500BPS 2026 DEC 20	3,476,168.000	(238,075.89)	250,997.95
NA9QLNHH9	CCP_CDX._SP UL CDX.NA.HY.37.V1 REC 500BPS 2026 DEC 20	3,476,168.000	0.05	(0.05)
NA9QLPTB4	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.56% 2047 FEB 15	340,000.000	(0.01)	0.01
NA9QLPTC2	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.56% 2047 FEB 15	340,000.000	0.01	(2,001.12)
NA9QLPTJ7	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.46% 2031 AUG 15	700,000.000	(1,910.29)	0.01
NA9QLPTK4	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.46% 2031 AUG 15	700,000.000	0.01	(17,558.56)
NA9QLPTL2	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.36% 2028 NOV 15	1,960,000.000	(0.01)	44,237.93
NA9QLPTM0	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.36% 2028 NOV 15	1,960,000.000	1,857.73	(0.01)
NA9QLPTS7	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.0% 2023 DEC 31	7,030,000.000	(0.01)	1,590.93
NA9QLPTT5	CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.0% 2023 DEC 31	7,030,000.000	322.74	(53,080.63)
NA9QLPTU2	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.46% 2026 MAY 31	3,120,000.000	(0.01)	37,537.02
NA9QLPTV0	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.46% 2026 MAY 31	3,120,000.000	188.00	(9,347.81)
NA9QLPTW8	CCP_IFS. P USA-CPI-U CME REC 2.61% 2051 NOV 24	135,000.000	(0.01)	0.01
NA9QLPTX6	CCP_IFS._P USA-CPI-U CME REC 2.61% 2051 NOV 24	135,000.000	0.01	(7,502.17)
NA9QLPX11	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.52% 2031 AUG 15	430,000.000	(0.01)	8,611.45
NA9QLPX29	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.52% 2031 AUG 15	430,000.000	0.01	(0.01)
NA9QLPY10	CCP_IFS. R USA-CPI-U CME PAY 2.83% 2031 NOV 26	480,000.000	(0.01)	0.01
NA9QLPY28	CCP_IFS._R USA-CPI-U CME PAY 2.83% 2031 NOV 26	480,000.000	0.01	(268.99)
NA9QLPY85	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.64% 2047 MAY 15	650,000.000	(0.01)	287.53
NA9QLPY93	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.64% 2047 MAY 15	650,000.000	4,380.52	(0.01)
NA9QLQED4	CCP_IFS. R USA-CPI-U CME PAY 2.78% 2031 NOV 30	480,000.000	(0.01)	0.01
NA9QLQEE2	CCP_IFS._R USA-CPI-U CME PAY 2.78% 2031 NOV 30	480,000.000	0.01	(1,890.63)
NA9QLR6E9	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.36% 2047 MAY 15	350,000.000	(0.01)	0.01

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
NA9QLR6H2	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.36% 2047 MAY 15	350,000.000	0.01	(20,393.23)
NA9QLSX80	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.47% 2047 MAY 15	170,000.000	(0.01)	5,988.39
NA9QLSYA4	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.47% 2047 MAY 15	170,000.000	0.01	(0.01)
NA9QLT7L8	CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 1.0% 2023 DEC 31	3,411,000.000	(0.01)	0.01
NA9QLT7M6	CCP_IRS. P USD-LIBOR-BBA 3M CM REC 1.38% 2026 MAY 31	1,553,000.000	(0.01)	4,363.91
NA9QLT7N4	CCP_IRS._R USD-LIBOR-BBA 3M CM PAY 1.0% 2023 DEC 31	3,411,000.000	0.01	(1,345.09)
NA9QLT7P9	CCP_IRS._P USD-LIBOR-BBA 3M CM REC 1.38% 2026 MAY 31	1,553,000.000	0.01	(0.01)
NA9QLUGN1	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.2% 2028 NOV 15	240,000.000	(0.01)	0.01
NA9QLUGQ4	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.2% 2028 NOV 15	240,000.000	0.01	(7,828.28)
NA9QLUH26	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.25% 2031 AUG 15	290,000.000	(0.01)	0.01
NA9QLUH42	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.25% 2031 AUG 15	290,000.000	0.01	(12,477.08)
NA9QLX3T6	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.72% 2047 MAY 15	330,000.000	(0.01)	5,568.74
NA9QLX3U3	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.72% 2047 MAY 15	330,000.000	0.01	(0.01)
NA9QLX6V8	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.71% 2047 MAY 15	170,000.000	(0.01)	0.01
NA9QLX6W6	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.71% 2047 MAY 15	170,000.000	0.01	(2,329.79)
NA9QLXB26	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.72% 2047 MAY 15	330,000.000	0.01	(0.01)
NA9QLXB42	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.58% 2031 AUG 15	710,000.000	(0.01)	0.01
NA9QLXB59	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.58% 2031 AUG 15	710,000.000	0.01	(10,692.65)
NA9QLXBZ3	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.72% 2047 MAY 15	330,000.000	(0.01)	5,103.15
NA9QLY5F2	CCP_IRS. R USD-SOFR-COMPOUND C PAY 1.75% 2047 MAY 15	330,000.000	(0.01)	0.01
NA9QLY5H8	CCP_IRS._R USD-SOFR-COMPOUND C PAY 1.75% 2047 MAY 15	330,000.000	0.01	(3,940.83)
NA9QLZ130	CCP_IRS. P USD-SOFR-COMPOUND C REC 1.78% 2047 MAY 15	330,000.000	(0.01)	5,997.61
NA9QLZ148	CCP_IRS._P USD-SOFR-COMPOUND C REC 1.78% 2047 MAY 15	330,000.000	0.01	(0.01)
NA9QMACT5	CCP_IRS. P USD-SOFR-COMPOUND C REC 2.35% 2029 FEB 15	720,000.000	(0.01)	2,291.00
NA9QMACU2	CCP_IRS._P USD-SOFR-COMPOUND C REC 2.35% 2029 FEB 15	720,000.000	0.01	(0.01)
NA9QMACV0	CCP_IRS. R USD-SOFR-COMPOUND C PAY 2.28% 2031 NOV 15	550,000.000	(0.01)	0.01
NA9QMACW8	CCP_IRS._R USD-SOFR-COMPOUND C PAY 2.28% 2031 NOV 15	550,000.000	0.01	(2,707.51)
NA9QMELN0	CCP_CDX. SP UL CDX.NA.IG.38.V1 REC 100BPS 2027 JUN 20	2,094,118.000	(15,909.86)	19,960.20
NA9QMELP5	CCP_CDX._SP UL CDX.NA.IG.38.V1 REC 100BPS 2027 JUN 20	2,094,118.000	0.01	(0.01)
SNBNG7113	DNB BANK ASA	189,435.000	(4,095,927.50)	3,768,665.62
SSB1VSK16	INDUSTRIVARDEN AB	8,844.000	(290,908.56)	294,683.50
XX9QL6QA0	CCP_IFS. R EUR HICP ALL ITEMS PAY 2.42% 2052 MAR 15	90,000.000	(0.01)	2,045.44
XX9QL6QB8	CCP_IFS._R EUR HICP ALL ITEMS PAY 2.42% 2052 MAR 15	90,000.000	0.01	(0.01)
XX9QLKC22	CCP_IFS. R EUR HICP ALL ITEMS PAY 2.1% 2031 OCT 15	115,000.000	(0.01)	8,568.98
XX9QLKC30	CCP_IFS._R EUR HICP ALL ITEMS PAY 2.1% 2031 OCT 15	115,000.000	0.01	(0.01)
XX9QLKC89	CCP_IFS. P EUR HICP ALL ITEMS REC 2.28% 2051 OCT 15	115,000.000	(0.01)	0.01
XX9QLKC97	CCP_IFS._P EUR HICP ALL ITEMS REC 2.28% 2051 OCT 15	115,000.000	0.01	(13,744.62)
XX9QLKLM8	CCP_IFS. R EUR HICP ALL ITEMS PAY 2.13% 2031 OCT 15	115,000.000	(0.01)	8,015.80
XX9QLKLN6	CCP_IFS._R EUR HICP ALL ITEMS PAY 2.13% 2031 OCT 15	115,000.000	0.01	(0.01)

