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
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 04/01/1985

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 LABORERS PENSION TRUST FUND FOR NOR CAL-ANNUITY

5672 STONERIDGE DRIVE, SUITE 100
PLEASANTON, CA 94588

2b Employer Identification Number (EIN) 94-6277608

2c Plan Sponsor's telephone number 707-864-2800

2d Business code (see instructions) 236200

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.	03/07/2023	OSCAR DE LA TORRE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	03/07/2023	BILL KOPONEN
	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**	74580
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)**	29872
a(2) Total number of active participants at the end of the plan year	**6a(2)**	30091
b Retired or separated participants receiving benefits	**6b**	0
c Other retired or separated participants entitled to future benefits	**6c**	45080
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	75171
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	653
f Total. Add lines **6d** and **6e**	**6f**	75824
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	75824
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**	1593

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

2C

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)	[X]	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)	[ ]	**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)	[X]	1	**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 A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

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
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NOR CAL-ANNUITY

D Employer Identification Number (EIN)
94-6277608

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

1 Coverage Information:

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

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-1423090	69744	GA02133	75824	06/01/2021	05/31/2022

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

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
18866	127145

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

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

(b) Amount of sales and base commissions paid	Fees and other commissions paid		
	(c) Amount	**(d)** Purpose	**(e)** Organization code
18866	127145	INVESTMENT MANAGEMENT FEES	6

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	18917716

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE 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
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NOR CAL-ANNUITY

D Employer Identification Number (EIN)
94-6277608

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

EN TRUST CAPITAL INC.

90-0644478

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

KOPERNIK GLOBAL INVESTORS LLC

46-2760679

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

FIRST EAGLE INVESTMENT MANAGEMENT

57-1156902

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

ARTISAN PARTNERS

875 E. WISCONSIN AVENUE 880
MILWAUKEE, WI 53202

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

SEI TRUST CO

06-1271230

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

RHUMBLINE ADVISERS QSI LLC

04-3118582

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

AMERICAN CENTURY HIGH INCOME FUND

P.O. BOX 419200
KANSAS CITY, MO 64141-6200

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

ULLICO INFRASTRUCTURE FUND

52-6435649

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

VOYA SENIOR LOAN FUND

06-1440627

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

MADISON CORE PROPERTY FUND

93-3390961

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

K4 PRIVATE INVESTORS, L.P.

94-6277608

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

WAUD CAPITAL PARTNERS

83-4607691

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

TRILANTIC CAPITAL PARTNERS

26-4600829

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

BARINGS CORE PROPERTY

51-0504477

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

STATE STREET GLOBAL ADVISORS

04-1867445

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

SCULPTOR CAPITAL MANAGEMENT

9 WEST 57TH STREET
NEW YORK, NY 10019

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

BH-DG SYS TRADING ER FD LTD

98-1411058

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

KOHINOOR 36 SOUTH CAPITAL ADVISORS

SEI INVESTMENTS GLOBAL FUND SERVICES LTD
UPPER HATCH STREET, DUBLIN D01 IE

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

ORION MINE FINANCE FUND II, LP

81-1320456

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

I SQUARED CAPITAL

410 PARK AVENUE
NEW YORK, NY 10022

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

MACKAY SHIELDS LLC

1345 AVENUE OF THE AMERICAS, 43FL
NEW YORK, NY 10105

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

LOMBARD ODIER ASSET MANAGEMENT

452 FIFTH AVENUE, 25TH FLOOR
NEW YORK, NY 10018

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

JMI EQUITY FUND X

20-2772092

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

ORION FUND III

1211 AVENUE OF THE AMERICAS, #300
NEW YORK, NY 10036

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

ESTANCIA CAPITAL PARTNERS FUND II

27-0681482

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

DK LONG-TERM MANAGEMENT LP

45-2646489

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

GREENBRIAR EQUITY FUND

13-4089194

(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)

MCMORGAN & COMPANY

52-2334338

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	1021837	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

LABORERS FUND ADMINISTRATION

94-1563547

(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	COMMON BOARD MEMBERS	1002830	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MEKETA INVESTMENT GROUP

47-2126910

(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	210000	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)

US BANK

31-0841368

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 51 52 62	NONE	116824	Yes [X] No [ ]	Yes [X] No [ ]	0	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	48521	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PACIFIC PRINTING

26-4644580

(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	40775	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)

WEINBERG, ROGER & ROSENFELD

94-2458080

(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	40423	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BULLIVANT HOUSER & BAILEY

93-1129534

(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	26910	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE SEGAL COMPANY

94-1503999

(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 50	NONE	12000	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)

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	5657	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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 ☐

(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
(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
HEFFERNAN INSURANCE BROKERS 1350 CARLBACK AVE WALNUT CREEK, CA 94596	53	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING 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
FLAGSHIP PIONEERING SPECIAL OPP FD 55 CAMBRIDGE PARKWAY, SUITE 800E CAMBRIDGE, MA 02142	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING 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
CROW HOLDINGS REALTY VIII LP 3619 MAPLE AVENUE DALLAS, TX 75219	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING 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
CARLYLE REALTY PARTNERS VIII LP 1001 PENNSYLVANIA AVE. N.W. WASHINGTON, DC 20004	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING 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
TSE CAPITAL OFFSHORE FUND LTD 90-0918043	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING 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
DISCOVERY SPECIAL OPPORTUNITIES II 20 MARSHALL STREET, SUITE 310 SOUTH NORWALK, CT 06854	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
GQG PARTNERS 58-1428634	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING 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:
b EIN:
c Position:
d Address:
e Telephone:

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NOR CAL-ANNUITY

D Employer Identification Number (EIN)
94-6277608

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: MSCI ACWI EX-USA FUND

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

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)
90-0337987-159	C	39754425

a Name of MTIA, CCT, PSA, or 103-12 IE: VOYA SENIOR LOAN TRUST FUND

b Name of sponsor of entity listed in (a): VOYA INVESTMENT TRUST CO,

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)
06-1440627-045	C	33097038

a Name of MTIA, CCT, PSA, or 103-12 IE: US TIPS INDEX FUND

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

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)
04-0025081-152	C	21066442

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

b Name of sponsor of entity listed in (a): THE UNION LABOR LIFE INSURANCE CO.

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)
13-1423090-203	P	18917716

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 3000 INDEX FUND

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

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)
04-0025081-042	C	20977564

a Name of MTIA, CCT, PSA, or 103-12 IE: US AGGREGATE BOND INDEX

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

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)
04-0025081-070	C	155799283

a Name of MTIA, CCT, PSA, or 103-12 IE: KOPERNIK GLOBAL ALL-CAP CIT

b Name of sponsor of entity listed in (a): SEI TRUST COMPANY

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)
83-2022303-126	C	8967739

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 1000 VALUE INDEX NL

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

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)
04-6809840-001	C	12799014

a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE INVESTMENT MANAGEMENT MASTE

b Name of sponsor of entity listed in (a): SEI TRUST COMPANY

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)
46-2596644-062	C	28398885

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000 INDEX FUND

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

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)
04-0025081-013	C	0

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
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NOR CAL-ANNUITY

D Employer Identification Number (EIN)
94-6277608

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	401711	1533531
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	12649046	14056233
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	23912070	4160005
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	70187862	12342195
(2) U.S. Government securities	1c(2)	165572896	214591362
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	55435955	40122885
(B) All other	1c(3)(B)	316592732	280746835
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	85789458	124911566
(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)	209745974	320860390
(10) Value of interest in pooled separate accounts	1c(10)	18530308	18917716
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	42703752	27360729
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	202566754	169004182

			(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		
f	Total assets (add all amounts in lines 1a through 1e)	1f	1204088518	1228607629
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	78944	116035
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	141331823	95036947
k	Total liabilities (add all amounts in lines 1g through1j)	1k	141410767	95152982
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	1062677751	1133454647

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)	156469965	
	(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)		156469965
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	24178	
	(B) U.S. Government securities	2b(1)(B)	2030781	
	(C) Corporate debt instruments	2b(1)(C)	11964470	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	-2581572	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		11437857
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
	(B) Common stock	2b(2)(B)		
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1449088	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		1449088
	(3) Rents	2b(3)		0
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1490248695	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1504014831	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-13766136
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-10030542	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-10030542

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-18075150
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		524976
(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)		-2792112
c Other income	2c		392628
d Total income. Add all **income** amounts in column (b) and enter total	2d		125610574
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	49752722	
(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)		49752722
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)	150659	
(2) Contract administrator fees	2i(2)	1079022	
(3) Investment advisory and management fees	2i(3)	3646684	
(4) Other	2i(4)	204591	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		5080956
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		54833678
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		70776896
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		5000000
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**		X	
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**		X	

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 _____.

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
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NOR CAL-ANNUITY

D Employer Identification Number (EIN)
94-6277608

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	0

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	2477

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.

6a	Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a	156469965
6b	Enter the amount contributed by the employer to the plan for this plan year	6b	156469965
6c	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	0

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: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
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**	
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**	

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

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

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

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
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: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 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)?
☐ 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 _____

LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

CONSOLIDATED FINANCIAL STATEMENTS

MAY 31, 2022

LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

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 AUDITORS' REPORT

To the Participants and Trustees of
Laborers Annuity Plan for Northern California

OPINION

We have audited the consolidated financial statements of the Laborers Annuity Plan for Northern California (the "Plan"), which comprise the consolidated statement of net assets available for benefits as of May 31, 2022, 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 net assets available for benefits of the Laborers Annuity Plan for Northern California 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 Auditors' Responsibilities for the Audit of the Consolidated Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our 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 the Plan 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 financial statements in their report dated December 15, 2021. 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 Plan's ability to continue as a going concern for one year after the date that the consolidated financial statements are available to be issued.

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

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the 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 Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the consolidated financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

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

Wilkerson Smith + Brown, PC

March 8, 2023

LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

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

	2022	2021
ASSETS		
INVESTMENTS - at fair value		
Money market funds	$ 12,342,195	$ 70,187,862
U.S. Government obligations	173,584,606	116,069,822
Corporate obligations	267,093,045	300,907,589
Mutual funds	27,360,729	42,703,752
Common/collective trusts	292,461,505	177,094,009
Pooled separate account	18,917,716	18,530,308
Limited partnerships	153,310,451	118,441,423
Limited liability company	73,103,729	77,758,252
Hedge fund	1,117,022	1,789,388
	1,019,290,998	923,482,405
Securities on loan		
U.S. Government obligations	41,006,756	49,503,074
Corporate obligations	53,776,675	71,121,098
	94,783,431	120,624,172
Fair value of collateral held for securities on loan	94,783,431	123,019,114
Total investments	1,208,857,860	1,167,125,691
RECEIVABLES		
Employer contributions, less allowance of $6,791 in 2022 and $26,735 in 2021	14,056,233	12,649,046
Due from related fund	222,767	208,063
Interest and dividends	2,635,997	2,736,711
Due from broker	552,514	20,119,473
Liquidated damages	57,772	60,984
Securities lending income	8,566	5,667
Total receivables	17,533,849	35,779,944
CASH	1,533,531	401,711
PREPAID EXPENSES	682,389	781,172
Total assets	1,228,607,629	1,204,088,518
LIABILITIES AND NET ASSETS		
LIABILITIES		
Accounts payable	116,035	78,944
Due to related fund	253,516	135,448
Due to broker	-	18,177,261
Liability to return collateral for securities on loan	94,783,431	123,019,114
Total liabilities	95,152,982	141,410,767
NET ASSETS AVAILABLE FOR BENEFITS	$ 1,133,454,647	$ 1,062,677,751

See accompanying notes to consolidated financial statements.

LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

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	$ (44,466,133)	$ 65,279,987
Interest and dividend income	13,214,114	20,660,034
	(31,252,019)	85,940,021
Less investment expenses	(3,646,684)	(2,856,702)
Investment (loss) income - net	(34,898,703)	83,083,319
Employer contributions	156,469,965	141,840,069
Liquidated damages	392,628	205,037
Total additions	121,963,890	225,128,425
DEDUCTIONS		
Distributions paid to participants	49,752,722	26,920,519
Operating expenses		
Plan administration	1,079,022	762,803
Audit and payroll compliance testing fees	54,178	44,212
Consulting fees	27,408	12,000
Insurance expense	157,101	22,196
Legal and collection	69,073	56,279
Printing and postage	47,490	32,520
Total operating expenses	1,434,272	930,010
Total deductions	51,186,994	27,850,529
NET CHANGE	70,776,896	197,277,896
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	1,062,677,751	865,399,855
End of year	$ 1,133,454,647	$ 1,062,677,751

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.

Basis of Presentation - The consolidated financial statements include the Plan and all related entities over which the Plan has control. As part of the consolidated financial statements, all intercompany transactions have been eliminated. Northern California Laborers Annuity Fund Private Market Holdings, LLC (the LLC) is a wholly owned limited liability corporation that was established during the year ended May 31, 2018. The purpose of the LLC is to hold certain investments in limited partnerships. The activity of the LLC is included in these consolidated financial statements.

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 Plan. Unobservable inputs reflect the Plan'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 Plan 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 Plan's investment classes are presented below.

Investments with quoted market prices: Where available, quoted market prices are used to value the Plan's investments (Level 1).

Money market funds: The fair value of the money market funds is based on the total value of all the securities held using the amortized cost method. Generally, the amortized cost approximates the current fair value. The fund seeks to maintain a net asset value of $1.00 (Level 2).

U.S. Government obligations and *corporate obligations:* When quoted prices are not available, valuation is determined based on a model that uses observable inputs such as interest-rate yield curves, cross-currency-basis index spreads or country credit-spreads, which are similar to the valued bond in terms of issuer, maturity and seniority (Level 2).

Common/collective trusts, pooled separate account, limited partnerships, limited liability companies and *hedge fund:* The fair value of the investments in this category has been estimated using the net asset value per share of the investments, as a practical expedient. Net asset value of these funds is based on the underlying assets' fair values, which include a combination of quoted market prices and estimated fair values determined by the general partners and managers of the other private equity funds using the most recent net asset values or capital account information available, independent appraisals, significant judgments, and various mathematical models and methodologies.

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

Collateral held for securities on loan: The collateral held for securities on loan is held in a money market equivalent and the fair value is based on the total value of all the securities held using the amortized cost method. Generally, the amortized cost approximates the current fair value. The fund seeks to maintain a net asset value of $1.00 (Level 2).

Liability to return collateral held for securities on loan: The fair value of the liability to return collateral held for securities on loan is estimated based on cost, which approximates fair value (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 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 the year-end are recorded as employer contributions receivable. Allowances are made for uncollectible amounts.

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

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 Plan invests in mutual funds, U.S. Government and corporate obligations, common/collective trusts, limited partnerships and other 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.

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

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 Plan. 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 Plan 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 Plan as of the date of the consolidated financial statements cannot be made.

NOTE 2. DESCRIPTION OF THE PLAN

The following brief description of Laborers Annuity Plan for Northern California (the Plan) is provided for general information purposes only. Participants should refer to the summary Plan description for more complete information.

General - The Plan is a defined contribution pension plan that was established on April 1, 1985, pursuant to the authority of the Board of Trustees of the Laborers Pension Trust Fund for Northern California, granted under the Trust Agreement dated October 14, 1985.

The Plan was created for the purpose of providing and maintaining an annuity plan for the eligible participants covered by collective bargaining agreements between employers and the union. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Participation and Vesting - The Plan's participants include current and retired employees of employers signatory to collective bargaining agreements that require contributions to be made to the Plan. Participant accounts are credited with the contributions made on their behalf and their allocable share of the Plan's investment income and expenses. A participant's right to the value of their individual account is non-forfeitable from the time that such an individual account is established. A participant is always 100% vested in the amount of their individual account.

Payment of Benefits - Participants are entitled to a distribution of the accumulated share in their individual accounts upon retirement, as defined, or in the event that a participant dies before he becomes an annuitant, this accumulated share shall be paid to his beneficiary or beneficiaries. A participant may elect to have his accumulated share distributed in the form of an annuity, a lump-sum payment, or a combination of the two.

NOTE 3. PRIORITIES UPON TERMINATION

The Board of Trustees may amend or modify the Plan at any time in accordance with the Trust Agreement, except to reduce benefits approved for payment prior to the amendment or to reduce a participant's account other than for losses in the trust.

In the event of termination of the Plan, the assets remaining, after providing for the expenses of the Plan and for the payment of any account balance previously approved, shall be distributed among the participants. Each participant shall receive that part of the total remaining assets in the same ratio as their account balance is a percentage of account balances of all participants.

NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated February 11, 2016, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 410(b) of the Internal Revenue Code and was, therefore, exempt from federal income taxes. The Plan's administrator and the Plan's counsel believe that the Plan continues to operate in compliance with the applicable requirements of the Internal Revenue Code. Therefore, they believe that the Plan was qualified and the related Trust was tax exempt as of the consolidated financial statement date.

The Northern California Laborers Annuity Fund Private Market Holdings, LLC (the LLC) is a wholly owned limited liability corporation. For federal taxation purposes, it is a disregarded entity, and unrelated business income taxes generated by the investment holdings, if any, would be reported at the Plan level.

The Plan's administrator has analyzed the tax positions taken by the Plan and the LLC and has concluded that, as of May 31, 2022, 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 Plan is subject to routine audits by the taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 5. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. The hourly contribution rates were $4.40 and $4.00 effective June 30, 2021 and 2020, respectively.

NOTE 6. 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)	Other Significant Observable Inputs (Level 2)
Assets in the fair value hierarchy			
Money market funds	$ 12,342,195	$ -	$ 12,342,195
U.S. Government obligations	214,591,362	-	214,591,362
Corporate obligations	320,869,720	-	320,869,720
Mutual funds	27,360,729	27,360,729	-
Collateral for securities on loan	94,783,431	-	94,783,431
Total assets in the fair value hierarchy	669,947,437	$ 27,360,729	$ 642,586,708
Investments measured at net asset value			
Common/collective trusts	292,461,505		
Pooled separate account	18,917,716		
Limited partnerships	153,310,451		
Limited liability company	73,103,729		
Hedge fund	1,117,022		
Total investments measured at net asset value	538,910,423		
Total investments at fair value	$ 1,208,857,860		
Liabilities			
Liability to return collateral held for securities on loan	$ 94,783,431	$ -	$ 94,783,431

Description	May 31, 2021	Fair Value Measurements at Reporting Date Using: Quoted Prices in Active Markets for Identical Assets (Level 1)	Other Significant Observable Inputs (Level 2)
Assets in the fair value hierarchy			
Money market funds	$ 70,187,862	$ 70,187,862	$ -
U.S. Government obligations	165,572,896	152,765,089	12,807,807
Corporate obligations	372,028,687	-	372,028,687
Mutual fund	42,703,752	42,703,752	-
Collateral for securities on loan	123,019,114	-	123,019,114
Total assets in the fair value hierarchy	773,512,311	$ 265,656,703	$ 507,855,608
Investments measured at net asset value			
Common/collective trusts	177,094,009		
Pooled separate account	18,530,308		
Limited partnerships	118,441,423		
Limited liability company	77,758,252		
Hedge fund	1,789,388		
Total investments measured at net asset value	393,613,380		
Total investments at fair value	$ 1,167,125,691		
Liabilities			
Liability to return collateral held for securities on loan	$ 123,019,114	$ -	$ 123,019,114

NOTE 7. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

Following is a summary of the Plan's commitments and investments in certain entities that calculate net asset value, as of May 31, 2022 and 2021:

Investment	Fair Value as of May 31, 2022	Fair Value as of May 31, 2021		Unfunded Commitment 2022	Unfunded Commitment 2021	Redemption Frequency	Redemption Notice Period
Common/collective trusts							
Kopernik Global Investors LLC	$ 8,967,739	$ 9,699,583	{a}	$ -	$ -	Monthly	30 days
SSGA MSCI ACWI Ex-U.S.A.	39,754,425	19,430,509	{b}	-	-	Bi-monthly	2 weeks
SSGA Russell 2000 Security	-	1,287,832	{b}	-	-	Daily	None
SSGA Russell 3000 R Indx	20,977,564	11,246,067	{b}	-	-	Daily	None
SSGA US Aggregate Bond Indx	155,799,283	79,386,775	{b}	-	-	Daily	None
SSGA US Tips Index	21,066,442	14,689,094	{b}	-	-	Daily	None
SSGA Russell 1000 R Indx	12,799,014	7,885,806	{b}	-	-	Daily	None
Voya Senior Loan Collective	33,097,038	33,468,343	{b}	-	-	Daily	None
Total common/collective trusts	292,461,505	177,094,009		-	-		
Pooled separate account							
Ullico Separate Account J	18,917,716	18,530,308	{b}	-	-	Monthly	90 days
Limited partnerships							
Accomplice Fund II, LP	5,973,426	4,814,492	{c}	-	-	See (c) below	See (c) below
Alliance Bernstein Global Core	12,229,157	13,961,007	{ag}	-	-	Monthly	30 days
Alpstone Global Macro Fund	10,035,935	5,616,464	{ah}	-	-	Monthly	30 days
Ara Fund II LP	1,128,064	16,875	{ai}	-	-	See (aj) below	See (aj) below
August Equity Partners	738,182	250,105	{v}	2,417,145	4,769,596	See (v) below	See (v) below
Barings Core Properties Fund, LP	2,513,397	2,016,554	{d}	-	-	Upon request	60 days
Carlyle Realty Partners VIII LP	586,351	411,989	{d}	514,650	514,650	See (d) below	See (d) below
Charlesbank Equity Fund X, LP	330,284	-	{aj}	1,100,000	1,400,000	See {ai} below	See {ai} below
Crow Holdings Realty Partners VIII	713,029	1,915,205	{d}	-	218,448	See (d) below	See (f) below
Davidson Kempter Lt Dist Opp Fd V LP	1,561,851	613,357	{ak}	735,332	1,010,516	See {ak} below	See {ak} below
EnCap Energy Capital Fund XI, LP	1,814,083	667,748	{g}	608,758	1,109,646	See (g) below	See (g) below
Estancia Capital Partners Fund II LP	4,498,710	1,871,874	{al}	2,190,310	2,711,005	See {al} below	See {al} below
First Eagle Institutional Gold Fd LP	2,003,860	2,225,818	{am}	-	-	See {am} below	See {am} below
Flagship Pioneering Orgn Fd VII LP	462,473	391,172	{x}	-	2,924,000	See (x) below	See (x) below
Flagship Pioneering Spec Opp	1,498,918	1,183,918	{h}	486,000	909,000	See (h) below	See (h) below
FS Equity Partners VIII LP	4,940,571	2,024,980	{z}	1,818,630	2,786,512	See (z) below	See (z) below
Gerding Edlen, Green Cities II, LP	2,487,340	2,193,119	{i}	330,001	382,418	See (i) below	See (i) below
Greenbriar Equity Fund V, LP	1,339,384	-	{an}	2,200,000	2,200,000	See {an} below	See {an} below
ISQ Global Infrastructure Fd II, LP	2,048,712	1,556,568	{j}	520,345	719,638	See (j) below	See (j) below
ISQ Global Infrastructure Fd III, LP	125,857	-	{j}	-	-	See (j) below	See (j) below
JMI Equity Fund X, LP	681,600	-	{u}	720,000	1,600,000	See {u} below	See {u} below
K4 Private Investors, LP	2,973,767	1,676,721	{k}	441,593	537,509	See (k) below	See (k) below
Khosla Ventures VI, LP	786,158	648,919	{m}	45,000	204,975	See (m) below	See (m) below
Kohinoor Series Three Fund	10,528,187	6,055,138	{l}	-	-	Monthly	30 days
Lighstpeed Venture Partners Sel IV	3,918,312	1,418,351	{w}	568,000	2,272,000	See (w) below	See (w) below
Lighstpeed Venture Partners Sel V	725,024	-	{w}	-	-	See (w) below	See (w) below
Linden Capital Partners IV, LP	2,019,074	1,100,547	{n}	305,838	735,472	See (n) below	See (n) below
Linden Capital Partners V, LP	-	-	{n}	4,400,000	4,400,000	See (n) below	See (n) below
Logan Circle Partners EMD, LP	28,398,885	32,651,965	{o}	-	-	Daily	None
McMorgan Infrastructure Fund I, LP	7,932,765	7,417,670	{p}	3,319,644	3,319,644	See (p) below	See (p) below
Orion Mine Finance Fund II, LP	1,965,563	2,290,143	{q}	-	-	See (q) below	See (q) below
Orion Mine Finance Onshore Fd III LP	1,145,095	1,163,048	{am}	731,231	828,827	See {am} below	See {am} below
Ridgemont Equity Partners III LP	2,481,299	1,446,667	{t}	687,088	837,427	See (t) below	See (t) below
Subtotals	120,585,313	97,600,414		24,139,565	36,391,283		

NOTE 7. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

Investment	Fair Value as of May 31, 2022	Fair Value as of May 31, 2021		Unfunded Commitment 2022	Unfunded Commitment 2021	Redemption Frequency	Redemption Notice Period
Subtotals from previous page	120,585,313	97,600,414		24,139,565	36,391,283		
Sculptor Credit Opp Overseas Instl	10,712,713	9,161,037	{f}	-	-	See {f} below	See {f} below
Sentinel Capital Partners VI LP	953,613	279,789	{y}	1,122,758	1,122,758	See (y) below	See (y) below
SK Capital Partners V-A LP	2,292,110	1,236,172	{r}	280,519	628,916	See (r) below	See (r) below
Sterling Group Partners V, LP	456,470	-	{e}	1,200,000	1,600,000	See (e) below	See (e) below
STG VI, LP	438,242	-	{u}	800,000	1,200,000	See (u) below	See (u) below
TA XIII B LP	3,063,064	2,203,791	{s}	169,000	910,000	See (s) below	See (s) below
Tax XIV B LP	994,501	-	{ac}	2,810,500	3,850,000	See (ac) below	See (ac) below
Tiverto Agrifinance II, LP	2,475,355	-	{ab}	2,100,000	4,500,000	See (ab) below	See (ab) below
Trilantic Capital Partners VI	1,756,320	547,514	{s}	383,467	1,186,869	See (s) below	See (s) below
Ullico Infrastructure Fund, LP	5,606,170	4,985,897	{b}	-	-	Upon request	45 days
Waud Capital Partners QP V LP	3,976,580	2,426,809	{aa}	861,153	1,522,459	See (aa) below	See (aa) below
Total limited partnerships	153,310,451	118,441,423		33,866,962	52,912,285		
Limited liability companies							
1798 Bear Convexity Fund LLC	10,275,087	-	{ao}	-	-	Upon request	28 days
Bh-Dg Sys Trading Er Fund LTD	10,152,022	7,024,311	{l}	-	-	Monthly	30 days
GQG Partners	-	16,932,942	{b}	-	-	Daily	None
Madison Core Property Fund LLC	34,452,261	25,815,253	{d}	-	-	Daily	None
RhumbLine Advisers Qsi LLC	11,429,910	11,350,081	{ad}	-	-	Monthly	30 days
WCM Global Growth Fund	6,794,449	16,635,665	{b}	-	-	Daily	None
Total limited liability companies	73,103,729	77,758,252		-	-		
Hedge fund							
Entrust Capital Diversified Fund	1,117,022	1,789,388	{af}	-	-	Upon request	90 days
Total	$ 538,910,423	$ 393,613,380		$ 33,866,962	$ 52,912,285		

{a} Kopernick Global Investors LLC invests in companies located throughout the world, including emerging and frontier markets, which are trading at a significant discount to risk-adjusted intrinsic value.

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

{c} Accomplice Fund II, LP's investment objective is to make seed and early investments in technology companies in the United States and Canada. Redemptions are not allowed over the term of the investment, which is ten years (expiring December 2028), with possible extensions of up to two years.

{d} Barings Core Properties Fund, LP, Carlyle Realty Partners VIII, LP, Crow Holdings Realty Partners VIII, L.P. and Madison Core Property Fund LLC invest in real estate and other real estate-related assets including commercial and residential real estate properties, and mortgage loans. Redemptions of Carlyle Realty Partners VIII, LP, and Crow Holdings Realty Partners VIII, L.P. are not allowed over the term of the investment, which is ten years (expiring in 2027 and 2028, respectively) with possible extensions up to two years.

{e} Sterling Group Partners V, LP's investment objective is to acquire sound but underperforming businesses at attractive values and drive improvement through hands-on implementation of strategic and operational initiatives. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2031).

NOTE 7. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{f} Sculptor Credit Opportunity Overseas, LP's investment objective is to invest primarily in U.S. and European corporate and structured credit in dislocated or inefficient markets.

{g} EnCap Energy Capital Fund XI, LP invests in proven management teams to form new companies that will operate in the North American oil and gas sector. Redemptions are not allowed over the term of the investment, which is ten years through December 2026.

{h} Flagship Pioneering Special Opportunity Fund LP invests in pioneering life services start-ups. Redemptions are not allowed over the term of the investment, which is ten years (expiring December 2029).

{i} Gerding Edlen Green Cities II, LP's objective is the acquisition, investment, management, retrofit and/or development of urban, modern green apartments and office buildings. The intent of this partnership is to remain in existence through May 2021; the partnership is in the process of being dissolved and the partners' capital returned.

{j} ISQ Global Infrastructure Fund II, LP invests in middle-market investments in energy, utilities and transportation infrastructure assets in North America, Europe and selected emerging markets. Redemptions are not allowed over the term of the investment, which is ten years (expiring December 2028), with possible extensions of up to two years.

{k} K4 Private Investors, LP seeks to obtain controlling equity stakes in the software and related technology sector. Redemptions are not allowed over the term of the investment, which is ten years (expiring December 2029).

{l} Kohinoor Series Three Fund, LP and Bh-Dg Sys Trading Er Fund LTD invest in options including a diversified portfolio of futures, puts and calls on global commodities, interest rates and currencies and other investment vehicles.

{m} Khosla Ventures VI, LP invests in early-stage companies in the internet, computing, silicon technology, biotechnology, healthcare and clean technology sectors. Redemptions are not allowed over the term of the investment, which is ten years (expiring December 2028).

{n} Linden Capital Partners invests in middle-market healthcare businesses in the United States. Redemptions are not allowed over the term of the investment, which is ten years expiring December 2028), with possible extensions of up to three years.

{o} Logan Circle Partners EMD, LP seeks a high total return through a combination of capital appreciation and income by investing in a diversified portfolio of debt securities and other permitted investments.

{p} McMorgan Infrastructure Fund I, LP participates in the Global Strategic Alliance, which invests in large-scale infrastructure projects. It is the intent of this partnership to remain in existence through June 2029, at which time the partnership will be dissolved and the partners' capital will be returned.

NOTE 7. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{q} Orion Mine Finance Fund, LP invests in junior mining companies and has an investment structure that includes a combination of debt, production-linked investments (i.e., offtakes, royalties, streams), and equity. Redemptions are not allowed over the term of the investment, which is seven years (expiring December 2023), with possible extensions of up to three years.

{r} SK Capital Partners V, LP invests in specialty material, chemical and pharmaceutical sectors. Redemptions are not allowed over the term of the investment, which is ten years (expiring December 2029).

{s} Trilantic Capital Partners, LP and TA Xiii B, LP invest in predominantly growth equities and private middle-market growth companies. Redemptions are not allowed over the term of the investment, which is ten years (expiring December 2028).

{t} Ridgemont Equity Partners III LP seeks to acquire controlling interests or minority interests with significant influence in U.S.-based middle-market companies. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2028).

{u} JMI Equity Fund X, LP and STG VI, LP invest in technology services businesses. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2031).

{v} August Equity Partners invests in lower middle-market companies throughout the UK. Sectors of interest include healthcare, education, business services, and technology services. Redemptions are not allowed over the term of the investment, which is 10 years (expiring in 2030).

{w} Lighstpeed Venture Partners Sel IV invests in later-stage technology-enabled product and service companies primarily in existing Lightspeed portfolio companies sourced from Lightspeed Venture Partners (Lightspeed's early-stage venture fund), Lightspeed India Partners and Lightspeed China Partners. Redemptions are not allowed over the term of the investment, which is 10 years (expiring in 2030).

{x} Flagship Pioneering Orgn Fd VII LP focuses on early-stage life sciences venture investments. All investments will be generated in-house, originating as ideas through the firm's Flagship Labs program. Redemptions are not allowed over the term of the investment, which is 10 years (expiring in 2030).

{y} Sentinel Capital Partners VI LP focuses primarily on control investments in lower middle-market businesses in North America through acquisitions, buyouts, recapitalizations, take-private transactions, add-on acquisitions, and special situations. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2027).

{z} FS Equity Partners VIII LP focuses on middle-market companies in the consumer and distribution sectors. Redemptions are not allowed over the term of the investment, which is 10 years (expiring in 2028).

NOTE 7. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{aa} Waud Capital Partners QP V LP seeks to partner with executives to pursue opportunities specifically in the healthcare and business service sectors. Redemptions are not allowed over the term of the investment, which is 10 years (expiring March 2029).

{ab} Tiverto Agrifinance II, LP's investment objective is to seek a proactive, market and thesis-driven approach to investing in domestic agriculture assets via credit and equity structures. Redemptions are not allowed over the term of the investment, which is eight years (expiring December 2029).