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
XX9QLKLV8	CCP_IFS. P EUR HICP ALL ITEMS REC 2.32% 2051 OCT 15	115,000.000	(0.01)	0.01
XX9QLKLW6	CCP_IFS._P EUR HICP ALL ITEMS REC 2.32% 2051 OCT 15	115,000.000	0.01	(11,208.29)
XX9QLPUF2	CCP_IFS. R EUR HICP ALL ITEMS PAY 2.13% 2051 NOV 15	90,000.000	(0.01)	16,972.30
XX9QLPUG0	CCP_IFS._R EUR HICP ALL ITEMS PAY 2.13% 2051 NOV 15	90,000.000	0.01	(0.01)

California Ironworkers Field Pension Trust
EIN: 95-6042866 **Plan Number: 001**
FYE: May 31, 2022

Schedule of Reportable Transactions, Form 5500, Schedule H, Line 4j

(a) Identity of party involved	(b) Description of asset	(c) Purchase Price	(d) Selling price	(e) Lease Rental	(f) Expense incurred with transaction	(g) Cost of asset	(h) Current value of asset on transaction date	(I) Net gain or (loss)
	See attached							

Security ID	Security Description	Tran Code	Shares	Transaction Expense	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :	**147,027,601.80**							

* * * NO ACTIVITY FOR THIS PERIOD * * *

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
5% VALUE :	**147,027,601.80**						
809	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	509,942,935.870	0.00	509,942,935.87	509,942,935.87	0.00
1220	996214912	EB TEMP INV FD VAR RT 12/31/2049 DD 04/02/10	497,475,503.830	497,475,503.83	0.00	0.00	0.00

H. Withdrawal Liability Amounts

DATE	AMOUNT
12/1/2021	$475,000

G. Schedule of Projection of Expected Benefit Payments

PLAN YEAR	EXPECTED BENEFIT PAYMENTS
2021-22	$200,590,752
2022-23	206,031,886
2023-24	210,476,447
2024-25	213,825,211
2025-26	217,136,047
2026-27	219,843,643
2027-28	221,704,517
2028-29	223,129,928
2029-30	223,826,748
2030-31	223,822,915

D. Schedule of Active Participant Data (June 1, 2021)

Attained Age	< 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & Up	Total
Under 25	157	68	0	0	0	0	0	0	0	0	225
25 to 29	344	561	102	12	0	0	0	0	0	0	1,019
30 to 34	301	726	289	222	89	5	0	0	0	0	1,632
35 to 39	149	545	265	301	229	105	17	1	0	0	1,612
40 to 44	94	303	201	251	276	212	113	42	3	0	1,495
45 to 49	39	190	129	210	218	233	186	97	34	6	1,342
50 to 54	19	101	89	132	181	212	173	123	55	41	1,126
55 to 59	9	62	59	98	128	121	120	100	61	87	845
60 to 64	4	33	25	34	52	74	52	26	28	54	382
65 to 69	0	7	10	8	12	7	4	7	3	12	70
70 & Up	0	4	0	0	0	3	0	0	0	1	8
Total	1,116	2,600	1,169	1,268	1,185	972	665	396	184	201	9,756

E. Charges and Credits for Funding Standard Account

The amortization charges and credits for the Funding Standard Account for the plan year beginning June 1, 2021 are determined below.

1. Charges as of June 1, 2021

DATE ESTABLISHED	TYPE OF BASE	ORIGINAL AMORTIZATION PERIOD	AMORTIZATION PERIOD AS OF JUNE 1, 2021	OUTSTANDING BALANCE AS OF JUNE 1, 2021	7.25% ANNUAL BOY PAYMENT
6/1/2002	Plan amendment	30	11	$ 5,127,262	$ 645,496
6/1/2002	Change in assumptions	30	11	28,283,630	3,560,767
6/1/2003	Change in assumptions	30	12	26,492,039	3,151,495
6/1/2004	Change in assumptions	30	13	27,465,846	3,107,724
6/1/2005	Change in assumptions	30	14	27,077,546	2,930,313
6/1/2006	Change in assumptions	30	15	39,913,665	4,150,822
6/1/2008	Plan amendment	15	2	9,605,321	4,970,667
6/1/2009	Actuarial loss	15	3	4,022,466	1,435,686
6/1/2009	2008 Investment Loss	29	17	210,512,338	20,453,693
6/1/2010	2008 Investment Loss	28	17	41,055,488	3,989,013
6/1/2011	2008 Investment Loss	27	17	38,055,328	3,697,513
6/1/2012	Actuarial loss	15	6	75,448,706	14,872,904
6/1/2012	2008 Investment Loss	26	17	13,874,788	1,348,095
6/1/2013	Change in assumptions	15	7	32,974,393	5,754,720
6/1/2013	2008 Investment Loss	25	17	47,818,067	4,646,075
6/1/2014	2008 Investment Loss	24	17	72,844,313	7,077,662
6/1/2015	Actuarial loss	15	9	26,339,573	3,809,668
6/1/2016	Actuarial loss	15	10	83,602,873	11,227,129
6/1/2017	Actuarial loss	15	11	34,929,016	4,397,388
6/1/2018	Actuarial loss	15	12	39,562,222	4,706,326
6/1/2019	Actuarial loss	15	13	46,107,490	5,217,001
6/1/2019	Change in assumptions	15	13	2,203,519	249,325
6/1/2020	Actuarial loss	15	14	43,980,734	4,759,565
				$ 977,296,623	$ 120,159,047

2. Credits as of June 1, 2021

DATE ESTABLISHED	TYPE OF BASE	ORIGINAL AMORTIZATION PERIOD	AMORTIZATION PERIOD AS OF JUNE 1, 2021	OUTSTANDING BALANCE AS OF JUNE 1, 2021	7.25% ANNUAL BOY PAYMENT
6/1/2010	Experience Gain	15	4	$ 37,802,197	$ 10,464,638
6/1/2011	Experience Gain	15	5	57,756,433	13,222,076
6/1/2013	Experience Gain	15	7	27,338,230	4,771,091
6/1/2014	Experience Gain	15	8	46,261,708	7,293,770
6/1/2021	Experience Gain	15	15	109,630,756	11,401,052
				$ 278,789,324	$ 47,152,627

F. Assumption and Method Changes for the June 1, 2021 Valuation

- The current liability interest rate was changed from 2.72% to 2.34% because of the change in allowable interest rate range as specified by the IRS and the current liability mortality was updated as specified by the IRS.

A. Summary of Present Plan (June 1, 2021)

Plan Changes since Prior Valuation

The benefit accrual rate was increased from $70 to $105 per Pension Credit earned from June 1, 2021 to May 31, 2022; after, incremental $5.00 decreases / increases below 95% prior year funding, for each -/+5%, but no greater than $105.

Plan Identification

Employee Identification Number (EIN): 95-6042866
Plan Number (PN): 001

Effective Date

The Plan was established as of August 7, 1958.

Plan Year

June 1 to May 31.

Eligibility and Participation

The Plan covers employees who engage in Covered Employment in the Plan on the earliest June 1 or December 1 following completion of a 12 consecutive month period during which he/she completed at least 1,000 Hours of Service in Covered Employment. The required hours may also be completed with any hours of Service in other employment with an Employer if that other employment is Continuous with the Employee's Covered Employment with that Employer.

Future Service Pension Credit

A participant who works at least 350 hours in a Plan Year receives 1/12 of a future service pension credit for each 117 hours worked to October 1, 2014 and 125 hours worked thereafter. Service accruals are prorated for contributions less than the California/Nevada journeyman rate.

Vesting Service Credit

A participant who works at least 1,000 hours in a Plan Year receives 1 year of Vesting Credit.

Vesting

Participants generally become vested once they complete five or more years of service (with at least 1 hour after June 30, 1999) or ten or more years of service.

Termination

A non-vested participant incurs a one-year break in service if he/she fails to complete 350 Hours of Service in a Plan Year. A Participant's non-vested benefits may be reinstated if he returns to full employment after a break in service, provided such break does not exceed the greater of either his prior length of service or 5 years.

Normal Retirement

a. Eligibility: Fully vested and age 62 for Pension Credits earned prior to September 1, 2011 and age 65 for Pension Credits earned thereafter.

b. Pension Amount:

$28 per year of past service Pension Credit, plus $50 per Pension Credit earned from June 1, 1958 to May 31, 1978, plus $118 per Pension Credit earned from June 1, 1978 to May 31, 2008, plus $105 per Pension Credit earned from June 1, 2008 to August 31, 2011, plus $90 per Pension Credit earned from September 1, 2011 to September 30, 2014, plus $70 per Pension Credit earned from October 1, 2014 to May 31, 2021, plus $105 per Pension Credit earned from June 1, 2021 to May 31, 2022, plus:

For future service credit earned on or after June 1, 2022, the benefit formula is the value of a full year (and proportionately less for fractional years) of future service credit for each Plan Year subject to application of the following formula. For purposes of applying the formula, the funded ratio percentage reported in the prior annual Plan Actuarial Valuation each year will be used.

FUNDED RATIO PERCENTAGE	EACH FULL YEAR (AND PROPORTIONATELY LESS FOR FRACTIONAL YEARS) OF FUTURE SERVICE CREDIT
95.00% or more	$105.00
90.00% - 94.99%	$100.00
85.00% - 89.99%	$95.00
80.00% - 84.99%	$90.00
75.00% - 79.99%	$85.00
70.00% - 74.99%	$80.00
65.00% - 69.99%	$75.00
60.00% - 64.99%	$70.00

For a funded ratio percentage less than 60.00%, the value of each full year (and proportionately less for fractional years) of Future Service Credit shall similarly decrease by $5.00 in 5.00% increments.

Pensions are payable at 13 payments per year for accruals earned up to October 1, 2014 and 12 payments per year for accruals earned after October 1, 2014.

Early Retirement

a. Eligibility: Attainment of age 45 and 10 years of future service pension credit. A participant may also qualify for early retirement by including past service credit, but must be age 55 and have 10 years of Pension Credit, including at least one full year of Pension Credit since June 1, 1956.

b. Pension amount: Equal to the sum of (i) and (ii):

(i) Service Earned Prior to September 1, 2011: Equal to the amount of Normal Retirement Benefit, based on service and hours earned prior to September 1, 2011, reduced 1/2% for each month the participant is younger than age 62 but not younger than 55, 1/5% for each month younger than age 55 but not younger than 50, and 1/10% for each month the participant is younger than age 50.

(ii) Service Earned On or After September 1, 2011: Equal to the amount of Normal Retirement Benefit, based on service and hours earned on or after September 1, 2011, reduced 1/2% for each month the participant is younger than 65 but not younger than 55, 1/5% for each month younger than age 55 but not younger than 50, and 1/10% for each month the participant is younger than age 50.

Service Retirement

a. Eligibility: Age plus years of Pension Credit total at least 85, with at least 10 years of Pension Credit within the Plan and age 55 for Pension Credit earned after October 1, 2014.

b. Pension amount: Equal to the amount of Normal Retirement Benefit with no reduction.

Postponed Retirement

a. Eligibility: Working past age 65.

b. Pension amount: Greater of accrual and actuarial increase of Normal Retirement Benefits increased for each complete month for which benefits were not suspended. The actuarial increase is 1% per month for the first 60 months after Normal Retirement Age and 1.5% per month for each month thereafter.

Disability Retirement

a. Eligibility: Vested participants who are totally and permanently disabled and entitled to a Social Security Disability award.

b. Amount: Equal to the amount of Normal Retirement Benefit, based on service and hours through the date of Disability, with no reduction.

Death before Retirement

a. Eligibility: Vested and married at time of death for (i) or (ii); or participation for (iii) below.

b. Amount: As applicable, one of either (i), (ii), or (iii):

(i) Spouse's Benefit: The spouse of a married Employee who has earned 5 Vesting Service Credits is eligible to receive the spouse portion of a 50% husband-and-wife pension. The amount will be determined as if the participant had retired the day before his death, without reduction for early retirement.

(ii) Lump Sum Benefit: The surviving spouse of a deceased, vested participant may also choose to receive a lump sum death benefit in lieu of the Spouse's Benefit. The lump sum benefit is equal to the total amount of contributions made to the Pension Fund on the participant's behalf, up to a maximum of $15,000. The lump sum death benefit may not be less than the actuarial present value of the Spouse's benefit.

(iii) Designated beneficiaries of married non-vested or non-married participants are entitled to receive a lump sum benefit equal to the total amount of contributions made to the Pension Fund on the participant's behalf, up to a maximum of $15,000.