{ac} TA XIV Fundraising LP's investment objective is to make investments in middle-market growth companies, primarily in opportunities originated and led by TA Associates. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2031).

{ad} RhumbLine Advisers QSI Index Fund LLC seeks to match the QSI Index through investments in substantially all of the stock contained in that index.

{ae} TSE Capital Offshore Fund Ltd pursues a global macro strategy of both active trading and investment in equities, currencies, commodities, credit and fixed-income instruments.

{af} Entrust Capital Diversified Fund's investment objective is to seek above-average rates of returns and long-term capital growth through a diversified portfolio of private investment entities and separately managed accounts.

{ag} Alliance Bernstein Global Core Equity Series' investment objective is to achieve the long term growth of capital by investing in a portfolio of equity securities of issuers from markets around the world.

{ah} Alpstone Global Macro Fund's investment objective is to identify fundamental macro, tactical and relative-value trading opportunities from within a highly liquid universe that includes fixed income, currency and equity index markets.

{ai} Ara Fund II LP's investment objective is to seek long-term capital appreciation at compelling risk-adjusted returns, primarily from control-oriented private equity investments in middle-market companies in North America and Europe. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2031).

{aj} Charlesbank Equity Fund X, LP's investment objective is to make investments in equity, debt, convertible securities and other interests in business organizations, to provide equity and debt capital for the acquisition and expansion of growing companies. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2031).

{ak} Davidson Kempler Opportunity Fund V's investment objective is to invest in less liquid and longer duration distressed situations focusing on corporate investments, structured products and real estate debt and equity positions. Redemptions are not allowed over the term of the investment, which is five years (expiring December 2026).

NOTE 7. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{al} Estancia Capital Partners Fund II LP's investment objective is to make control and control-oriented investments in North America and U.K. small and lower middle-market businesses across the asset management, wealth management, and related business services sectors. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2031).

{am} First Eagle Institutional Gold Fund LP's investment objective is to provide the cheapest gold prices available, both above and below ground. Orion Mine Finance Onshore Fund III LP's investment objective is to combine mine financing investments in debt streams and royalties, with the provision of offtake services through its global network, primarily targeting companies in the mining industry. Redemptions are not allowed over the term of the investment, which is seven years (expiring December 2028).

{an} Greenbriar Equity Fund V LP's investment objective is to achieve long-term capital appreciation through equity and equity-related investments in companies primarily engaged in both business services and advanced manufacturing across the logistics, distribution, aerospace and defense, specialty industrial, transportation and related sub-sectors. Redemptions are not allowed over the term of the investment, which is 10 years (expiring December 2031).

{ao} 1798 Bear Convexity's investment objective is to generate absolute risk-adjusted returns particularly in periods of market stress through a strategy of relative value credit and volatility investing.

NOTE 8. SECURITIES LENDING

The Trustees authorized the Plan to enter into a securities lending agreement with a bank (the lending agent) to lend securities to third parties, which are held in the Plan's custodial bank. The lending agent must obtain collateral from the borrowers in the form of cash, letters of credit, or securities issued or guaranteed by the United States Government or its agencies equal to at least 102% of the market value of the loaned securities. During the time the securities are on loan, the Plan will continue to receive the interest and dividends or amounts equivalent thereto on the loaned securities. Both the collateral and the securities loaned are marked to market on a daily basis so that all loaned securities are fully collateralized at all times. The right to terminate the loan is given to both the lenders and the borrowers, subject to appropriate notice. Upon termination of the loan, the borrowers will return to the lenders securities identical to the loaned securities and the collateral held by lenders will be returned to the borrowers.

The fair value of the securities loaned by the Plan totaled $94,783,431 and $120,624,172, respectively, at May 31, 2022 and 2021.

Collateral reinvested and held by the Plan at May 31, 2022 and 2021, totaled $94,783,431 and $123,019,114, respectively.

NOTE 8. SECURITIES LENDING (CONT'D)

The liability to return collateral received by the Plan at May 31, 2022 and 2021, totaled $94,783,431 and $123,019,114, respectively, and met the collateral obligations under the Plan's securities lending agreement.

The Plan earned securities lending income (net of fees) totaling approximately $94,131 and $100,383, respectively, for the years ended May 31, 2022 and 2021. These amounts are included in investment income on the consolidated statements of changes in net assets available for benefits.

Although the Plan's securities lending activities are collateralized as described above, they involve both market and credit risk. In this context, market risk refers to the possibility that the borrowers of securities will be unable to collateralize their loan upon a sudden material change in the fair value of the loaned securities or collateral. Credit risk refers to the possibility that counterparties involved in the securities lending program may fail to perform in accordance with the terms of their contract.

NOTE 9. RELATED ORGANIZATIONS

The Plan entered into an agreement with Northern California Laborers Funds Administration, Inc., to have it act in the capacity of an administrative office on behalf of the Plan. The two organizations are related is that they share the same Board of Trustees/Directors.

For the years ended May 31, 2022 and 2021, $1,079,022 and $762,803, respectively, was paid to Laborers Funds Administrative Office of Northern California, Inc., for administrative services. At May 31, 2022 and 2021, $222,767 and $208,063, respectively, was due from Laborers Funds Administrative Office of Northern California, Inc., for contributions collected on behalf of the Plan, and $253,516 and $135,448, respectively, was due to Laborers Funds Administrative Office of Northern California, Inc., for administrative services.

NOTE 10. CASH CONCENTRATIONS

The Plan places its cash with financial institutions deemed to be creditworthy. The balances are insured by the Federal Deposit Insurance Corporation (FDIC) up to $250,000 per institution. Cash balances may at times exceed the FDIC-insured deposit limits.

NOTE 11. SUBSEQUENT EVENTS

In preparing these consolidated financial statements, management 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 March 8, 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 AUDITORS' REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
Laborers Annuity Plan for Northern California

We have audited the consolidated financial statements of the Laborers Annuity Plan for Northern California (the Plan) as of and for the year ended May 31, 2022, and have issued our report thereon dated March 8, 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 information, which appears on Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic financial statements. The Schedule H - Financial Schedules (IRS Form 5500) 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 consolidated financial statements. The information has been subjected to the auditing procedures applied in the audit of the consolidated financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the consolidated financial statements or to the consolidated 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 schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the consolidated 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.

WithumSmith+Brown, PC

March 8, 2023

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
Laborers Annuity Plan For Northern California

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 04/01/1985

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 LABORERS PENSION
TRUST FUND FOR NOR CAL-ANNUITY

5672 STONERIDGE DRIVE, SUITE 100

PLEASANTON CA 94588

2b Employer Identification Number (EIN) 94-6277608

2c Plan Sponsor's telephone number (707) 864-2800

2d Business code (see instructions) 236200

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]	3/8/23	OSCAR DE LA TORRE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	[signature]	3/8/23	BILL KOPONEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a	Plan administrator's name and address ☒ Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	74,580
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)**	29,872
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	30,091
b	Retired or separated participants receiving benefits	**6b**	0
c	Other retired or separated participants entitled to future benefits	**6c**	45,080
d	Subtotal. Add lines 6a(2), 6b, and 6c.	**6d**	75,171
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	653
f	Total. Add lines 6d and 6e.	**6f**	75,824
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g	75,824
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	1,593

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

2C

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)	☒ Trust	(3)	☒ 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)	☒ R (Retirement Plan Information)	(1)	☒	H (Financial Information)
(2)	☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary	(2)	☐	I (Financial Information – Small Plan)
		(3)	☒ 1	A (Insurance Information)
		(4)	☒	C (Service Provider Information)
(3)	☐ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	(5)	☒	D (DFE/Participating Plan Information)
		(6)	☐	G (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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_____

Laborers Annuity Plan for Northern California
EIN: 94-6277608 **Plan Number: 002**
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
	US Bank	Mount Vernon Liquid Assets Portfolio, LLC	94,783,431	94,783,431
		Collateral for securities on loan		
	US Bank Acct# 6746124002:	See attached		
		Money Market Funds	6,442,746	6,442,746
		Mutual Funds	27,257,349	27,360,729
		Miscellaneous per US Bank (Partnerships/Joint Ventures and Collective Investment Funds)	479,613,956	532,705,774
		Adjusment to correct Miscellaneous fair value	-	6,279,577
	US Bank Acct# 6746124000	See attached		
		Money Market Funds	5,824,521	5,824,521
		US Government Issues	216,314,071	214,591,362
		Corporate Issues	283,430,510	264,828,617
		Foreign Issues	61,349,227	56,041,103
Totals			1,175,015,811	1,208,857,860

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1	6,442,745.720	6,442,745.72 1.0000	6,442,745.72	.00 .00	6,442,745.72 .00	3,002.84 1.28
Total Money Markets	**6,442,745.720**	**6,442,745.72**	**6,442,745.72**	**.00** **.00**	**6,442,745.72** **.00**	**3,002.84** **1.28**
Total Cash And Equivalents	**6,442,745.720**	**6,442,745.72**	**6,442,745.72**	**.00** **.00**	**6,442,745.72** **.00**	**3,002.84** **1.28**
Mutual Funds						
Mutual Funds-Fixed Income						
American Century High Income Fund R6 024932121 Asset Minor Code 99	1,687,883.778	14,650,831.19 8.6800	15,157,475.06	- 506,643.87 - 2,615,724.11	16,437,637.36 - 1,786,806.17	.00 5.85
Total Mutual Funds-Fixed Income	**1,687,883.778**	**14,650,831.19**	**15,157,475.06**	**- 506,643.87** **- 2,615,724.11**	**16,437,637.36** **- 1,786,806.17**	**.00** **5.85**
Mutual Funds-Balanced						
First Eagle Global Fund Class R6 32008F580 Asset Minor Code 55	203,163.323	12,709,897.49 62.5600	12,099,873.90	610,023.59 - 1,855,300.35	13,969,254.34 - 1,259,356.85	.00 2.33
Total Mutual Funds-Balanced	**203,163.323**	**12,709,897.49**	**12,099,873.90**	**610,023.59** **- 1,855,300.35**	**13,969,254.34** **- 1,259,356.85**	**.00** **2.33**
Total Mutual Funds	**1,891,047.101**	**27,360,728.68**	**27,257,348.96**	**103,379.72** **- 4,471,024.46**	**30,406,891.70** **- 3,046,163.02**	**.00** **4.21**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Miscellaneous						
Partnerships/Joint Ventures						
Madison Core Property Fund LLC ***	12,305.465	33,826,617.44 2,748.9100 @	16,519,163.49	17,307,453.95 8,011,364.81	25,815,252.63 8,011,364.81	.00 0.00
5823MMIR0 Asset Minor Code 76 Date Last Priced: 03/31/22						
Ssga Msci Acwi Ex USA ***	1,603,130.294	39,754,425.03 24.7980	38,945,752.18	808,672.85 - 5,214,123.86	44,164,883.49 - 4,410,458.46	.00 0.00
7849PMTA5 Asset Minor Code 77						
Ullico - Separate Account J ***	1,118,875.872	18,917,716.04 16.9078	19,208,181.29	- 290,465.25 200,644.02	18,720,651.17 197,064.87	.00 0.00
9077SMS84 Asset Minor Code 77						
Ridgemont Equity Partners III LP ***	2,481,299.000	2,481,299.00 1.0000 @	1,033,691.12	1,447,607.88 1,087,983.90	1,278,504.40 1,202,794.60	.00 0.00
96MSCA149 Asset Minor Code 77 Date Last Priced: 03/31/22						
Ta Xiii B LP ***	3,063,064.000	3,063,064.00 1.0000 @	1,592,996.39	1,470,067.61 917,276.61	2,093,291.00	.00
96MSCCCV3 Asset Minor Code 77 Date Last Priced: 03/31/22						
August Equity Partners V A LP ***	1,628,201.902	1,628,201.90 1.0000 @	1,602,524.33	25,677.57 - 14,463.63	1,638,356.99 - 10,155.09	.00 0.00
96MSCDE56 Asset Minor Code 77 Date Last Priced: 06/30/21						
Lightspeed Venture Partners Sel IV ***	3,918,312.000	3,918,312.00 1.0000 @	2,769,000.00	1,149,312.00 1,008,961.00	2,909,351.00 1,008,961.00	.00 0.00
96MSCDQB0 Asset Minor Code 77 Date Last Priced: 06/30/21						
Ssga Russell 2000 R Indx Nl Fund	.000	.00 167.5890	.00	.00 - 432,319.82	.00 .00	.00 0.00
96MSCDQH7 Asset Minor Code 77						