Forms of Payment

a. Normal form:

(i) Married Participants: An actuarially reduced benefit payable as a 50% Husband-and-Wife with Pop-up annuity

(ii) Unmarried Participants: A life annuity with 36-month guarantee

b. Optional forms

- 75% survivor annuity (available with and without pop-up feature)
- 100% survivor annuity (available with and without pop-up feature)
- Level Income Option

B. Actuarial Cost Method and Valuation Procedures

Actuarial Cost Method

The actuarial cost method we used to calculate the funding requirements of the Plan is called the **Unit Credit Actuarial Cost Method**.

Under this cost method, the **normal cost** for each active participant is computed as the actuarial present value of benefits expected to be earned in the current plan year. The normal cost equals zero for all inactive participants. The Plan's **actuarial accrued liability** is the actuarial present value of all benefits earned by the plan participants to date. The **unfunded actuarial accrued liability** is determined by subtracting the actuarial value of assets from the actuarial accrued liability.

The term "actuarial present value" refers to the value, on a given date, of a series of future benefit payments, where each amount in the series is:

a. Adjusted for the probability of increase (or decrease) due to such events as changes in marital status, etc.;

b. Multiplied by the probability of the event occurring on which the payment is conditioned, such as the probability of survival, retirement, death, disability, termination of employment, etc.; and

c. Discounted at an assumed rate of investment return.

These probabilities and assumed investment return are described fully in Appendix C.

Asset Valuation Method

The **asset valuation method** is used to determine the actuarial value of plan assets on the valuation date. This value is used for purposes of determining the plan's actuarial costs and liabilities for minimum funding purposes. The asset valuation method recognizes investment gains and losses on a market value basis above or below the assumed rate of investment return over a period of five years.

The **actuarial value of assets** on the valuation date is generally determined using the following values:

(1) Market value of assets on the valuation date;

(2) 80% of the difference between actual investment return and expected investment return for the plan year prior to the valuation date;

(3) 60% of the difference between actual investment return and expected investment return for the plan year prior to the plan year in (2) above;

(4) 40% of the difference between actual investment return and expected investment return for the plan year prior to the plan year in (3) above;

(5) 20% of the difference between actual investment return and expected investment return for the plan year prior to the plan year in (4) above.

The actuarial value of assets is then determined as (1) – (2) – (3) – (4) – (5), with the resulting value not less than 80% nor greater than 120% of the Market Value of Assets on the valuation date.

January 1, 2021 Market Value of Assets

We have relied without audit on the market value of assets from the Trust's auditor.

C. Actuarial Assumptions

This section of the report describes the actuarial assumptions used in this valuation. These assumptions have been chosen on the basis of recent experience of the Trust, published actuarial tables and on current and future expectations.

The assumptions are intended to estimate the future experience of the participants of the Trust and of the Trust itself in areas which affect the projected benefit flow and anticipated investment earnings. Any variations in future experience from that expected from these assumptions will result in corresponding changes in the estimated costs of the Trust's benefits.

Investment Return

7.25% per annum, net of investment expenses, compounded annually.

The investment return assumption was selected was selected based on the target asset allocation as of the valuation date, combined with capital market assumptions from several sources, as well as published studies summarizing the expectations of various investment experts. This information was then used to develop forward looking expected long-term expected returns, producing a range of potential reasonable expectations according to industry experts. Based on this information, an assumption was selected that, in our professional judgement, is not expected to have any significant bias.

The target asset allocation provided by the Plan's investment consultant is shown below.

Asset Class	Allocation
Broad US Equity	24%
Broad Non-US Equity	24%
Fixed Income	16%
Real Estate	16%
Real Return	5%
Absolute Return	15%

Expenses

Administrative expenses are assumed to be $4,900,000 per year, payable in monthly installments ($4,734,382 as of the beginning of the year).

Healthy Mortality

The RPH-2014 Blue Collar Headcount-weighted Mortality Table (adjusted to 2006), with ages set forward one year, projected forward using MP-2019 (50% weighted after 2018) on a fully generational basis. This assumption was established by the prior actuary and remains reasonable based on a review of the Plan's recent gain / loss actuarial analysis.

Disability Mortality

The RPH-2014 Blue Collar Headcount-weighted Mortality Table (adjusted to 2006), with ages set forward three years, projected forward using MP-2019 (50% weighted after 2018) on a fully generational basis.

Disability

Disability rates were established by the prior actuary and remain reasonable based on a review of the Plan's recent gain / loss actuarial analysis. Sample rates are shown below:

Age	Disability Rate
20	0.0900%
25	0.1275%
30	0.1650%
35	0.2175%
40	0.3300%
45	0.5400%
50	0.9150%
55	1.5150%
60	2.4375%

Withdrawal

Withdrawal rates were established by the prior actuary and remain reasonable based on a review of the Plan's recent gain / loss actuarial analysis. Sample rates are shown below:

	Years of Participation					
Age	**0 Years**	**1 Year**	**2 Years**	**3 Years**	**4 Years**	**5 Years & Up**
20	16.5%	14.0%	11.5%	9.0%	6.5%	4.0%
25	15.5%	13.0%	11.0%	9.0%	6.5%	4.5%
30	13.5%	12.0%	10.0%	8.0%	6.5%	4.5%
35	13.0%	11.0%	9.5%	8.0%	6.0%	4.5%
40	13.0%	11.5%	9.5%	7.5%	6.0%	4.0%
45	14.5%	12.0%	10.0%	8.0%	5.5%	3.5%
50	15.0%	13.0%	10.5%	8.0%	6.0%	3.5%
55	16.0%	13.5%	11.0%	8.5%	6.0%	3.5%
60	18.5%	16.0%	13.0%	10.0%	7.5%	4.5%
65	27.5%	22.0%	16.5%	11.0%	5.5%	0.0%

Retirement Rates

Retirement rates were established by the prior actuary and remain reasonable based on a review of the Plan's recent gain / loss actuarial analysis. Retirement rates are based on an active participant's service and eligibility for a Service Pension. Rates are shown below:

Age	Not Eligible for Service Pension	Eligible for Service Pension*
45-46	0.5%	15%
47-49	1%	15%
50	2%	15%
51-53	3%	15%
54	5%	15%
55	7%	25%
56	8%	25%
57	9%	15%
58	10%	15%
59	15%	15%
60	19%	19%
61	18%	18%
62	23%	23%
63	24%	24%
64	20%	20%
65	24%	24%
66-67	30%	30%
68-71	40%	40%
72+	100%	100%

** Retirement rates are assumed to be the greater of the value listed above and 25% in the first and second years the participant first reaches age 55 and 85 points. Benefits earned after October 1, 2014 are not eligible for a Service Pension prior to age 55.*

Based on the above rates, the Plan's weighted average retirement age from active service is 58.8.

Terminated participants with vested benefits are assumed to retire at the earlier of: age 65, age 59 if eligible for early retirement, or age 58 for those with 30 or more years of Pension Credit (or at their current age if older).