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Flagship Pioneering Orgn Fd VII LP *** 96MSCERM3 Asset Minor Code 77 Date Last Priced: 03/31/22	462,473.000	462,473.00 1.0000 @	324,093.43	138,379.57 223,207.57	299,662.00 162,811.00	.00 0.00
Davidson Kempner Lt Dist Opp Fd V LP *** 96MSCFF76 Asset Minor Code 77 Date Last Priced: 04/30/22	1,561,851.000	1,561,851.00 1.0000 @	1,373,918.74	187,932.26 109,702.44	1,423,061.45 138,789.55	.00 0.00
Sculptor Credit Opp Overseas Instnl *** 96MSCF0M9 Asset Minor Code 77 Date Last Priced: 12/31/20	9,161,037.000	9,161,037.00 1.0000 @	8,000,000.00	1,161,037.00 .00	9,161,037.00 .00	.00 0.00
Orion Mine Finance Onshore Fd III LP *** 96MSCGM76 Asset Minor Code 77 Date Last Priced: 12/31/20	1,145,095.070	1,145,095.07 1.0000 @	1,145,094.98	.09 - .09	1,145,095.07 .00	.00 0.00
Alliance Bernstein Global Core *** 96MSCGM84 Asset Minor Code 77 Date Last Priced: 12/31/20	12,229,157.000	12,229,157.00 1.0000 @	11,100,000.00	1,129,157.00 .00	12,229,157.00 .00	.00 0.00
First Eagle Institutional Gold Fd LP *** 96MSCLHF3 Asset Minor Code 77	2,000.000	2,003,860.00 1,001.9300	2,000,000.00	3,860.00 - 221,957.52	2,225,817.52 - 221,957.52	.00 0.00
Alpstone Global MacRo Fund *** 96MSCLRU9 Asset Minor Code 77	10,000.000	10,035,935.21 1,003.5935	10,000,000.00	35,935.21 19,471.57	10,016,463.64 19,471.57	.00 0.00
Ssga Russell 1000 R Indx Nl *** 96MSCL2S1 Asset Minor Code 77	94,259.412	12,799,014.26 135.7850	11,598,779.47	1,200,234.79 - 85,770.67	12,884,616.81 - 85,602.55	.00 0.00
Ara Fund II LP *** 96MSCMV24 Asset Minor Code 77 Date Last Priced: 03/31/22	1,128,064.300	1,128,064.30 1.0000 @	1,106,872.07	21,192.23 21,192.23	1,106,872.07	.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Jmi Equity Fund X A LP *** 96MSCNY94 Asset Minor Code 77 Date Last Priced: 06/14/21	681,600.000	681,600.00 1.0000 @	681,600.00	.00 .00	681,600.00 .00	.00 0.00
Estancia Capital Partners Fund II LP *** 96MSCN4A4 Asset Minor Code 77 Date Last Priced: 03/31/22	3,579,273.000	3,579,273.00 1.0000 @	2,415,994.00	1,163,279.00 1,163,279.00	2,415,994.00 1,163,279.00	.00 0.00
Tiverton Agrifinance II, LP *** 96MSCPN00 Asset Minor Code 77 Date Last Priced: 03/31/22	2,475,355.000	2,475,355.00 1.0000 @	2,415,435.58	59,919.42 59,919.42	2,415,435.58 59,919.42	.00 0.00
Stg VI, L.P. *** 96MSCPTM6 Asset Minor Code 77 Date Last Priced: 07/23/21	438,242.000	438,242.00 1.0000 @	438,242.00	.00 .00	438,242.00	.00
Greenbriar Equity Fund V, L.P. *** 96MSCPWY6 Asset Minor Code 77 Date Last Priced: 03/31/22	1,544,492.000	1,544,492.00 1.0000 @	1,076,472.74	468,019.26 468,019.26	1,076,472.74 468,019.26	.00 0.00
Charlesbank Equity Fund X, LP *** 96MSCQQC9 Asset Minor Code 77 Date Last Priced: 03/31/22	330,284.110	330,284.11 1.0000 @	320,545.00	9,739.11 9,739.11	320,545.00 9,739.11	.00 0.00
Sterling Group Partners V, L.P. *** 96MSCQ615 Asset Minor Code 77 Date Last Priced: 03/31/22	150,024.490	150,024.49 1.0000 @	150,024.49	.00 .00	150,024.49 .00	.00 0.00
1798 Bear Convexity Fund Ltd *** 96MSCST65 Asset Minor Code 77	10,275,087.000	10,275,087.00 1.0000	10,275,087.00	.00 .00	10,000,000.00 275,087.00	.00 0.00
Ta Xiv-B, L.P. *** 96MSCSWA2 Asset Minor Code 77 Date Last Priced: 03/31/22	994,501.000	994,501.00 1.0000 @	1,039,500.00	- 44,999.00 - 44,999.00	1,039,500.00	.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Isq Glbl Infra Fd III Uste LP *** 96MSCTM45 Asset Minor Code 77 Date Last Priced: 03/31/22	125,857.000	125,857.00 1.0000 @	157,097.00	- 31,240.00 - 31,240.00	157,097.00 - 31,240.00	.00 0.00
Lightspeed Vent Prtnrs Select V LP *** 96MSCX321 Asset Minor Code 77 Date Last Priced: 03/31/22	725,024.000	725,024.00 1.0000 @	748,000.00	- 22,976.00 - 22,976.00	748,000.00 - 22,976.00	.00 0.00
Kohinoor Series Three Fd *** 96MSC0C56 Asset Minor Code 77	10,873.114	10,528,186.79 968.2770	9,042,038.90	1,486,147.89 373,048.69	10,155,138.10 373,048.69	.00 0.00
Bh-Dg Sys Trading Er Fd Ltd *** 96MSC0C64 Asset Minor Code 77	10,152,021.670	10,152,021.67 1.0000	6,761,128.04	3,390,893.63 2,070,924.04	7,892,127.09 2,259,894.58	.00 0.00
Khosla Ventures VI, L.P. *** 96MSC0PZ6 Asset Minor Code 77 Date Last Priced: 03/31/22	786,158.000	786,158.00 1.0000 @	855,000.00	- 68,842.00 - 18,461.00	804,619.00 - 18,461.00	.00 0.00
Crow Holdings Realty VIII LP 96MSC03K3 Asset Minor Code 77	.000	.00 1.0000	.00	.00 - 736,799.58	.00 .00	.00 0.00
Linden Capital Partners IV, L.P. *** 96MSC07C7 Asset Minor Code 77 Date Last Priced: 03/31/22	2,019,074.080	2,019,074.08 1.0000 @	4,661,498.97	- 2,642,424.89 401,446.52	1,617,627.56 401,446.52	.00 0.00
K4 Private Investors, L.P. *** 96MSC1XE2 Asset Minor Code 77 Date Last Priced: 03/31/22	2,973,767.000	2,973,767.00 1.0000 @	1,077,460.57	1,896,306.43 1,200,920.00	1,772,847.00 1,200,920.00	.00 0.00
Logan Circle Partners Emg Mrk Debt *** 96MSC5HQ4 Asset Minor Code 77 Date Last Priced: 04/30/22	28,398,884.650	28,398,884.65 1.0000 @	28,398,884.65	.00 - 1,192,663.14	32,651,966.42 - 4,253,081.77	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Entrust Cl I Ser 1/1/19 *** 96MSC5M54 Asset Minor Code 77 Date Last Priced: 04/30/22	11,775.830	1,117,022.26 94.8572 @	1,177,434.58	- 60,412.32 - 161,305.91	1,247,790.50 - 130,768.24	.00 0.00
Rhumbline Advisers Qsi LLC *** 96MSC5WG9 Asset Minor Code 77 Date Last Priced: 12/31/20	9,959,748.000	9,959,748.00 1.0000 @	9,011,330.14	948,417.86 .00	9,959,748.00 .00	.00 0.00
Sk Capital Partners V-A LP *** 96MSC51S7 Asset Minor Code 77 Date Last Priced: 06/30/21	2,012,669.000	2,012,669.00 1.0000 @	1,558,619.50	454,049.50 277,717.32	1,707,441.56 305,227.44	.00 0.00
Ullico Infrastructure Fund, LP *** 96MSC5603 Asset Minor Code 77 Date Last Priced: 09/30/21	24,179.475	5,291,706.96 218.8512 @	4,473,392.70	818,314.26 365,041.18	4,920,742.55 370,964.41	.00 0.00
Ssga Russell 3000 R Idx #Cmv1 *** 96MSC61E6 Asset Minor Code 77 Date Last Priced: 04/30/22	444,167.019	20,977,564.14 47.2290 @	19,092,640.88	1,884,923.26 - 1,835,849.80	22,060,307.88 - 1,082,743.74	.00 0.00
Flagship Pioneering Special Op Fd II *** 96MSC7690 Asset Minor Code 77 Date Last Priced: 03/31/21	1,498,918.000	1,498,918.00 1.0000 @	1,134,000.00	364,918.00 .00	1,498,918.00 .00	.00 0.00
Sentinel Capital Partners VI LP *** 96MSC8AA0 Asset Minor Code 77 Date Last Priced: 12/31/21	953,613.000	953,613.00 1.0000 @	564,512.93	389,100.07 339,648.00	613,965.00 339,648.00	.00 0.00
Fs Equity Partners VIII LP *** 96MSC8XW7 Asset Minor Code 77 Date Last Priced: 06/30/21	3,077,784.000	3,077,784.00 1.0000 @	2,423,632.46	654,151.54 218,347.54	2,838,766.76 239,017.24	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Waud Capital Partners V LP *** 96MSC9S76 Asset Minor Code 77 Date Last Priced: 12/31/20	3,086,402.110	3,086,402.11 1.0000 @	3,136,160.68	- 49,758.57 972.59	3,086,402.11 .00	.00 0.00
Carlyle Realty Partners VIII LP *** 97MSCUBK6 Asset Minor Code 77 Date Last Priced: 03/31/21	586,351.000	586,351.00 1.0000 @	394,300.00	192,051.00 148,811.00	437,540.00 148,811.00	.00 0.00
Encap Energy Capital Fd Xi, LP *** 97MSCUBL4 Asset Minor Code 77 Date Last Priced: 03/31/22	1,195,852.240	1,195,852.24 1.0000 @	1,208,393.57	- 12,541.33 210,084.92	1,030,574.64 165,277.60	.00 0.00
Kopernik Global Investors, LLC *** 97MSCUN23 Asset Minor Code 77 Date Last Priced: 04/30/22	8,967,738.800	8,967,738.80 1.0000 @	8,967,738.80	.00 - 731,843.85	9,699,582.65 - 731,843.85	.00 0.00
Gqg Partners 97MSCUN31 Asset Minor Code 77	.000	.00 16.6400	.00	.00 - 4,816,359.85	.00	.00
Wcm Investment Management *** 97MSCUN49 Asset Minor Code 77 Date Last Priced: 04/30/22	6,794,449.000	6,794,449.00 1.0000 @	6,794,449.00	.00 .00	6,794,449.00 .00	.00 0.00
Orion Mine Finance Fd II, LP *** 97MSCU309 Asset Minor Code 77 Date Last Priced: 12/31/20	1,965,563.140	1,965,563.14 1.0000 @	1,397,366.89	568,196.25 - 94,515.59	1,965,563.14 .00	.00 0.00
Accomplice Fund II LP *** 97MSCWAV9 Asset Minor Code 77 Date Last Priced: 03/31/22	5,973,426.000	5,973,426.00 1.0000 @	501,291.71	5,472,134.29 1,377,497.29	3,352,709.81 2,620,716.19	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Trilantic Capital Partners VI *** 97MSCXLG8 Asset Minor Code 77 Date Last Priced: 12/31/20	1,426,519.670	1,426,519.67 1.0000 @	1,485,287.25	- 58,767.58 .00	1,426,519.67 .00	.00 0.00
Isq Global Infrastructure Fd II, LP *** 97MSCXNU5 Asset Minor Code 77 Date Last Priced: 03/31/22	2,048,712.000	2,048,712.00 1.0000 @	1,345,302.22	703,409.78 221,374.00	1,827,338.00 221,374.00	.00 0.00
McMorgan Infrastructure Fund I, LP *** 97MSC4CU1 Asset Minor Code 77 Date Last Priced: 12/31/21	9,580,147.810	9,580,147.81 1.0000 @	2,140,217.87	7,439,929.94 2,508,876.02	6,384,351.00 3,195,796.81	.00 0.00
Gerding Edlen Green Cities II, LP *** 98MSCWG66 Asset Minor Code 77 Date Last Priced: 03/31/22	2,487,339.940	2,487,339.94 1.0000 @	157,951.23	2,329,388.71 297,425.16	2,149,513.58 337,826.36	.00 0.00
Total Partnerships/Joint Ventures	**167,374,999.463**	**319,295,481.11**	**265,798,098.84**	**53,497,382.27 7,657,245.90**	**304,451,533.07 14,843,948.04**	**.00 0.00**
Collective Investment Funds						
Barings Core Properties Fd LP *** 219CPFPF1 Asset Minor Code 17 Date Last Priced: 03/31/22	15,641.280	2,513,397.28 160.6900 @	1,463,494.62	1,049,902.66 439,778.40	2,073,618.88 439,778.40	.00 0.00
Voya Senior Loan Collective Tr Fd *** 9SPMTHSD9 Asset Minor Code 17 Date Last Priced: 04/30/22	34,031,171.100	34,031,171.10 1.0000 @	34,031,171.10	.00 .00	33,468,342.57 562,828.53	.00 0.00
Ssga US Tips Indx Nl (Cmtp) *** 9SPMTH4Y9 Asset Minor Code 59	699,858.546	21,066,442.09 30.1010	18,482,314.33	2,584,127.76 - 619,637.55	21,684,266.60 - 617,824.51	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ssga U.S. Aggregate Bond Indx Nl Ctf *** 9SPMTJ9C8 Asset Minor Code 17	4,929,421.078	155,799,282.59 31.6060	159,838,876.99	- 4,039,594.40 - 5,325,320.14	160,609,954.32 - 4,810,671.73	.00 0.00
Total Collective Investment Funds	**39,676,092.004**	**213,410,293.06**	**213,815,857.04**	**- 405,563.98** **- 5,505,179.29**	**217,836,182.37** **- 4,425,889.31**	**.00** **0.00**
Total Miscellaneous	**207,051,091.467**	**532,705,774.17**	**479,613,955.88**	**53,091,818.29** **2,152,066.61**	**522,287,715.44** **10,418,058.73**	**.00** **0.00**

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Publicly traded assets are valued in accordance with market quotations or valuation methodologies from financial industry services believed by us to be reliable. Assets that are not publicly traded may be reflected at values from other external sources. Assets for which a current value is not available may be reflected at a previous value or as not valued, at par value, or at a nominal value. Values shown do not necessarily reflect prices at which assets could be bought or sold. Values are updated based on internal policy and may be updated less frequently than statement generation.

For further information, please contact your account manager or relationship manager.

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1	5,824,521.010	5,824,521.01 1.0000	5,824,521.01	.00 .00	5,824,521.01 .00	7,259.43 0.68
Total Money Markets	**5,824,521.010**	**5,824,521.01**	**5,824,521.01**	**.00** **.00**	**5,824,521.01** **.00**	**7,259.43** **0.68**
Cash						
Cash		74,928.35	74,928.35		74,928.35	
Pending Cash		552,513.68	552,513.68		552,513.68	
Total Cash	**.000**	**627,442.03**	**627,442.03**	**.00** **.00**	**627,442.03** **.00**	**.00** **0.00**
Total Cash And Equivalents	**5,824,521.010**	**6,451,963.04**	**6,451,963.04**	**.00** **.00**	**6,451,963.04** **.00**	**7,259.43** **0.61**
US Government Issues						
F H L M C #Sd8200 2.500% 2/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWDD2 Asset Minor Code 24	709,800.570	654,329.66 92.1850	706,917.01	- 52,587.35 - 52,587.35	706,917.01 - 52,587.35	1,478.75 2.71
F H L M C #Qb1974 2.000% 8/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3133A8FP7 Asset Minor Code 24	.000	.00 100.1430	.00	.00 44,069.01	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C #Qd9576 3.000% 4/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3133B7T99 Asset Minor Code 24	3,605,916.730	3,442,460.52 95.4670	3,569,857.57	- 127,397.05 - 127,397.05	3,569,857.57 - 127,397.05	9,014.79 3.14
F F C B Deb 2.290% 6/28/34 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3133EMM74 Asset Minor Code 22	1,840,000.000	1,581,553.60 85.9540	1,581,756.00	- 202.40 - 202.40	1,581,756.00 - 202.40	17,907.80 2.66
F H L M C #Rb5148 2.000% 2/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KYWH8 Asset Minor Code 24	1,756,647.980	1,590,943.38 90.5670	1,694,479.11	- 103,535.73 - 103,535.73	1,694,479.11 - 103,535.73	2,927.75 2.21
F H L M C M T N 1.550% 11/20/31 Standard & Poors Rating: N/A Moodys Rating: Aaa 3134GVXK9 Asset Minor Code 22	1,835,000.000	1,538,353.90 83.8340	1,611,478.65	- 73,124.75 - 73,124.75	1,611,478.65 - 73,124.75	869.08 1.85
F N M A Gtd Remic 3.500% 7/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3136BFHM8 Asset Minor Code 30	1,077,942.840	1,059,617.81 98.3000	1,167,715.28	- 108,097.47 - 111,018.60	1,169,665.01 - 110,047.20	2,979.28 3.56
F H L M C Mltcl Mtg 2.000% 9/25/47 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FU5A8 Asset Minor Code 30	.000	.00 100.1870	.00	.00 - 9,565.87	.00 .00	.00 0.00
F H L M C Mltcl Mtg 1.250% 3/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F6XW2 Asset Minor Code 30	2,053,496.340	1,710,357.10 83.2900	1,769,215.44	- 58,858.34 - 58,858.34	1,769,215.44 - 58,858.34	2,139.06 1.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Fm7685 3.000% 6/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XBRF9 Asset Minor Code 24	597,641.710	570,903.22 95.5260	630,325.25	- 59,422.03 - 59,422.03	630,325.25 - 59,422.03	1,517.06 3.14
F N M A #Fm8360 2.500% 8/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XCJE9 Asset Minor Code 24	1,425,850.260	1,317,000.85 92.3660	1,489,846.42	- 172,845.57 - 172,845.57	1,489,846.42 - 172,845.57	2,970.52 2.71
F N M A #Fs2058 4.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XHJC2 Asset Minor Code 24	2,700,000.000	2,703,240.00 100.1200	2,718,984.37	- 15,744.37 - 15,744.37	2,718,984.37 - 15,744.37	9,000.00 4.00
F N M A #Fm4875 2.500% 11/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8MZ7 Asset Minor Code 24	1,152,904.940	1,075,176.09 93.2580	1,204,065.10	- 128,889.01 - 128,961.42	1,204,128.49 - 128,952.40	2,401.88 2.68
F N M A #Fm4959 2.000% 12/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8QM2 Asset Minor Code 24	.000	.00 93.0160	.00	.00 12,564.35	.00 .00	.00 0.00
F N M A #Ma4540 2.000% 1/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EBJ8 Asset Minor Code 24	1,896,347.590	1,717,465.12 90.5670	1,828,197.61	- 110,732.49 - 110,732.49	1,828,197.61 - 110,732.49	3,160.58 2.21
F N M A #Ma4626 4.000% 5/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418ED80 Asset Minor Code 24	1,510,000.000	1,510,966.40 100.0640	1,499,382.81	11,583.59 11,583.59	1,499,382.81 11,583.59	5,033.33 4.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
G N M A Gtd Remic 1.000% 5/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382QQL7 Asset Minor Code 30	.000	.00 96.2790	.00	.00 .39	.00 .00	.00 0.00
G N M A Gtd Remic 1.000% 7/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 38382Q4C1 Asset Minor Code 30	.000	.00 84.8150	.00	.00 5,701.12	.00 .00	.00 0.00
G N M A Gtd Remic Standard & Poors Rating: N/A Moodys Rating: N/A 38382THL1 Asset Minor Code 30	.000	.00 84.6810	.00	.00 - 2,583.65	.00 .00	.00 0.00
G N M A Gtd Remic 1.000% 5/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382TNQ3 Asset Minor Code 30	.000	.00 96.3110	.00	.00 .25	.00 .00	.00 0.00
G N M A Gtd Remic 1.000% 6/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382TWY6 Asset Minor Code 30	1,225,154.340	1,048,597.35 85.5890	1,178,636.77	- 130,039.42 - 130,039.42	1,178,636.77 - 130,039.42	1,020.97 1.17
U S Treasury Bd 1.875% 2/15/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SU3 Asset Minor Code 21	.000	.00 76.1410	.00	.00 - 11,535.84	.00 .00	.00 0.00
U S Treasury Bd 2.375% 5/15/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SX7 Asset Minor Code 21	.000	.00 85.8480	.00	.00 - 12,056.36	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
U S Treasury Nt 0.125% 1/31/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBG5 Asset Minor Code 21	15,550,000.000	15,376,928.50 98.8870	15,546,355.47	- 169,426.97 - 169,426.97	15,546,355.47 - 169,426.97	6,497.06 0.13
U S Treasury Nt 0.125% 2/28/23 Standard & Poors Rating: N/A Moodys Rating: N/A 91282CBN0 Asset Minor Code 21	28,990,000.000	28,603,853.20 98.6680	28,950,042.19	- 346,188.99 - 346,188.99	28,950,042.19 - 346,188.99	9,157.85 0.13
U S Treasury Nt 0.375% 4/15/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBV2 Asset Minor Code 21	.000	.00 96.1330	.00	.00 - 24,293.03	.00 .00	.00 0.00
U S Treasury Nt 0.750% 4/30/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBW0 Asset Minor Code 21	.000	.00 92.4060	.00	.00 - 257,442.00	.00 .00	.00 0.00
U S Treasury Nt 0.125% 4/30/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBX8 Asset Minor Code 21	25,400,000.000	24,947,626.00 98.2190	25,228,790.62	- 281,164.62 - 304,839.04	25,228,790.62 - 281,164.62	2,760.87 0.13
U S Treasury Nt 1.250% 4/30/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBZ3 Asset Minor Code 21	.000	.00 91.1130	.00	.00 - 149,216.93	.00 .00	.00 0.00
U S Treasury Nt 1.625% 5/15/31 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CCB5 Asset Minor Code 21	.000	.00 90.3200	.00	.00 - 18,429.60	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
U S Treasury Nt 2.625% 4/15/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEH0 Asset Minor Code 21	24,965,000.000	24,896,845.55 99.7270	24,947,697.02	- 50,851.47 - 50,851.47	24,947,697.02 - 50,851.47	84,154.56 2.63
U S Treasury Nt 2.500% 4/30/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEK3 Asset Minor Code 21	19,010,000.000	19,004,106.90 99.9690	18,954,524.52	49,582.38 49,582.38	18,954,056.92 50,049.98	41,326.09 2.50
U S Treasury Nt 2.875% 4/30/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEM9 Asset Minor Code 21	24,710,000.000	24,698,386.30 99.9530	24,634,711.72	63,674.58 63,674.58	24,634,711.72 63,674.58	61,775.00 2.88
U S Treasury Nt 2.750% 4/30/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEN7 Asset Minor Code 21	28,835,000.000	28,729,175.55 99.6330	28,680,898.82	48,276.73 48,276.73	28,680,898.82 48,276.73	68,953.26 2.76
U S Treasury Nt 2.875% 5/15/32 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEP2 Asset Minor Code 21	26,780,000.000	26,813,475.00 100.1250	26,720,193.36	93,281.64 93,281.64	26,720,193.36 93,281.64	35,567.19 2.87
U S Treasury I P S 0.125% 7/15/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZZ6 Asset Minor Code 30	.000	.00 99.7400	.00	.00 - 32,516.34	.00 .00	.00 0.00
U S Treasury I P S 0.125% 1/15/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828Z37 Asset Minor Code 30	.000	.00 99.5380	.00	.00 - 174,281.65	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
U S Treasury I P 0.84873% 1/15/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 9128285W6 Asset Minor Code 30	.000	.00 105.0400	.00	.00 - 840,475.47	.00 .00	.00 0.00
Total US Government	**217,626,703.300**	**214,591,362.00**	**216,314,071.11**	**- 1,722,709.11**	**216,315,616.63**	**372,612.73**
Issues				**- 3,219,438.69**	**- 1,724,254.63**	**1.90**