Future Benefit Accruals

Active Participants are assumed to work the same number of covered hours as in the prior year for future benefits and Pension Credits. This assumption best captures the distribution of the hours worked by age and service.

Future Contributions

The Plan's total contributions received in the next year are assumed to reflect the same number of contributory hours as the prior year times the expected contribution rate. The contributory hours are the adjusted to the journeyman rate and the contribution rate is the journeyman rate for the coming year.

Exclusion of Inactive Vested

Inactive participants over age 70 are excluded from the valuation.

Form of Payment

We assume all participants elect a Life Annuity with a 36-month guarantee. Spouses are assumed to elect a lump sum distribution for all future pre-retirement death benefits.

Lump Sum conversion assumption for pre-retirement death benefits

The death benefit is converted to a lump sum using the November 2016 417(e) interest segment rates and the current year 417(e) mortality.

Missing Data

If not specified, participants are assumed to be male and the same age as the average of participants with the same status code.

Probability of Marriage

75% of participants are assumed to be married, and husbands are assumed to be three years older than wives.

Reciprocity

To reflect the impact of reciprocity arrangements, all retirement and disability costs for active participants are loaded by 1%.

Current Liability

The interest rate used to calculate current liability as of June 1, 2021 is 2.34%. The current liability mortality is based on the tables specified by the IRS.

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

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

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

A Name of plan
CALIFORNIA IRONWORKERS FIELD PENSION TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES, CALIFORNIA IRONWORKERS FIELD PENSION TRUST FUND

D Employer Identification Number (EIN)
95-6042866

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

1a	Enter the valuation date: Month 06 Day 01 Year 2021		
b	Assets		
(1)	Current value of assets	**1b(1)**	3,005,179,322
(2)	Actuarial value of assets for funding standard account	**1b(2)**	2,688,847,160
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	2,692,668,880
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	2,692,668,880
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	5,354,037,923
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	100,642,000
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	197,510,583
(3)	Expected plan disbursements for the plan year	**1d(3)**	205,490,752

Statement by Enrolled Actuary

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

SIGN HERE Kenneth Grant Camp KGC — 2/15/2023

Signature of actuary — Date

KENNETH GRANT CAMP — 2007456

Type or print name of actuary — Most recent enrollment number

MILLIMAN, INC. — 714-933-1090

Firm name — Telephone number (including area code)

19200 VON KARMAN AVENUE, SUITE 950
IRVINE CA 92612

Address of the firm

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)	**2a**	3,005,179,322

b "RPA '94" current liability/participant count breakdown:	**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment	8,085	2,633,353,216
(2) For terminated vested participants	3,863	782,976,661
(3) For active participants:		
(a) Non-vested benefits		318,136,163
(b) Vested benefits		1,619,571,883
(c) Total active	9,756	1,937,708,046
(4) Total	21,704	5,354,037,923

c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage	**2c**	56.12%

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
12/01/2021	189,051,592	0			
			Totals ► **3(b)**	189,051,592	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total	**3(d)**	475,000

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	99.9 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the rehabilitation plan projects emergence from critical status or critical and declining status, enter the plan year in which it is projected to emerge. If the rehabilitation plan is based on forestalling possible insolvency, enter the plan year in which insolvency is expected and check here ☐	**4f**	

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability ..... **6a** 2.34 %

		Pre-retirement		Post-retirement	
b Rates specified in insurance or annuity contracts		[ ] Yes [ ] No [X] N/A		[ ] Yes [ ] No [X] N/A	
c Mortality table code for valuation purposes:					
(1) Males	**6c(1)**	A		A	
(2) Females	**6c(2)**	A		A	
d Valuation liability interest rate	**6d**	7.25 %		7.25 %	
e Expense loading	**6e**	13.2 %	[ ] N/A	%	[X] N/A
f Salary scale	**6f**	%	[X] N/A		

g Estimated investment return on actuarial value of assets for year ending on the valuation date ..... **6g** 10.4 %

h Estimated investment return on current value of assets for year ending on the valuation date ..... **6h** 28.3 %

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-109,630,756	-11,401,052

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval **8a**

b(1) Is the plan required to provide a projection of expected benefit payments? (See the instructions.) If "Yes," attach a schedule. ..... [X] Yes [ ] No

b(2) Is the plan required to provide a Schedule of Active Participant Data? (See the instructions.) If "Yes," attach a schedule. ..... [X] Yes [ ] No

c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code? ..... [ ] Yes [X] No

d If line c is "Yes," provide the following additional information:

(1) Was an extension granted automatic approval under section 431(d)(1) of the Code? ..... [ ] Yes [ ] No

(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended ..... **8d(2)**

(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code? ..... [ ] Yes [ ] No

(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2)) ..... **8d(4)**

(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension ..... **8d(5)**

(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007? ..... [ ] Yes [ ] No

e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s) **8e**

9 Funding standard account statement for this plan year:				
Charges to funding standard account:				
a Prior year funding deficiency, if any			9a	0
b Employer's normal cost for plan year as of valuation date			9b	40,547,695
c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)	977,296,623		120,159,047
(2) Funding waivers	9c(2)	0		0
(3) Certain bases for which the amortization period has been extended	9c(3)	0		0
d Interest as applicable on lines 9a, 9b, and 9c			9d	11,651,239
e Total charges. Add lines 9a through 9d			9e	172,357,981
Credits to funding standard account:				
f Prior year credit balance, if any			9f	694,685,579
g Employer contributions. Total from column (b) of line 3			9g	189,051,592
		Outstanding balance		
h Amortization credits as of valuation date	9h	278,789,324		47,152,627
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			9i	60,516,486
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	9j(1)	789,673,901		
(2) "RPA '94" override (90% current liability FFL)	9j(2)	2,170,494,730		
(3) FFL credit			9j(3)	0
k (1) Waived funding deficiency			9k(1)	0
(2) Other credits			9k(2)	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			9l	991,406,284
m Credit balance: If line 9l is greater than line 9e, enter the difference			9m	819,048,303
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			9n	
9o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2021 plan year			9o(1)	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			9o(2)(a)	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			9o(2)(b)	0
(3) Total as of valuation date			9o(3)	0
10 Contribution necessary to avoid an accumulated funding deficiency. (See instructions.)			10	
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

California Ironworkers Field Pension Trust
EIN / PN: 95-6042866 / 001

Schedule MB – Statement by Enrolled Actuary

After reviewing the assumptions and methods used by the prior enrolled actuary, I was able to replicate the results of their June 1, 2021 actuarial valuation within the requirements of IRS Revenue Procedure 2000-40 Section 4.03. I therefor relied on the information provided in the June 1, 2021 actuarial valuation report completed by the prior enrolled actuary when completing this Schedule MB.



Kenneth Grant Camp

Enrollment Number: 20-07456

H. Withdrawal Liability Amounts

DATE	AMOUNT
12/1/2021	$475,000

B. Actuarial Cost Method and Valuation Procedures

Actuarial Cost Method

The actuarial cost method we used to calculate the funding requirements of the Plan is called the **Unit Credit Actuarial Cost Method**.

Under this cost method, the **normal cost** for each active participant is computed as the actuarial present value of benefits expected to be earned in the current plan year. The normal cost equals zero for all inactive participants. The Plan's **actuarial accrued liability** is the actuarial present value of all benefits earned by the plan participants to date. The **unfunded actuarial accrued liability** is determined by subtracting the actuarial value of assets from the actuarial accrued liability.

The term "actuarial present value" refers to the value, on a given date, of a series of future benefit payments, where each amount in the series is:

a. Adjusted for the probability of increase (or decrease) due to such events as changes in marital status, etc.;

b. Multiplied by the probability of the event occurring on which the payment is conditioned, such as the probability of survival, retirement, death, disability, termination of employment, etc.; and

c. Discounted at an assumed rate of investment return.

These probabilities and assumed investment return are described fully in Appendix C.

Asset Valuation Method

The **asset valuation method** is used to determine the actuarial value of plan assets on the valuation date. This value is used for purposes of determining the plan's actuarial costs and liabilities for minimum funding purposes. The asset valuation method recognizes investment gains and losses on a market value basis above or below the assumed rate of investment return over a period of five years.

The **actuarial value of assets** on the valuation date is generally determined using the following values:

(1) Market value of assets on the valuation date;

(2) 80% of the difference between actual investment return and expected investment return for the plan year prior to the valuation date;

(3) 60% of the difference between actual investment return and expected investment return for the plan year prior to the plan year in (2) above;

(4) 40% of the difference between actual investment return and expected investment return for the plan year prior to the plan year in (3) above;

(5) 20% of the difference between actual investment return and expected investment return for the plan year prior to the plan year in (4) above.

The actuarial value of assets is then determined as (1) – (2) – (3) – (4) – (5), with the resulting value not less than 80% nor greater than 120% of the Market Value of Assets on the valuation date.

January 1, 2021 Market Value of Assets

We have relied without audit on the market value of assets from the Trust's auditor.

C. Actuarial Assumptions

This section of the report describes the actuarial assumptions used in this valuation. These assumptions have been chosen on the basis of recent experience of the Trust, published actuarial tables and on current and future expectations.

The assumptions are intended to estimate the future experience of the participants of the Trust and of the Trust itself in areas which affect the projected benefit flow and anticipated investment earnings. Any variations in future experience from that expected from these assumptions will result in corresponding changes in the estimated costs of the Trust's benefits.

Investment Return

7.25% per annum, net of investment expenses, compounded annually.

The investment return assumption was selected was selected based on the target asset allocation as of the valuation date, combined with capital market assumptions from several sources, as well as published studies summarizing the expectations of various investment experts. This information was then used to develop forward looking expected long-term expected returns, producing a range of potential reasonable expectations according to industry experts. Based on this information, an assumption was selected that, in our professional judgement, is not expected to have any significant bias.

The target asset allocation provided by the Plan's investment consultant is shown below.

Asset Class	Allocation
Broad US Equity	24%
Broad Non-US Equity	24%
Fixed Income	16%
Real Estate	16%
Real Return	5%
Absolute Return	15%

Expenses

Administrative expenses are assumed to be $4,900,000 per year, payable in monthly installments ($4,734,382 as of the beginning of the year).

Healthy Mortality

The RPH-2014 Blue Collar Headcount-weighted Mortality Table (adjusted to 2006), with ages set forward one year, projected forward using MP-2019 (50% weighted after 2018) on a fully generational basis. This assumption was established by the prior actuary and remains reasonable based on a review of the Plan's recent gain / loss actuarial analysis.

Disability Mortality

The RPH-2014 Blue Collar Headcount-weighted Mortality Table (adjusted to 2006), with ages set forward three years, projected forward using MP-2019 (50% weighted after 2018) on a fully generational basis.

Disability

Disability rates were established by the prior actuary and remain reasonable based on a review of the Plan's recent gain / loss actuarial analysis. Sample rates are shown below:

Age	Disability Rate
20	0.0900%
25	0.1275%
30	0.1650%
35	0.2175%
40	0.3300%
45	0.5400%
50	0.9150%
55	1.5150%
60	2.4375%

Withdrawal

Withdrawal rates were established by the prior actuary and remain reasonable based on a review of the Plan's recent gain / loss actuarial analysis. Sample rates are shown below:

	Years of Participation					
Age	**0 Years**	**1 Year**	**2 Years**	**3 Years**	**4 Years**	**5 Years & Up**
20	16.5%	14.0%	11.5%	9.0%	6.5%	4.0%
25	15.5%	13.0%	11.0%	9.0%	6.5%	4.5%
30	13.5%	12.0%	10.0%	8.0%	6.5%	4.5%
35	13.0%	11.0%	9.5%	8.0%	6.0%	4.5%
40	13.0%	11.5%	9.5%	7.5%	6.0%	4.0%
45	14.5%	12.0%	10.0%	8.0%	5.5%	3.5%
50	15.0%	13.0%	10.5%	8.0%	6.0%	3.5%
55	16.0%	13.5%	11.0%	8.5%	6.0%	3.5%
60	18.5%	16.0%	13.0%	10.0%	7.5%	4.5%
65	27.5%	22.0%	16.5%	11.0%	5.5%	0.0%

Retirement Rates

Retirement rates were established by the prior actuary and remain reasonable based on a review of the Plan's recent gain / loss actuarial analysis. Retirement rates are based on an active participant's service and eligibility for a Service Pension. Rates are shown below:

Age	Not Eligible for Service Pension	Eligible for Service Pension*
45-46	0.5%	15%
47-49	1%	15%
50	2%	15%
51-53	3%	15%
54	5%	15%
55	7%	25%
56	8%	25%
57	9%	15%
58	10%	15%
59	15%	15%
60	19%	19%
61	18%	18%
62	23%	23%
63	24%	24%
64	20%	20%
65	24%	24%
66-67	30%	30%
68-71	40%	40%
72+	100%	100%

** Retirement rates are assumed to be the greater of the value listed above and 25% in the first and second years the participant first reaches age 55 and 85 points. Benefits earned after October 1, 2014 are not eligible for a Service Pension prior to age 55.*

Based on the above rates, the Plan's weighted average retirement age from active service is 58.8.

Terminated participants with vested benefits are assumed to retire at the earlier of: age 65, age 59 if eligible for early retirement, or age 58 for those with 30 or more years of Pension Credit (or at their current age if older).

Future Benefit Accruals

Active Participants are assumed to work the same number of covered hours as in the prior year for future benefits and Pension Credits. This assumption best captures the distribution of the hours worked by age and service.

Future Contributions

The Plan's total contributions received in the next year are assumed to reflect the same number of contributory hours as the prior year times the expected contribution rate. The contributory hours are the adjusted to the journeyman rate and the contribution rate is the journeyman rate for the coming year.