Corporate Issues

Aep Transmission Co 3.100% 12/01/26 Standard & Poors Rating: A- Moodys Rating: A2 00115AAE9 Asset Minor Code 28	1,200,000.000	1,174,548.00 97.8790	1,195,032.00	- 20,484.00 - 132,276.00	1,306,824.00 - 132,276.00	18,600.00 3.17
Amsr Trust 1.632% 7/17/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 00178UAA7 Asset Minor Code 31	1,225,000.000	1,146,281.50 93.5740	1,195,906.25	- 49,624.75 - 49,624.75	1,195,906.25 - 49,624.75	1,721.53 1.74
At T Inc 4.350% 3/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RHJ4 Asset Minor Code 28	.000	.00 101.2170	.00	.00 - 60,535.35	.00 .00	.00 0.00
Abbvie Inc 3.200% 11/21/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 00287YBX6 Asset Minor Code 28	1,405,000.000	1,320,756.20 94.0040	1,404,648.75	- 83,892.55 - 228,246.55	1,508,127.00 - 187,370.80	1,248.89 3.40
Adobe Inc 2.150% 2/01/27 Standard & Poors Rating: A+ Moodys Rating: A2 00724PAC3 Asset Minor Code 28	.000	.00 95.1110	.00	.00 - 31,811.50	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Air Lease Corp 2.625% 7/01/22 Standard & Poors Rating: BBB Moodys Rating: N/A 00912XAW4 Asset Minor Code 28	1,080,000.000	1,079,524.80 99.9560	1,075,172.40	4,352.40 - 23,263.20	1,102,788.00 - 23,263.20	11,812.50 2.63
Air Lease Corp 3.250% 3/01/25 Standard & Poors Rating: BBB Moodys Rating: N/A 00912XBA1 Asset Minor Code 28	1,135,000.000	1,101,823.95 97.0770	1,120,437.95	- 18,614.00 - 102,921.80	1,204,745.75 - 102,921.80	9,221.88 3.35
Allied Universal 6.625% 7/15/26 Standard & Poors Rating: B Moodys Rating: B2 019576AA5 Asset Minor Code 28	995,000.000	986,104.70 99.1060	1,007,193.75	- 21,089.05 - 68,655.00	1,054,759.70 - 68,655.00	24,902.64 6.68
Ally Financial Inc 5.750% 11/20/25 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 02005NBF6 Asset Minor Code 28	1,295,000.000	1,333,254.30 102.9540	1,350,788.60	- 17,534.30 - 17,534.30	1,350,788.60 - 17,534.30	2,275.24 5.59
Ally Financial Inc 3.875% 5/21/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 02005NBH2 Asset Minor Code 28	475,000.000	477,470.00 100.5200	470,212.00	7,258.00 - 37,396.75	514,866.75 - 37,396.75	511.28 3.85
Altria Group Inc 4.800% 2/14/29 Standard & Poors Rating: BBB Moodys Rating: A3 02209SBD4 Asset Minor Code 28	.000	.00 99.9030	.00	.00 - 27,489.15	.00 .00	.00 0.00
Altria Group Inc 2.450% 2/04/32 Standard & Poors Rating: BBB Moodys Rating: A3 02209SBL6 Asset Minor Code 28	1,090,000.000	878,834.30 80.6270	1,088,855.50	- 210,021.20 - 151,956.90	1,030,791.20 - 151,956.90	8,679.13 3.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Amazon Com Inc 2.500% 11/29/22 Standard & Poors Rating: AA Moodys Rating: A1 023135AJ5 Asset Minor Code 28	1,195,000.000	1,197,437.80 100.2040	1,157,943.05	39,494.75 - 31,297.05	1,228,734.85 - 31,297.05	165.97 2.49
Amazon Com Inc 5.200% 12/03/25 Standard & Poors Rating: AA Moodys Rating: A1 023135BN5 Asset Minor Code 28	985,000.000	1,045,469.15 106.1390	1,027,835.65	17,633.50 - 120,839.80	1,166,308.95 - 120,839.80	25,325.44 4.90
Amazon Com Inc 1.650% 5/12/28 Standard & Poors Rating: AA Moodys Rating: A1 023135BY1 Asset Minor Code 28	.000	.00 90.2700	.00	.00 - 13,830.75	.00 .00	.00 0.00
Amer Airline 21 1B 3.950% 1/11/32 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 02376LAA3 Asset Minor Code 28	980,000.000	862,850.80 88.0460	855,050.00	7,800.80 7,800.80	855,050.00 7,800.80	23,010.94 4.49
Amern Airline 3.650% 6/15/28 Standard & Poors Rating: Bb Moodys Rating: Baa3 023764AA1 Asset Minor Code 31	921,222.500	796,028.36 86.4100	904,737.95	- 108,709.59 - 126,983.82	921,996.34 - 125,967.98	15,422.23 4.22
Amer Airline 3.200% 12/15/29 Standard & Poors Rating: A- Moodys Rating: Baa1 023765AA8 Asset Minor Code 31	642,180.000	589,084.56 91.7320	642,180.00	- 53,095.44 - 60,894.81	649,545.81 - 60,461.25	11,188.20 3.49
Amer Airlines Inc 4.000% 9/22/27 Standard & Poors Rating: Bb Moodys Rating: Baa3 02377BAA4 Asset Minor Code 31	751,580.020	677,474.23 90.1400	755,337.92	- 77,863.69 - 47,998.07	727,326.53 - 49,852.30	5,762.11 4.44

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
American Airlines 4.950% 1/15/23 Standard & Poors Rating: Bb Moodys Rating: N/A 02377UAB0 Asset Minor Code 31	1,015,540.360	1,012,585.14 99.7090	848,996.47	163,588.67 - 273,431.03	1,026,847.47 - 14,262.33	18,990.62 4.96
American Cr Accp Rec 1.340% 11/15/27 Standard & Poors Rating: BBB+ Moodys Rating: N/A 025286AD7 Asset Minor Code 31	1,540,000.000	1,446,922.40 93.9560	1,539,635.64	- 92,713.24 - 92,713.24	1,539,635.64 - 92,713.24	3,100.53 1.43
American Cr Ac Rec 2.460% 3/13/28 Standard & Poors Rating: BBB+ Moodys Rating: N/A 02530WAG9 Asset Minor Code 31	1,700,000.000	1,583,584.00 93.1520	1,699,673.28	- 116,089.28 - 116,089.28	1,699,673.28 - 116,089.28	2,091.00 2.64
American Express 3.390% 5/17/27 Standard & Poors Rating: AAA Moodys Rating: N/A 02582JJT8 Asset Minor Code 31	1,000,000.000	1,004,960.00 100.4960	999,778.80	5,181.20 5,181.20	999,778.80 5,181.20	1,021.71 3.37
American Tower Tru 3.03442% 3/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 03027WAJ1 Asset Minor Code 31	1,025,000.000	1,018,101.75 99.3270	1,001,168.75	16,933.00 - 15,662.00	1,033,763.75 - 15,662.00	1,125.05 3.05
American Tower Corp 3.375% 10/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAK6 Asset Minor Code 28	495,000.000	479,140.20 96.7960	490,069.80	- 10,929.60 - 61,305.75	540,445.95 - 61,305.75	2,134.69 3.49
American Tower Corp 3.600% 1/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAR1 Asset Minor Code 28	260,000.000	247,423.80 95.1630	290,630.60	- 43,206.80 - 36,563.80	283,987.60 - 36,563.80	3,536.00 3.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
American Tower Corp 3.375% 5/15/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAT7 Asset Minor Code 28	910,000.000	908,780.60 99.8660	907,297.30	1,483.30 - 68,513.90	977,294.50 - 68,513.90	1,365.00 3.38
Amsted Industries 5.625% 7/01/27 Standard & Poors Rating: Bb Moodys Rating: Ba3 032177AH0 Asset Minor Code 28	600,000.000	577,500.00 96.2500	600,000.00	- 22,500.00 - 53,334.00	630,834.00 - 53,334.00	14,062.50 5.84
Anheuser Busch Inbev 4.150% 1/23/25 Standard & Poors Rating: BBB+ Moodys Rating: WR 03523TBX5 Asset Minor Code 28	.000	.00 111.4200	.00	.00 - 41,384.00	.00 .00	.00 0.00
Anheuser Busch Inbev 4.750% 1/23/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 035240AQ3 Asset Minor Code 28	.000	.00 104.0070	.00	.00 - 125,631.95	.00 .00	.00 0.00
Apple Inc 1.650% 2/08/31 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833ED8 Asset Minor Code 28	2,060,000.000	1,772,424.00 86.0400	2,059,423.20	- 286,999.20 - 207,486.60	1,998,076.40 - 225,652.40	10,669.08 1.92
Arbor Multifamily 2.5133% 6/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03881VAJ8 Asset Minor Code 31	550,000.000	481,453.50 87.5370	574,320.31	- 92,866.81 - 92,866.81	574,320.31 - 92,866.81	1,151.93 2.87
Arbor Mtf Mtg 2.7004% 6/30/53 Standard & Poors Rating: N/A Moodys Rating: N/A 03881VAN9 Asset Minor Code 31	1,180,000.000	1,017,773.60 86.2520	1,215,398.82	- 197,625.22 - 197,625.22	1,215,398.82 - 197,625.22	3,806.05 3.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Arbor Multifamily 2.5747% 10/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03882KAJ1 Asset Minor Code 31	575,000.000	503,947.25 87.6430	592,248.85	- 88,301.60 - 88,301.60	592,248.85 - 88,301.60	1,233.71 2.94
Ashtead Capital Inc 4.000% 5/01/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 045054AJ2 Asset Minor Code 28	620,000.000	591,963.60 95.4780	620,000.00	- 28,036.40 - 60,598.80	652,562.40 - 60,598.80	2,066.67 4.19
Athene Global Mtn 2.500% 3/24/28 Standard & Poors Rating: A+ Moodys Rating: N/A 04685A2V2 Asset Minor Code 28	1,605,000.000	1,428,000.60 88.9720	1,600,489.95	- 172,489.35 - 206,162.25	1,634,162.85 - 206,162.25	7,467.71 2.81
Athene Global Mtn 1.730% 10/02/26 Standard & Poors Rating: A+ Moodys Rating: N/A 04685A3D1 Asset Minor Code 28	1,395,000.000	1,234,770.30 88.5140	1,395,000.00	- 160,229.70 - 160,229.70	1,395,000.00 - 160,229.70	3,955.21 1.95
Autonation Inc 4.750% 6/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05329WAQ5 Asset Minor Code 28	1,260,000.000	1,229,596.20 97.5870	1,488,726.30	- 259,130.10 - 253,990.80	1,483,587.00 - 253,990.80	29,925.00 4.87
Aviation Cap Group 1.950% 1/30/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 05369AAK7 Asset Minor Code 28	745,000.000	666,067.25 89.4050	737,877.80	- 71,810.55 - 74,328.65	740,395.90 - 74,328.65	4,882.85 2.18
Avis Budget Rental 2.970% 3/20/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RCU6 Asset Minor Code 31	.000	.00 99.8780	.00	.00 - 66,126.49	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Avis Budget Rental 4.000% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDC5 Asset Minor Code 31	1,410,000.000	1,419,475.20 100.6720	1,437,323.44	- 17,848.24 - 112,560.30	1,532,035.50 - 112,560.30	1,723.33 3.97
Avis Budget Rental 2.330% 8/20/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDU5 Asset Minor Code 31	725,000.000	694,361.50 95.7740	724,760.02	- 30,398.52 - 72,463.75	761,503.75 - 67,142.25	516.16 2.43
Avis Budgt Renl Fd 2.020% 2/20/27 Standard & Poors Rating: N/A Moodys Rating: Aa1 05377RDY7 Asset Minor Code 31	570,000.000	528,600.90 92.7370	588,191.02	- 59,590.12 - 59,590.12	588,191.02 - 59,590.12	351.82 2.18
Avis Budget Rental 1.380% 8/20/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377REH3 Asset Minor Code 31	1,435,000.000	1,285,142.95 89.5570	1,434,511.53	- 149,368.58 - 155,855.35	1,440,998.30 - 155,855.35	605.09 1.54
Bmw US Capital LLC 0.800% 4/01/24 Standard & Poors Rating: A Moodys Rating: A2 05565EBQ7 Asset Minor Code 28	1,625,000.000	1,559,805.00 95.9880	1,624,236.25	- 64,431.25 - 89,556.85	1,639,056.25 - 79,251.25	2,166.67 0.83
Bx Trust 3.202% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 05606FAA1 Asset Minor Code 31	.000	.00 90.3970	.00	.00 - 18,047.44	.00 .00	.00 0.00
Bx Trust 3.605% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: Aa3 05606FAG8 Asset Minor Code 31	190,000.000	172,998.80 91.0520	190,408.20	- 17,409.40 - 17,409.40	190,408.20 - 17,409.40	570.79 3.96