Exclusion of Inactive Vested

Inactive participants over age 70 are excluded from the valuation.

Form of Payment

We assume all participants elect a Life Annuity with a 36-month guarantee. Spouses are assumed to elect a lump sum distribution for all future pre-retirement death benefits.

Lump Sum conversion assumption for pre-retirement death benefits

The death benefit is converted to a lump sum using the November 2016 417(e) interest segment rates and the current year 417(e) mortality.

Missing Data

If not specified, participants are assumed to be male and the same age as the average of participants with the same status code.

Probability of Marriage

75% of participants are assumed to be married, and husbands are assumed to be three years older than wives.

Reciprocity

To reflect the impact of reciprocity arrangements, all retirement and disability costs for active participants are loaded by 1%.

Current Liability

The interest rate used to calculate current liability as of June 1, 2021 is 2.34%. The current liability mortality is based on the tables specified by the IRS.

A. Summary of Present Plan (June 1, 2021)

Plan Changes since Prior Valuation

The benefit accrual rate was increased from $70 to $105 per Pension Credit earned from June 1, 2021 to May 31, 2022; after, incremental $5.00 decreases / increases below 95% prior year funding, for each -/+5%, but no greater than $105.

Plan Identification

Employee Identification Number (EIN): 95-6042866
Plan Number (PN): 001

Effective Date

The Plan was established as of August 7, 1958.

Plan Year

June 1 to May 31.

Eligibility and Participation

The Plan covers employees who engage in Covered Employment in the Plan on the earliest June 1 or December 1 following completion of a 12 consecutive month period during which he/she completed at least 1,000 Hours of Service in Covered Employment. The required hours may also be completed with any hours of Service in other employment with an Employer if that other employment is Continuous with the Employee's Covered Employment with that Employer.

Future Service Pension Credit

A participant who works at least 350 hours in a Plan Year receives 1/12 of a future service pension credit for each 117 hours worked to October 1, 2014 and 125 hours worked thereafter. Service accruals are prorated for contributions less than the California/Nevada journeyman rate.

Vesting Service Credit

A participant who works at least 1,000 hours in a Plan Year receives 1 year of Vesting Credit.

Vesting

Participants generally become vested once they complete five or more years of service (with at least 1 hour after June 30, 1999) or ten or more years of service.

Termination

A non-vested participant incurs a one-year break in service if he/she fails to complete 350 Hours of Service in a Plan Year. A Participant's non-vested benefits may be reinstated if he returns to full employment after a break in service, provided such break does not exceed the greater of either his prior length of service or 5 years.

Normal Retirement

a. Eligibility: Fully vested and age 62 for Pension Credits earned prior to September 1, 2011 and age 65 for Pension Credits earned thereafter.

b. Pension Amount:

$28 per year of past service Pension Credit, plus $50 per Pension Credit earned from June 1, 1958 to May 31, 1978, plus $118 per Pension Credit earned from June 1, 1978 to May 31, 2008, plus $105 per Pension Credit earned from June 1, 2008 to August 31, 2011, plus $90 per Pension Credit earned from September 1, 2011 to September 30, 2014, plus $70 per Pension Credit earned from October 1, 2014 to May 31, 2021, plus $105 per Pension Credit earned from June 1, 2021 to May 31, 2022, plus:

For future service credit earned on or after June 1, 2022, the benefit formula is the value of a full year (and proportionately less for fractional years) of future service credit for each Plan Year subject to application of the following formula. For purposes of applying the formula, the funded ratio percentage reported in the prior annual Plan Actuarial Valuation each year will be used.

FUNDED RATIO PERCENTAGE	EACH FULL YEAR (AND PROPORTIONATELY LESS FOR FRACTIONAL YEARS) OF FUTURE SERVICE CREDIT
95.00% or more	$105.00
90.00% - 94.99%	$100.00
85.00% - 89.99%	$95.00
80.00% - 84.99%	$90.00
75.00% - 79.99%	$85.00
70.00% - 74.99%	$80.00
65.00% - 69.99%	$75.00
60.00% - 64.99%	$70.00

For a funded ratio percentage less than 60.00%, the value of each full year (and proportionately less for fractional years) of Future Service Credit shall similarly decrease by $5.00 in 5.00% increments.

Pensions are payable at 13 payments per year for accruals earned up to October 1, 2014 and 12 payments per year for accruals earned after October 1, 2014.

Early Retirement

a. Eligibility: Attainment of age 45 and 10 years of future service pension credit. A participant may also qualify for early retirement by including past service credit, but must be age 55 and have 10 years of Pension Credit, including at least one full year of Pension Credit since June 1, 1956.

b. Pension amount: Equal to the sum of (i) and (ii):

(i) Service Earned Prior to September 1, 2011: Equal to the amount of Normal Retirement Benefit, based on service and hours earned prior to September 1, 2011, reduced 1/2% for each month the participant is younger than age 62 but not younger than 55, 1/5% for each month younger than age 55 but not younger than 50, and 1/10% for each month the participant is younger than age 50.

(ii) Service Earned On or After September 1, 2011: Equal to the amount of Normal Retirement Benefit, based on service and hours earned on or after September 1, 2011, reduced 1/2% for each month the participant is younger than 65 but not younger than 55, 1/5% for each month younger than age 55 but not younger than 50, and 1/10% for each month the participant is younger than age 50.

Service Retirement

a. Eligibility: Age plus years of Pension Credit total at least 85, with at least 10 years of Pension Credit within the Plan and age 55 for Pension Credit earned after October 1, 2014.

b. Pension amount: Equal to the amount of Normal Retirement Benefit with no reduction.

Postponed Retirement

a. Eligibility: Working past age 65.

b. Pension amount: Greater of accrual and actuarial increase of Normal Retirement Benefits increased for each complete month for which benefits were not suspended. The actuarial increase is 1% per month for the first 60 months after Normal Retirement Age and 1.5% per month for each month thereafter.

Disability Retirement

a. Eligibility: Vested participants who are totally and permanently disabled and entitled to a Social Security Disability award.

b. Amount: Equal to the amount of Normal Retirement Benefit, based on service and hours through the date of Disability, with no reduction.

Death before Retirement

a. Eligibility: Vested and married at time of death for (i) or (ii); or participation for (iii) below.

b. Amount: As applicable, one of either (i), (ii), or (iii):

(i) Spouse's Benefit: The spouse of a married Employee who has earned 5 Vesting Service Credits is eligible to receive the spouse portion of a 50% husband-and-wife pension. The amount will be determined as if the participant had retired the day before his death, without reduction for early retirement.

(ii) Lump Sum Benefit: The surviving spouse of a deceased, vested participant may also choose to receive a lump sum death benefit in lieu of the Spouse's Benefit. The lump sum benefit is equal to the total amount of contributions made to the Pension Fund on the participant's behalf, up to a maximum of $15,000. The lump sum death benefit may not be less than the actuarial present value of the Spouse's benefit.