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bx Trust 3.54388% 3/09/44 Standard & Poors Rating: N/A Moodys Rating: Aa3 05608EAA2 Asset Minor Code 31	799,290.000	715,932.05 89.5710	270,660.93	445,271.12 - 283,759.74	859,676.36 - 143,744.31	2,086.33 3.96
Bx Trust 1.4531% 10/15/36 Standard & Poors Rating: AAA Moodys Rating: N/A 05608RAA3 Asset Minor Code 31	880,000.000	834,891.20 94.8740	876,700.00	- 41,808.80 - 41,808.80	876,700.00 - 41,808.80	441.21 1.53
Bxhpp 2021 Film 1.204% 8/15/36 Standard & Poors Rating: N/A Moodys Rating: N/A 05609JAA0 Asset Minor Code 31	400,000.000	380,192.00 95.0480	400,000.00	- 19,808.00 - 19,808.00	400,000.00 - 19,808.00	160.33 1.27
Bx Cm Mtg 1.504% 9/15/36 Standard & Poors Rating: AA- Moodys Rating: N/A 05609VAG0 Asset Minor Code 31	935,000.000	885,847.05 94.7430	913,670.31	- 27,823.26 - 27,823.26	913,670.31 - 27,823.26	653.62 1.59
Baltimore Gas 2.400% 8/15/26 Standard & Poors Rating: A Moodys Rating: A3 059165EG1 Asset Minor Code 28	835,000.000	797,032.55 95.4530	785,709.95	11,322.60 - 85,771.20	882,803.75 - 85,771.20	5,900.67 2.51
Bank Of Mtn 4.200% 8/26/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06051GFH7 Asset Minor Code 28	645,000.000	655,500.60 101.6280	649,063.50	6,437.10 - 57,611.40	713,112.00 - 57,611.40	7,148.75 4.13
Bank Of America Mtn 3.248% 10/21/27 Standard & Poors Rating: A- Moodys Rating: A2 06051GGA1 Asset Minor Code 28	.000	.00 96.8400	.00	.00 - 234,629.35	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bank Of Mtn 1.2324% 7/23/24 Standard & Poors Rating: A- Moodys Rating: A2 06051GHK8 Asset Minor Code 28	1,490,000.000	1,494,052.80 100.2720	1,490,000.00	4,052.80 - 17,090.30	1,511,143.10 - 17,090.30	1,691.02 1.23
Bank Of America Mtn 3.458% 3/15/25 Standard & Poors Rating: A- Moodys Rating: A2 06051GHR3 Asset Minor Code 28	1,410,000.000	1,409,069.40 99.9340	1,410,000.00	- 930.60 - 107,794.50	1,516,863.90 - 107,794.50	10,293.31 3.46
Bank Of America Mtn 3.194% 7/23/30 Standard & Poors Rating: A- Moodys Rating: A2 06051GHV4 Asset Minor Code 28	845,000.000	781,337.70 92.4660	845,000.00	- 63,662.30 - 117,826.80	899,164.50 - 117,826.80	9,596.20 3.45
Bank Of America Mtn 2.496% 2/13/31 Standard & Poors Rating: A- Moodys Rating: A2 06051GHZ5 Asset Minor Code 28	1,100,000.000	969,166.00 88.1060	1,100,000.00	- 130,834.00 - 138,578.00	1,107,744.00 - 138,578.00	8,236.80 2.83
Bank Amer Corp Mtn 2.676% 6/19/41 Standard & Poors Rating: A- Moodys Rating: A2 06051GJE0 Asset Minor Code 28	.000	.00 77.0630	.00	.00 144,819.50	.00 .00	.00 0.00
Bk Of America Mtn 1.734% 7/22/27 Standard & Poors Rating: A- Moodys Rating: A2 06051GJS9 Asset Minor Code 28	1,080,000.000	983,340.00 91.0500	1,080,000.00	- 96,660.00 - 110,592.00	1,093,932.00 - 110,592.00	6,710.58 1.90
Bk Of America Mtn 2.687% 4/22/32 Standard & Poors Rating: A- Moodys Rating: A2 06051GJT7 Asset Minor Code 28	1,160,000.000	1,010,940.00 87.1500	1,160,000.00	- 149,060.00 - 164,743.20	1,175,683.20 - 164,743.20	3,376.66 3.08

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bk Of America Mtn 2.087% 6/14/29 Standard & Poors Rating: A- Moodys Rating: A2 06051GJZ3 Asset Minor Code 28	1,130,000.000	995,869.00 88.1300	1,130,000.00	- 134,131.00 - 134,131.00	1,130,000.00 - 134,131.00	11,267.49 2.37
Bk Of America Corp 2.572% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A2 06051GKD0 Asset Minor Code 28	835,000.000	716,121.05 85.7630	835,000.00	- 118,878.95 - 118,878.95	835,000.00 - 118,878.95	2,445.90 3.00
Bank Of America Mtn 3.384% 4/02/26 Standard & Poors Rating: A- Moodys Rating: A2 06051GKM0 Asset Minor Code 28	1,595,000.000	1,571,473.75 98.5250	1,595,000.00	- 23,526.25 - 23,526.25	1,595,000.00 - 23,526.25	10,345.17 3.43
Bank Of Ny Mtn 2.661% 5/16/23 Standard & Poors Rating: A Moodys Rating: WR 06406RAC1 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 21,534.00	.00 .00	.00 0.00
Bank Of Ny Mtn 3.450% 8/11/23 Standard & Poors Rating: A Moodys Rating: A1 06406RAJ6 Asset Minor Code 28	.000	.00 101.1440	.00	.00 - 51,340.90	.00 .00	.00 0.00
Benchmark 2.7018% 3/15/53 Standard & Poors Rating: N/A Moodys Rating: N/A 08162LAA8 Asset Minor Code 31	1,245,000.000	1,217,311.20 97.7760	1,282,350.00	- 65,038.80 - 101,766.30	1,319,077.50 - 101,766.30	2,803.12 2.76
Berkshire Hathaway 1.650% 5/15/31 Standard & Poors Rating: A- Moodys Rating: A3 084659BD2 Asset Minor Code 28	.000	.00 82.0160	.00	.00 79,641.25	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Berry Global Inc 1.570% 1/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 08576PAB7 Asset Minor Code 28	.000	.00 99.0000	.00	.00 - 17,168.00	.00 .00	.00 0.00
Berry Global Inc 1.5699% 1/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 08576PAH4 Asset Minor Code 28	1,600,000.000	1,455,056.00 90.9410	1,599,456.00	- 144,400.00 - 144,944.00	1,600,000.00 - 144,944.00	9,488.37 1.73
Berry Global Escrow 4.875% 7/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 085770AA3 Asset Minor Code 28	111,000.000	109,157.40 98.3400	106,560.00	2,597.40 - 8,086.35	117,243.75 - 8,086.35	2,044.25 4.96
Boston Properties LP 3.200% 1/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 10112RAZ7 Asset Minor Code 28	.000	.00 98.9460	.00	.00 - 132,260.20	.00 .00	.00 0.00
Boyd Gaming 8.625% 6/01/25 Standard & Poors Rating: Bb- Moodys Rating: WR 103304BS9 Asset Minor Code 28	.000	.00 104.3130	.00	.00 - 14,171.67	.00 .00	.00 0.00
Broadcom Inc 2.450% 2/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11135FBH3 Asset Minor Code 28	1,910,000.000	1,583,141.70 82.8870	1,906,256.40	- 323,114.70 - 249,770.70	1,832,912.40 - 249,770.70	13,778.53 2.96
Builders Firstsource 5.000% 3/01/30 Standard & Poors Rating: Bb- Moodys Rating: Ba2 12008RAN7 Asset Minor Code 28	.000	.00 93.7820	.00	.00 - 152,794.23	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bx Trust 1.355% 5/15/35 Standard & Poors Rating: N/A Moodys Rating: N/A 12433UAA3 Asset Minor Code 31	.000	.00 97.4350	.00	.00 - 81,536.57	.00 .00	.00 0.00
Cf Hoppolyta Issue 1.57493% 7/15/60 Standard & Poors Rating: AA- Moodys Rating: N/A 12530MAA3 Asset Minor Code 31	800,838.040	734,584.71 91.7270	799,401.57	- 64,816.86 - 84,918.75	809,435.24 - 74,850.53	129.66 1.72
Cf Hiipolyta Issue 1.990% 7/15/60 Standard & Poors Rating: AA- Moodys Rating: N/A 12530MAB1 Asset Minor Code 31	677,783.690	594,917.86 87.7740	678,224.91	- 83,307.05 - 89,524.32	684,161.64 - 89,243.78	369.76 2.27
Cf Hippolyta 1.93339% 3/15/61 Standard & Poors Rating: A- Moodys Rating: N/A 12530MAG0 Asset Minor Code 31	1,022,375.670	900,539.16 88.0830	1,012,897.72	- 112,358.56 - 112,358.56	1,012,897.72 - 112,358.56	628.82 2.19
Cim Trust 2.500% 3/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 12564KAA6 Asset Minor Code 31	.000	.00 87.6520	.00	.00 6,735.48	.00 .00	.00 0.00
Comm Mortgage Trust 3.326% 11/13/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 12592LBH4 Asset Minor Code 31	.000	.00 99.1080	.00	.00 - 120.90	.00 .00	.00 0.00
Comm Mortgage Trust 3.938% 11/10/47 Standard & Poors Rating: N/A Moodys Rating: Aa1 12592LBL5 Asset Minor Code 31	1,375,000.000	1,354,705.00 98.5240	1,371,347.66	- 16,642.66 - 16,642.66	1,371,347.66 - 16,642.66	4,512.29 4.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Cna Financial Corp 4.500% 3/01/26 Standard & Poors Rating: A- Moodys Rating: Baa2 126117AT7 Asset Minor Code 28	.000	.00 101.9390	.00	.00 - 126,090.00	.00 .00	.00 0.00
Comm Mtg Tr 4.4346% 7/12/45 Standard & Poors Rating: A Moodys Rating: N/A 12625UAE3 Asset Minor Code 31	835,000.000	810,668.10 97.0860	821,431.25	- 10,763.15 - 33,901.00	844,569.10 - 33,901.00	2,969.80 4.57
Cablevision L P 3.875% 9/15/27 Standard & Poors Rating: B+ Moodys Rating: B1 12687GAA7 Asset Minor Code 28	.000	.00 88.2130	.00	.00 13,568.50	.00 .00	.00 0.00
Capital One Finl 3.500% 6/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HBD6 Asset Minor Code 28	1,171,000.000	1,177,054.07 100.5170	1,291,183.38	- 114,129.31 - 66,747.00	1,243,801.07 - 66,747.00	18,898.64 3.48
Capital One Multi 2.060% 8/15/28 Standard & Poors Rating: AAA Moodys Rating: N/A 14041NFV8 Asset Minor Code 31	1,100,000.000	1,050,291.00 95.4810	1,099,707.51	- 49,416.51 - 105,061.00	1,155,352.00 - 105,061.00	1,007.10 2.16
Cedar Fair L P 5.500% 5/01/25 Standard & Poors Rating: Bb- Moodys Rating: Ba2 150190AF3 Asset Minor Code 28	.000	.00 101.5210	.00	.00 - 35,055.00	.00 .00	.00 0.00
Citigroup Inc 3.887% 1/10/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967LD1 Asset Minor Code 28	3,000,000.000	2,952,270.00 98.4090	3,095,460.00	- 143,190.00 - 396,690.00	3,348,960.00 - 396,690.00	45,672.25 3.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Citigroup Inc 2.876% 7/24/23 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967LM1 Asset Minor Code 28	3,000,000.000	3,000,750.00 100.0250	3,000,840.00	- 90.00 - 84,990.00	3,085,740.00 - 84,990.00	30,437.67 2.88
Citigroup Inc 3.980% 3/20/30 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967ME8 Asset Minor Code 28	830,000.000	803,431.70 96.7990	830,000.00	- 26,568.30 - 198,654.00	934,256.30 - 130,824.60	6,515.04 4.11
Citigroup Inc Sr Nt 0.776% 10/30/24 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967MT5 Asset Minor Code 28	.000	.00 96.1430	.00	.00 - 8,906.25	.00 .00	.00 0.00
Citigroup Inc Sr 0.00001% 2/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NH0 Asset Minor Code 28	1,950,000.000	1,912,930.50 98.0990	1,950,000.00	- 37,069.50 - 37,069.50	1,950,000.00 - 37,069.50	.00 0.00
Citigroup Inc 4.910% 5/24/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NU1 Asset Minor Code 28	845,000.000	867,747.40 102.6920	852,917.65	14,829.75 14,829.75	852,917.65 14,829.75	806.74 4.78
Citizens Bank Na Ri 3.250% 2/14/22 Standard & Poors Rating: N/R Moodys Rating: WR 17401QAS0 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 7,969.50	.00 .00	.00 0.00
Citizens Finl Group 2.577% 9/30/32 Standard & Poors Rating: BBB Moodys Rating: N/A 174610AV7 Asset Minor Code 28	.000	.00 98.7190	.00	.00 691.25	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Citizens Finl Inc 2.638% 9/30/32 Standard & Poors Rating: BBB Moodys Rating: N/A 174610AW5 Asset Minor Code 28	875,000.000	718,375.00 82.1000	896,311.70	- 177,936.70 - 149,212.88	867,587.88 - 149,212.88	3,911.20 3.21
Comcast Corp 3.700% 4/15/24 Standard & Poors Rating: A- Moodys Rating: A3 20030NCR0 Asset Minor Code 28	.000	.00 101.6530	.00	.00 - 45,025.80	.00 .00	.00 0.00
Comcast Corp 3.950% 10/15/25 Standard & Poors Rating: A- Moodys Rating: A3 20030NCS8 Asset Minor Code 28	.000	.00 102.0120	.00	.00 - 83,597.15	.00 .00	.00 0.00
Comcast Corp New 1.500% 2/15/31 Standard & Poors Rating: A- Moodys Rating: A3 20030NDN8 Asset Minor Code 28	.000	.00 82.9470	.00	.00 2,050.95	.00 .00	.00 0.00
Commscope Tech 5.000% 3/15/27 Standard & Poors Rating: Ccc+ Moodys Rating: Caa1 20338HAB9 Asset Minor Code 28	.000	.00 83.3750	.00	.00 - 165,827.47	.00 .00	.00 0.00
Conagra Brands Inc 0.500% 8/11/23 Standard & Poors Rating: BBB- Moodys Rating: Baa3 205887CG5 Asset Minor Code 28	1,455,000.000	1,412,834.10 97.1020	1,452,264.60	- 39,430.50 - 39,430.50	1,452,264.60 - 39,430.50	2,222.92 0.51
Constellation Brands 4.250% 5/01/23 Standard & Poors Rating: BBB Moodys Rating: WR 21036PAL2 Asset Minor Code 28	.000	.00 101.4400	.00	.00 - 29,940.30	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Constellation Brands 4.750% 11/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa3 21036PAN8 Asset Minor Code 28	.000	.00 103.0230	.00	.00 - 73,106.95	.00 .00	.00 0.00
Continental Res Inc 2.268% 11/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 212015AU5 Asset Minor Code 28	1,615,000.000	1,481,617.15 91.7410	1,615,000.00	- 133,382.85 - 133,382.85	1,615,000.00 - 133,382.85	1,627.92 2.47
Crown Castle Towers 3.720% 7/15/23 Standard & Poors Rating: N/A Moodys Rating: A2 22822RBF6 Asset Minor Code 31	.000	.00 100.3590	.00	.00 - 59,935.20	.00 .00	.00 0.00
Crown Castle Intl 3.200% 9/01/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 22822VAG6 Asset Minor Code 28	320,000.000	317,593.60 99.2480	319,107.20	- 1,513.60 - 25,254.40	342,848.00 - 25,254.40	2,560.00 3.22
Cyrusone LP Cyrusone 2.900% 11/15/24 Standard & Poors Rating: N/R Moodys Rating: WR 23283PAQ7 Asset Minor Code 28	.000	.00 99.8600	.00	.00 - 91,551.45	.00 .00	.00 0.00
D R Horton Inc 4.375% 9/15/22 Standard & Poors Rating: BBB Moodys Rating: Baa1 23331ABE8 Asset Minor Code 28	510,000.000	510,851.70 100.1670	544,425.00	- 33,573.30 - 19,415.70	530,267.40 - 19,415.70	4,710.42 4.37
D R Horton Inc 4.750% 2/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa1 23331ABG3 Asset Minor Code 28	900,000.000	908,415.00 100.9350	972,000.00	- 63,585.00 - 46,593.00	955,008.00 - 46,593.00	12,587.50 4.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Darden Restaurants 3.850% 5/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 237194AL9 Asset Minor Code 28	275,000.000	270,792.50 98.4700	274,881.75	- 4,089.25 - 144,099.25	304,499.25 - 33,706.75	882.29 3.91
Dell Int LLC Emc 4.900% 10/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703DAZ4 Asset Minor Code 28	.000	.00 114.1420	.00	.00 - 3,178.48	.00 .00	.00 0.00
Dell Int LLC Emc 5.300% 10/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703DBA8 Asset Minor Code 28	.000	.00 119.1760	.00	.00 2,835.04	.00 .00	.00 0.00
Dell Intl LLC Emc 4.900% 10/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAE6 Asset Minor Code 28	2,372,000.000	2,420,649.72 102.0510	2,426,720.39	- 6,070.67 - 286,798.52	2,707,448.24 - 286,798.52	19,371.33 4.80
Dell Intl LLC Emc 5.300% 10/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAG1 Asset Minor Code 28	464,000.000	471,284.80 101.5700	460,812.32	10,472.48 - 81,691.84	552,976.64 - 81,691.84	4,098.67 5.22
Dell Intl LLC Emc 8.100% 7/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAJ5 Asset Minor Code 28	373,000.000	451,165.88 120.9560	460,884.64	- 9,718.76 - 201,465.86	564,539.23 - 113,373.35	11,413.80 6.70
Delta Air Lines Inc 7.000% 5/01/25 Standard & Poors Rating: BBB- Moodys Rating: Baa2 247361ZX9 Asset Minor Code 28	.000	.00 106.9710	.00	.00 - 216,612.20	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Diamond 1 Fin 8.100% 7/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 25272KAN3 Asset Minor Code 28	.000	.00 151.3510	.00	.00 24,143.10	.00 .00	.00 0.00
Digital Realty Trust 3.700% 8/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 25389JAR7 Asset Minor Code 28	.000	.00 96.9960	.00	.00 - 69,174.90	.00 .00	.00 0.00
Digital Realty Trust 4.450% 7/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 25389JAT3 Asset Minor Code 28	970,000.000	971,028.20 100.1060	1,117,532.10	- 146,503.90 - 142,269.90	1,113,298.10 - 142,269.90	16,306.78 4.45
Walt Disney Company 2.000% 9/01/29 Standard & Poors Rating: BBB+ Moodys Rating: A2 254687FL5 Asset Minor Code 28	1,065,000.000	940,426.95 88.3030	1,049,206.05	- 108,779.10 - 126,524.50	1,060,590.90 - 120,163.95	5,325.00 2.26
Discover Financial 3.850% 11/21/22 Standard & Poors Rating: BBB- Moodys Rating: Baa3 254709AJ7 Asset Minor Code 28	1,049,000.000	1,055,377.92 100.6080	1,374,161.96	- 318,784.04 - 45,138.47	1,100,516.39 - 45,138.47	1,121.85 3.83
Dominos Pizza Master 3.151% 4/25/51 Standard & Poors Rating: BBB+ Moodys Rating: N/A 25755TAP5 Asset Minor Code 31	1,188,000.000	1,048,303.08 88.2410	1,197,049.22	- 148,746.14 - 148,746.14	1,197,049.22 - 148,746.14	3,743.40 3.57
Drive Auto Rec Tr 1.390% 3/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 262104AF9 Asset Minor Code 31	1,285,000.000	1,200,202.85 93.4010	1,284,832.95	- 84,630.10 - 84,630.10	1,284,832.95 - 84,630.10	198.46 1.49

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Duke Energy 3.375% 9/01/23 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAF1 Asset Minor Code 28	595,000.000	596,487.50 100.2500	594,958.35	1,529.15 - 39,049.85	635,537.35 - 39,049.85	5,020.31 3.37
Energy Transfer 4.950% 6/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29278NAF0 Asset Minor Code 28	1,814,000.000	1,839,613.68 101.4120	2,108,956.40	- 269,342.72 - 269,342.72	2,108,956.40 - 269,342.72	41,404.55 4.88
Equinix Inc 2.625% 11/18/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 29444UBC9 Asset Minor Code 28	.000	.00 97.9370	.00	.00 - 70,516.60	.00 .00	.00 0.00
Evergy Metro Inc 2.250% 6/01/30 Standard & Poors Rating: A+ Moodys Rating: A2 30037DAA3 Asset Minor Code 28	1,750,000.000	1,536,675.00 87.8100	1,747,970.00	- 211,295.00 - 217,752.50	1,754,427.50 - 217,752.50	19,687.50 2.56
Expedia Group Inc 3.250% 2/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAR6 Asset Minor Code 28	1,510,000.000	1,333,390.40 88.3040	1,498,297.50	- 164,907.10 - 232,502.80	1,547,251.70 - 213,861.30	14,449.86 3.68
Expedia Group Inc 6.250% 5/01/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAS4 Asset Minor Code 28	121,000.000	126,379.66 104.4460	121,000.00	5,379.66 - 14,678.51	141,058.17 - 14,678.51	630.21 5.98
Expedia Group Inc 3.600% 12/15/23 Standard & Poors Rating: BBB- Moodys Rating: WR 30212PAZ8 Asset Minor Code 28	.000	.00 106.2550	.00	.00 - 3,154.05	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Expedia Group Inc 3.600% 12/15/23 Standard & Poors Rating: BBB- Moodys Rating: N/A 30212PBJ3 Asset Minor Code 28 Date Last Priced: 05/27/22	225,000.000	227,405.25 101.0690 @	224,824.50	2,580.75 - 38,267.10	239,073.75 - 11,668.50	8,415.00 3.56
Extended Stay 1.634% 7/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 30227FAA8 Asset Minor Code 31	1,555,427.120	1,520,383.35 97.7470	1,554,159.92	- 33,776.57 - 33,776.57	1,554,159.92 - 33,776.57	465.13 1.67
Extended Stay 1.934% 7/15/38 Standard & Poors Rating: N/A Moodys Rating: Aa3 30227FAE0 Asset Minor Code 31	109,327.140	106,381.87 97.3060	108,285.12	- 1,903.25 - 1,903.25	108,285.12 - 1,903.25	95.10 1.99
Fidelity Natl 1.150% 3/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 31620MBR6 Asset Minor Code 28	2,225,000.000	2,015,494.00 90.5840	2,221,662.50	- 206,168.50 - 195,088.00	2,210,582.00 - 195,088.00	6,396.88 1.27
First Horizon Natl 4.000% 5/26/25 Standard & Poors Rating: N/A Moodys Rating: Baa3 320517AD7 Asset Minor Code 28	1,080,000.000	1,084,039.20 100.3740	1,075,885.20	8,154.00 - 111,477.60	1,195,516.80 - 111,477.60	600.00 3.99
First Tennessee Bank 5.750% 5/01/30 Standard & Poors Rating: N/A Moodys Rating: Baa3 337158AJ8 Asset Minor Code 28	1,025,000.000	1,084,029.75 105.7590	1,259,111.35	- 175,081.60 - 170,857.25	1,254,887.00 - 170,857.25	4,911.46 5.44

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Firstkey Homes 202 1.34106% 9/17/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 33767MAA3 Asset Minor Code 31	1,759,127.610	1,631,590.86 92.7500	1,729,510.94	- 97,920.08 - 97,920.08	1,729,510.94 - 97,920.08	1,962.89 1.45
Firstkey Homes 1.788% 8/17/28 Standard & Poors Rating: N/A Moodys Rating: Aa2 33767WAC7 Asset Minor Code 31	1,485,000.000	1,336,960.35 90.0310	1,478,655.63	- 141,695.28 - 141,695.28	1,478,655.63 - 141,695.28	5,982.02 1.99
Fiserv Inc 3.200% 7/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738AT5 Asset Minor Code 28	310,000.000	301,047.20 97.1120	309,978.30	- 8,931.10 - 36,077.80	337,125.00 - 36,077.80	4,133.33 3.30
Flagship Cr Auto Tr 1.270% 6/15/27 Standard & Poors Rating: A Moodys Rating: N/A 33844WAE0 Asset Minor Code 31	.000	.00 93.5290	.00	.00 - 1,600.95	.00 .00	.00 0.00
Florida Power Light 2.750% 6/01/23 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081FJ1 Asset Minor Code 28	920,000.000	922,612.80 100.2840	933,726.40	- 11,113.60 - 33,018.80	955,631.60 - 33,018.80	12,650.00 2.74
Ford Credit 4.060% 11/15/30 Standard & Poors Rating: AAA Moodys Rating: N/A 34528PAK2 Asset Minor Code 31	755,000.000	757,657.60 100.3520	763,048.92	- 5,391.32 - 109,116.67	866,774.27 - 109,116.67	1,362.24 4.05
Ford Credit 2.480% 9/15/24 Standard & Poors Rating: AAA Moodys Rating: N/A 34528QFU3 Asset Minor Code 31	555,000.000	555,943.50 100.1700	535,878.52	20,064.98 - 15,251.40	571,194.90 - 15,251.40	611.73 2.48

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ford Credit 2.440% 9/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 34528QHF4 Asset Minor Code 31	920,000.000	895,215.20 97.3060	869,392.97	25,822.23 - 133,186.78	937,440.49 - 42,225.29	997.69 2.51
Ford Credit Auto 2.040% 8/15/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 34531NAA4 Asset Minor Code 31	995,000.000	957,568.10 96.2380	995,065.90	- 37,497.80 - 86,836.95	1,039,695.40 - 82,127.30	901.53 2.12
Ford Credit Auto 1.060% 4/15/33 Standard & Poors Rating: AAA Moodys Rating: N/A 34532JAA2 Asset Minor Code 31	845,000.000	777,594.35 92.0230	844,726.47	- 67,132.12 - 70,261.75	847,856.10 - 70,261.75	372.55 1.15
Ford Mtr Co Del Sr 8.500% 4/21/23 Standard & Poors Rating: N/R Moodys Rating: WR 345370CV0 Asset Minor Code 28	.000	.00 110.3750	.00	.00 - 139,500.00	.00 .00	.00 0.00
Ford Motor Company 9.000% 4/22/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345370CW8 Asset Minor Code 28	.000	.00 112.0660	.00	.00 - 266,124.00	.00 .00	.00 0.00
Ford Motor Credit 2.700% 8/10/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397B77 Asset Minor Code 28	635,000.000	573,633.60 90.3360	635,000.00	- 61,366.40 - 61,366.40	635,000.00 - 61,366.40	5,286.38 2.99
Ford Motor Credit 4.250% 9/20/22 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397WF6 Asset Minor Code 28	395,000.000	395,821.60 100.2080	403,504.10	- 7,682.50 - 11,778.90	407,600.50 - 11,778.90	3,310.87 4.24

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ford Motor Credit Co 3.350% 11/01/22 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397ZU0 Asset Minor Code 28	610,000.000	608,145.60 99.6960	609,682.80	- 1,537.20 - 15,579.40	623,725.00 - 15,579.40	1,702.92 3.36
Ford Motor Credit Co 4.063% 11/01/24 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397ZX4 Asset Minor Code 28	1,640,000.000	1,607,134.40 97.9960	1,640,000.00	- 32,865.60 - 126,706.40	1,733,840.80 - 126,706.40	5,552.77 4.15
Fortinet Inc 1.000% 3/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 34959EAA7 Asset Minor Code 28	1,175,000.000	1,052,365.25 89.5630	1,168,690.25	- 116,325.00 - 109,886.00	1,162,251.25 - 109,886.00	2,480.56 1.12
Freedom Mortgage 7.625% 5/01/26 Standard & Poors Rating: B Moodys Rating: B2 35640YAF4 Asset Minor Code 28	645,000.000	570,012.30 88.3740	693,406.31	- 123,394.01 - 89,869.01	672,412.50 - 102,400.20	4,098.44 8.63
Glp Capital LP Fin 5.375% 4/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AH2 Asset Minor Code 28	665,000.000	666,975.05 100.2970	718,293.10	- 51,318.05 - 51,318.05	718,293.10 - 51,318.05	4,567.26 5.36
Glp Capital LP Fin 4.000% 1/15/30 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AP4 Asset Minor Code 28	1,565,000.000	1,428,782.40 91.2960	1,699,904.60	- 271,122.20 - 229,397.70	1,658,180.10 - 229,397.70	23,648.89 4.38
Gmac Inc Sr Nt 8.000% 11/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 36186CBY8 Asset Minor Code 28	1,035,000.000	1,215,555.75 117.4450	1,398,452.94	- 182,897.19 - 329,815.19	1,469,509.08 - 253,953.33	6,900.00 6.81