(iii) Designated beneficiaries of married non-vested or non-married participants are entitled to receive a lump sum benefit equal to the total amount of contributions made to the Pension Fund on the participant's behalf, up to a maximum of $15,000.

Forms of Payment

a. Normal form:

(i) Married Participants: An actuarially reduced benefit payable as a 50% Husband-and-Wife with Pop-up annuity

(ii) Unmarried Participants: A life annuity with 36-month guarantee

b. Optional forms

- 75% survivor annuity (available with and without pop-up feature)
- 100% survivor annuity (available with and without pop-up feature)
- Level Income Option

G. Schedule of Projection of Expected Benefit Payments

PLAN YEAR	EXPECTED BENEFIT PAYMENTS
2021-22	$200,590,752
2022-23	206,031,886
2023-24	210,476,447
2024-25	213,825,211
2025-26	217,136,047
2026-27	219,843,643
2027-28	221,704,517
2028-29	223,129,928
2029-30	223,826,748
2030-31	223,822,915

D. Schedule of Active Participant Data (June 1, 2021)

Attained Age	< 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & Up	Total
Under 25	157	68	0	0	0	0	0	0	0	0	225
25 to 29	344	561	102	12	0	0	0	0	0	0	1,019
30 to 34	301	726	289	222	89	5	0	0	0	0	1,632
35 to 39	149	545	265	301	229	105	17	1	0	0	1,612
40 to 44	94	303	201	251	276	212	113	42	3	0	1,495
45 to 49	39	190	129	210	218	233	186	97	34	6	1,342
50 to 54	19	101	89	132	181	212	173	123	55	41	1,126
55 to 59	9	62	59	98	128	121	120	100	61	87	845
60 to 64	4	33	25	34	52	74	52	26	28	54	382
65 to 69	0	7	10	8	12	7	4	7	3	12	70
70 & Up	0	4	0	0	0	3	0	0	0	1	8
Total	1,116	2,600	1,169	1,268	1,185	972	665	396	184	201	9,756

E. Charges and Credits for Funding Standard Account

The amortization charges and credits for the Funding Standard Account for the plan year beginning June 1, 2021 are determined below.

1. Charges as of June 1, 2021

DATE ESTABLISHED	TYPE OF BASE	ORIGINAL AMORTIZATION PERIOD	AMORTIZATION PERIOD AS OF JUNE 1, 2021	OUTSTANDING BALANCE AS OF JUNE 1, 2021	7.25% ANNUAL BOY PAYMENT
6/1/2002	Plan amendment	30	11	$ 5,127,262	$ 645,496
6/1/2002	Change in assumptions	30	11	28,283,630	3,560,767
6/1/2003	Change in assumptions	30	12	26,492,039	3,151,495
6/1/2004	Change in assumptions	30	13	27,465,846	3,107,724
6/1/2005	Change in assumptions	30	14	27,077,546	2,930,313
6/1/2006	Change in assumptions	30	15	39,913,665	4,150,822
6/1/2008	Plan amendment	15	2	9,605,321	4,970,667
6/1/2009	Actuarial loss	15	3	4,022,466	1,435,686
6/1/2009	2008 Investment Loss	29	17	210,512,338	20,453,693
6/1/2010	2008 Investment Loss	28	17	41,055,488	3,989,013
6/1/2011	2008 Investment Loss	27	17	38,055,328	3,697,513
6/1/2012	Actuarial loss	15	6	75,448,706	14,872,904
6/1/2012	2008 Investment Loss	26	17	13,874,788	1,348,095
6/1/2013	Change in assumptions	15	7	32,974,393	5,754,720
6/1/2013	2008 Investment Loss	25	17	47,818,067	4,646,075
6/1/2014	2008 Investment Loss	24	17	72,844,313	7,077,662
6/1/2015	Actuarial loss	15	9	26,339,573	3,809,668
6/1/2016	Actuarial loss	15	10	83,602,873	11,227,129
6/1/2017	Actuarial loss	15	11	34,929,016	4,397,388
6/1/2018	Actuarial loss	15	12	39,562,222	4,706,326
6/1/2019	Actuarial loss	15	13	46,107,490	5,217,001
6/1/2019	Change in assumptions	15	13	2,203,519	249,325
6/1/2020	Actuarial loss	15	14	43,980,734	4,759,565
				$ 977,296,623	$ 120,159,047

2. Credits as of June 1, 2021

DATE ESTABLISHED	TYPE OF BASE	ORIGINAL AMORTIZATION PERIOD	AMORTIZATION PERIOD AS OF JUNE 1, 2021	OUTSTANDING BALANCE AS OF JUNE 1, 2021	7.25% ANNUAL BOY PAYMENT
6/1/2010	Experience Gain	15	4	$ 37,802,197	$ 10,464,638
6/1/2011	Experience Gain	15	5	57,756,433	13,222,076
6/1/2013	Experience Gain	15	7	27,338,230	4,771,091
6/1/2014	Experience Gain	15	8	46,261,708	7,293,770
6/1/2021	Experience Gain	15	15	109,630,756	11,401,052
				$ 278,789,324	$ 47,152,627

F. Assumption and Method Changes for the June 1, 2021 Valuation

- The current liability interest rate was changed from 2.72% to 2.34% because of the change in allowable interest rate range as specified by the IRS and the current liability mortality was updated as specified by the IRS.

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 06/01/2021 and ending 05/31/2022

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
California Ironworkers Field Pension Trust

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 08/07/1958

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)

BOARD OF TRUSTEES, CALIFORNIA
IRONWORKERS FIELD PENSION TRUST FUN

131 N. EL MOLINO AVENUE, SUITE 330

PASADENA CA 91101-1812

2b Employer Identification Number (EIN) 95-6042866

2c Plan Sponsor's telephone number (626)792-7337

2d Business code (see instructions) 238900

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

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

SIGN HERE	Signature of plan administrator	2/23/23 Date	DAVID OSBORNE Enter name of individual signing as plan administrator
SIGN HERE	Signature of employer/plan sponsor	2-23-2023 Date	DANIEL WELSH Enter name of individual signing as employer or plan sponsor
SIGN HERE	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	
a(2) Total number of active participants at the end of the plan year	**6a(2)**	
b Retired or separated participants receiving benefits	**6b**	
c Other retired or separated participants entitled to future benefits	**6c**	
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	0
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f Total. Add lines **6d** and **6e**	**6f**	0
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

1B

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

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[ ] Insurance	**(1)**	[ ] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

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

a Pension Schedules		**b General Schedules**	
(1)	[X] **R** (Retirement Plan Information)	**(1)**	[X] **H** (Financial Information)
(2)	[X] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary	**(2)**	[ ] **I** (Financial Information – Small Plan)
		(3)	[ ] ___ **A** (Insurance Information)
		(4)	[X] **C** (Service Provider Information)
(3)	[ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	**(5)**	[X] **D** (DFE/Participating Plan Information)
		(6)	[ ] **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 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_____