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Gs Mortgage 2.500% 10/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 36261HAJ9 Asset Minor Code 31	761,692.040	702,973.20 92.2910	779,306.17	- 76,332.97 - 79,925.90	782,381.12 - 79,407.92	1,586.85 2.71
Gls Auto Rec Tr 1.080% 6/15/26 Standard & Poors Rating: A Moodys Rating: N/A 36261XAE5 Asset Minor Code 31	805,000.000	764,806.35 95.0070	804,987.93	- 40,181.58 - 40,181.58	804,987.93 - 40,181.58	386.40 1.14
Gls Auto Rec Tr 1.420% 4/15/27 Standard & Poors Rating: BBB- Moodys Rating: N/A 36261XAG0 Asset Minor Code 31	640,000.000	589,740.80 92.1470	639,894.91	- 50,154.11 - 50,154.11	639,894.91 - 50,154.11	403.91 1.54
Gs Mortgage Backed 2.500% 1/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 36262CAB6 Asset Minor Code 31	713,489.720	622,163.04 87.2000	726,198.75	- 104,035.71 - 104,035.71	726,198.75 - 104,035.71	1,486.44 2.87
Gls Auto Rec Tr 1.940% 10/15/27 Standard & Poors Rating: A Moodys Rating: N/A 36263DAC1 Asset Minor Code 31	1,190,000.000	1,123,157.70 94.3830	1,183,635.55	- 60,477.85 - 60,477.85	1,183,635.55 - 60,477.85	1,026.04 2.06
Gls Auto Rec Tr 1.110% 9/15/26 Standard & Poors Rating: A Moodys Rating: N/A 36263LAE9 Asset Minor Code 31	1,300,000.000	1,217,658.00 93.6660	1,299,677.47	- 82,019.47 - 82,019.47	1,299,677.47 - 82,019.47	641.33 1.19
Gb Trust 1.25343% 8/25/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 368306AA4 Asset Minor Code 31	.000	.00 100.0900	.00	.00 - 5,818.80	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
General Electric Co 3.450% 5/01/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 369604BV4 Asset Minor Code 28	.000	.00 97.2540	.00	.00 - 145,490.30	.00 .00	.00 0.00
General Motors Co 4.200% 10/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045VAN0 Asset Minor Code 28	555,000.000	537,595.20 96.8640	554,178.60	- 16,583.40 - 83,677.35	621,272.55 - 83,677.35	3,885.00 4.34
General Mtrs Co Sr 6.125% 10/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045VAV2 Asset Minor Code 28	395,000.000	418,107.50 105.8500	394,601.05	23,506.45 - 51,602.80	469,710.30 - 51,602.80	4,032.29 5.79
General Motors Finl 3.200% 7/06/21 Standard & Poors Rating: N/R Moodys Rating: WR 37045XBM7 Asset Minor Code 28	.000	.00 100.0000	.00	.00 3,488.90	.00 .00	.00 0.00
General Motors Finl 2.900% 2/26/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045XCV6 Asset Minor Code 28	.000	.00 97.2290	.00	.00 - 84,360.00	.00 .00	.00 0.00
General Mtrs Finl 2.350% 1/08/31 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045XDE3 Asset Minor Code 28	484,000.000	390,936.48 80.7720	473,863.90	- 82,927.42 - 77,198.00	468,134.48 - 77,198.00	4,518.01 2.91
General Mtrs Finl 2.700% 6/10/31 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045XDL7 Asset Minor Code 28	990,000.000	816,997.50 82.5250	988,277.40	- 171,279.90 - 171,279.90	988,277.40 - 171,279.90	12,696.75 3.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Glencore Funding LLC 1.625% 9/01/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 378272AX6 Asset Minor Code 28	1,680,000.000	1,560,568.80 92.8910	1,671,583.20	- 111,014.40 - 137,020.80	1,697,589.60 - 137,020.80	6,825.00 1.75
Golden Credit Card 1.440% 8/15/28 Standard & Poors Rating: N/A Moodys Rating: N/R 380881FC1 Asset Minor Code 31	1,030,000.000	928,503.80 90.1460	1,029,672.98	- 101,169.18 - 101,169.18	1,029,672.98 - 101,169.18	4,120.00 1.60
Goldman Sachs Group 3.850% 1/26/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GWB6 Asset Minor Code 28	15,000.000	14,869.50 99.1300	14,958.00	- 88.50 - 1,767.75	16,637.25 - 1,767.75	200.52 3.88
Goldman Sachs 2.908% 6/05/23 Standard & Poors Rating: BBB+ Moodys Rating: WR 38141GWJ9 Asset Minor Code 28	1,185,000.000	1,185,106.65 100.0090	1,185,000.00	106.65 - 30,027.90	1,215,134.55 - 30,027.90	16,847.01 2.91
Goldman Sachs Group 3.691% 6/05/28 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GWL4 Asset Minor Code 28	1,165,000.000	1,134,197.40 97.3560	1,281,791.25	- 147,593.85 - 147,593.85	1,281,791.25 - 147,593.85	21,022.30 3.79
Goldman Sachs Group 1.992% 1/27/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GXR0 Asset Minor Code 28	875,000.000	718,768.75 82.1450	875,000.00	- 156,231.25 - 117,258.75	836,027.50 - 117,258.75	6,003.67 2.42
Goldman Sachs Group 1.431% 3/09/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYA6 Asset Minor Code 28	.000	.00 90.3500	.00	.00 - 721.60	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Goldman Sachs Group 2.615% 4/22/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYB4 Asset Minor Code 28	650,000.000	560,092.00 86.1680	650,000.00	- 89,908.00 - 95,524.00	655,616.00 - 95,524.00	1,841.40 3.03
Goldman Sachs 1.948% 10/21/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYM0 Asset Minor Code 28	1,005,000.000	916,208.25 91.1650	1,005,000.00	- 88,791.75 - 88,791.75	1,005,000.00 - 88,791.75	2,175.27 2.14
Hasbro Inc 2.600% 11/19/22 Standard & Poors Rating: N/R Moodys Rating: WR 418056AW7 Asset Minor Code 28	.000	.00 102.4610	.00	.00 - 24,637.45	.00 .00	.00 0.00
Hawaii Hotel Trust 1.705% 5/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 41975AAA0 Asset Minor Code 31	.000	.00 97.4960	.00	.00 - 5,685.81	.00 .00	.00 0.00
Health Care Svc 2.200% 6/01/30 Standard & Poors Rating: A+ Moodys Rating: A3 42218SAF5 Asset Minor Code 28	.000	.00 86.8630	.00	.00 5,019.00	.00 .00	.00 0.00
Hertz Vehicle Fin 2.120% 12/25/27 Standard & Poors Rating: N/A Moodys Rating: A1 42806MAF6 Asset Minor Code 31	380,000.000	340,328.00 89.5600	381,542.79	- 41,214.79 - 41,214.79	381,542.79 - 41,214.79	117.29 2.37
Hertz Vehicle Fin 4.340% 12/25/27 Standard & Poors Rating: N/A Moodys Rating: Ba2 42806MAH2 Asset Minor Code 31	1,920,000.000	1,652,985.60 86.0930	1,915,275.00	- 262,289.40 - 262,289.40	1,915,275.00 - 262,289.40	1,157.33 5.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Hess Midstream 5.625% 2/15/26 Standard & Poors Rating: Bb+ Moodys Rating: N/A 428102AC1 Asset Minor Code 28	1,499,000.000	1,530,479.00 102.1000	1,530,242.50	236.50 - 27,599.24	1,558,078.24 - 27,599.24	24,827.19 5.51
Hess Midstream L P 4.250% 2/15/30 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 428102AE7 Asset Minor Code 28	260,000.000	238,277.00 91.6450	252,200.00	- 13,923.00 - 13,923.00	252,200.00 - 13,923.00	3,253.61 4.64
Hp Enterprise Co 3.500% 10/05/21 Standard & Poors Rating: N/R Moodys Rating: WR 42824CBC2 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 7,560.30	.00 .00	.00 0.00
Hilton Domestic 4.875% 1/15/30 Standard & Poors Rating: Bb Moodys Rating: Ba2 432833AF8 Asset Minor Code 28	1,145,000.000	1,123,771.70 98.1460	1,224,712.50	- 100,940.80 - 94,622.80	1,218,394.50 - 94,622.80	21,087.08 4.97
Hilton Domestic 5.750% 5/01/28 Standard & Poors Rating: Bb Moodys Rating: Ba2 432833AH4 Asset Minor Code 28	425,000.000	432,968.75 101.8750	428,630.00	4,338.75 - 24,437.50	457,406.25 - 24,437.50	2,036.46 5.64
Hilton Grand 2.340% 7/25/33 Standard & Poors Rating: AAA Moodys Rating: N/A 43284HAA7 Asset Minor Code 31	.000	.00 96.5710	.00	.00 - 29,689.21	.00 .00	.00 0.00
Home Partners Of 2.302% 12/17/26 Standard & Poors Rating: N/A Moodys Rating: Aa3 43732VAA4 Asset Minor Code 31	940,033.680	860,422.23 91.5310	940,024.47	- 79,602.24 - 79,602.24	940,024.47 - 79,602.24	827.64 2.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Home Partners Of 1.901% 12/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 43732VAT3 Asset Minor Code 31	2,285,877.710	2,077,771.40 90.8960	2,285,829.48	- 208,058.08 - 208,058.08	2,285,829.48 - 208,058.08	1,646.93 2.09
Home Point Capital 5.000% 2/01/26 Standard & Poors Rating: N/A Moodys Rating: B3 43734LAA4 Asset Minor Code 28	.000	.00 82.1220	.00	.00 25,489.00	.00 .00	.00 0.00
Howmet Aerospace Inc 3.000% 1/15/29 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 443201AB4 Asset Minor Code 28	1,360,000.000	1,240,510.40 91.2140	1,360,000.00	- 119,489.60 - 119,489.60	1,360,000.00 - 119,489.60	15,413.33 3.29
Hudson Yards 3.228% 6/10/37 Standard & Poors Rating: N/A Moodys Rating: N/A 44421GAA1 Asset Minor Code 31	855,000.000	793,858.95 92.8490	886,353.38	- 92,494.43 - 139,872.37	927,270.69 - 133,411.74	2,299.95 3.48
Huntington National 3.550% 10/06/23 Standard & Poors Rating: A- Moodys Rating: A3 44644AAE7 Asset Minor Code 28	620,000.000	624,619.00 100.7450	618,636.00	5,983.00 - 38,384.20	663,003.20 - 38,384.20	3,362.64 3.52
Huntington National 3.125% 4/01/22 Standard & Poors Rating: N/R Moodys Rating: WR 44644AAH0 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 22,243.25	.00 .00	.00 0.00
Huntsman 4.500% 5/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 44701QBE1 Asset Minor Code 28	1,110,000.000	1,102,674.00 99.3400	1,153,373.45	- 50,699.45 - 200,985.55	1,255,091.48 - 152,417.48	4,162.50 4.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Hyatt Hotels Corp 1.800% 10/01/24 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 448579AN2 Asset Minor Code 28	2,410,000.000	2,308,249.80 95.7780	2,409,855.40	- 101,605.60 - 101,605.60	2,409,855.40 - 101,605.60	7,230.00 1.88
Intl Flavors 1.832% 10/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 459506AP6 Asset Minor Code 28	735,000.000	646,645.65 87.9790	734,992.65	- 88,347.00 - 81,097.95	731,001.60 - 84,355.95	1,720.55 2.08
Intl Lease Finance 5.875% 8/15/22 Standard & Poors Rating: BBB Moodys Rating: Baa3 459745GN9 Asset Minor Code 28	720,000.000	723,686.40 100.5120	823,500.00	- 99,813.60 - 40,744.80	764,431.20 - 40,744.80	12,455.00 5.85
Invitation Homes L P 2.300% 11/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 46188BAB8 Asset Minor Code 28	1,980,000.000	1,730,599.20 87.4040	1,977,996.83	- 247,397.63 - 247,397.63	1,977,996.83 - 247,397.63	2,024.00 2.63
Iron Mountain Inc 4.875% 9/15/29 Standard & Poors Rating: Bb- Moodys Rating: Ba3 46284VAF8 Asset Minor Code 28	186,000.000	175,892.76 94.5660	180,420.00	- 4,527.24 - 14,757.24	190,650.00 - 14,757.24	1,914.25 5.16
Iron Mtn Inc 5.250% 7/15/30 Standard & Poors Rating: Bb- Moodys Rating: Ba3 46284VAJ0 Asset Minor Code 28	1,015,000.000	969,325.00 95.5000	1,015,000.00	- 45,675.00 - 90,487.25	1,059,812.25 - 90,487.25	20,130.83 5.50
Jp Morgan Mortgage 2.500% 12/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592TAC7 Asset Minor Code 31	1,590,801.760	1,394,369.56 87.6520	1,611,432.45	- 217,062.89 - 217,062.89	1,611,432.45 - 217,062.89	3,314.17 2.85

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
J.P. Morgan Mtg 3.000% 9/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 46593FAD4 Asset Minor Code 31	1,217,345.600	1,108,587.94 91.0660	1,143,163.61	- 34,575.67 - 34,575.67	1,143,163.61 - 34,575.67	3,564.19 3.29
Jpmorgan Chase Co 3.782% 2/01/28 Standard & Poors Rating: A- Moodys Rating: A2 46625HRY8 Asset Minor Code 28	805,000.000	792,248.80 98.4160	785,132.60	7,116.20 - 104,215.30	896,464.10 - 104,215.30	10,148.37 3.84
Jpmbb Coml Mtg Sec 3.7748% 8/16/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 46642EAY2 Asset Minor Code 31	4,280,000.000	4,272,724.00 99.8300	4,590,634.35	- 317,910.35 - 317,910.35	4,590,634.35 - 317,910.35	20,643.94 3.78
Jpmorgan Chase Co 3.540% 5/01/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PAF3 Asset Minor Code 28	.000	.00 97.1670	.00	.00 - 90,481.60	.00 .00	.00 0.00
Jpmorgan Chase Co 2.956% 5/13/31 Standard & Poors Rating: BBB+ Moodys Rating: A3 46647PBP0 Asset Minor Code 28	.000	.00 89.2370	.00	.00 - 23,986.10	.00 .00	.00 0.00
Jp Morgan Chase Bank 2.182% 6/01/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PBR6 Asset Minor Code 28	1,135,000.000	1,032,974.85 91.0110	1,135,000.00	- 102,025.15 - 131,398.95	1,164,373.80 - 131,398.95	10,473.60 2.40
Jpmorgan Chase Co Sr 1.578% 4/22/27 Standard & Poors Rating: A- Moodys Rating: A2 46647PCB0 Asset Minor Code 28	1,575,000.000	1,441,928.25 91.5510	1,575,000.00	- 133,071.75 - 145,640.25	1,587,568.50 - 145,640.25	2,692.46 1.72

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Jpmorgan Chase 2.580% 4/22/32 Standard & Poors Rating: A- Moodys Rating: A2 46647PCC8 Asset Minor Code 28	.000	.00 87.2160	.00	.00 - 11,693.20	.00 .00	.00 0.00
Jpmorgan Chase Co 4.323% 4/26/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PDA1 Asset Minor Code 28	1,710,000.000	1,725,236.10 100.8910	1,710,000.00	15,236.10 15,236.10	1,710,000.00 15,236.10	7,186.99 4.28
Jp Morgan Chase 4.1283% 7/05/31 Standard & Poors Rating: AAA Moodys Rating: N/A 46649XAA5 Asset Minor Code 31	.000	.00 99.5270	.00	.00 - 31,821.03	.00 .00	.00 0.00
Jpmcc Coml Mtg Sec 4.3792% 7/08/31 Standard & Poors Rating: AA- Moodys Rating: N/A 46649XAG2 Asset Minor Code 31	1,085,000.000	1,073,130.10 98.9060	1,159,169.92	- 86,039.82 - 74,930.10	1,148,060.20 - 74,930.10	3,959.53 4.43
Jp Morgan Chase 2.28704% 3/05/42 Standard & Poors Rating: N/A Moodys Rating: N/A 46652WAA1 Asset Minor Code 31	1,325,000.000	1,174,082.50 88.6100	1,364,749.68	- 190,667.18 - 179,362.66	1,355,329.25 - 181,246.75	2,525.28 2.58
Jp Morgan Mortgage 2.500% 10/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46653PAF4 Asset Minor Code 31	.000	.00 92.2910	.00	.00 1,145.52	.00 .00	.00 0.00
Jp Morgan Mortgage 2.5195% 5/25/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 46654VAA1 Asset Minor Code 31	1,224,195.600	1,069,322.61 87.3490	1,224,195.00	- 154,872.39 - 154,872.39	1,224,195.00 - 154,872.39	2,570.30 2.88

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Jackson Natl Mtn 0.700% 6/11/21 Standard & Poors Rating: N/R Moodys Rating: WR 46849LTA9 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 138.45	.00 .00	.00 0.00
Jetblue 2019 1 Class 2.750% 11/15/33 Standard & Poors Rating: N/A Moodys Rating: A2 477143AH4 Asset Minor Code 31	979,290.720	856,086.15 87.4190	979,290.72	- 123,204.57 - 131,457.75	987,115.24 - 131,029.09	1,196.91 3.15
Key Bank Na Mtn 3.300% 2/01/22 Standard & Poors Rating: N/R Moodys Rating: WR 49327M2X1 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 30,715.20	.00 .00	.00 0.00
Kilroy Realty LP 3.450% 12/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 49427RAM4 Asset Minor Code 28	840,000.000	830,037.60 98.8140	838,908.00	- 8,870.40 - 70,081.20	900,118.80 - 70,081.20	13,363.00 3.49
Kinder Morgan Inc 5.625% 11/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAB7 Asset Minor Code 28	855,000.000	876,725.55 102.5410	940,500.00	- 63,774.45 - 68,887.35	945,612.90 - 68,887.35	2,137.50 5.49
Kraft Heinz Foods Co 5.000% 7/15/35 Standard & Poors Rating: BBB- Moodys Rating: Baa3 50077LAL0 Asset Minor Code 28	482,000.000	486,140.38 100.8590	481,803.98	4,336.40 - 117,255.48	569,670.98 - 83,530.60	9,104.44 4.96
Kraft Heinz Foods Co 3.875% 5/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 50077LBC9 Asset Minor Code 28	600,000.000	593,058.00 98.8430	600,000.00	- 6,942.00 - 63,996.00	657,054.00 - 63,996.00	1,033.33 3.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Kroger Co 2.650% 10/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 501044DE8 Asset Minor Code 28	.000	.00 95.5560	.00	.00 - 50,798.40	.00 .00	.00 0.00
Las Vegas Sands Corp 3.200% 8/08/24 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 517834AG2 Asset Minor Code 28	600,000.000	575,574.00 95.9290	599,526.00	- 23,952.00 - 70,020.00	630,936.00 - 55,362.00	6,026.67 3.34
Lennar Corp 4.750% 11/29/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 526057CD4 Asset Minor Code 28	601,000.000	604,305.50 100.5500	621,314.20	- 17,008.70 - 90,720.95	695,026.45 - 90,720.95	158.60 4.72
Level 3 Financing 3.400% 3/01/27 Standard & Poors Rating: BBB- Moodys Rating: Ba1 527298BP7 Asset Minor Code 28	1,725,000.000	1,551,516.75 89.9430	1,722,955.65	- 171,438.90 - 283,245.00	1,834,761.75 - 283,245.00	14,662.50 3.78
Mplx LP 4.125% 3/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAK6 Asset Minor Code 28	1,260,000.000	1,247,715.00 99.0250	1,263,036.60	- 15,321.60 - 164,530.80	1,412,245.80 - 164,530.80	12,993.75 4.17
Mplx LP 4.000% 3/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAR1 Asset Minor Code 28	865,000.000	845,381.80 97.7320	958,359.45	- 112,977.65 - 112,977.65	958,359.45 - 112,977.65	7,304.44 4.09
Mplx L P 2.650% 8/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VBQ2 Asset Minor Code 28	995,000.000	864,008.25 86.8350	994,134.35	- 130,126.10 - 125,787.90	989,796.15 - 125,787.90	7,763.76 3.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Mvw Own Tr 1.140% 1/22/41 Standard & Poors Rating: AAA Moodys Rating: N/A 55389TAA9 Asset Minor Code 31	883,827.920	813,952.48 92.0940	883,588.85	- 69,636.37 - 74,222.87	886,938.99 - 72,986.51	307.87 1.24
Mvw 2020 1 LLC 1.740% 10/20/37 Standard & Poors Rating: AAA Moodys Rating: N/A 55400EAA7 Asset Minor Code 31	.000	.00 95.1030	.00	.00 - 12,821.76	.00 .00	.00 0.00
MacYs Inc Sr Sec 8.375% 6/15/25 Standard & Poors Rating: N/R Moodys Rating: WR 55616PAA2 Asset Minor Code 28	.000	.00 110.6200	.00	.00 - 166,030.60	.00 .00	.00 0.00
Magallanes Inc 3.755% 3/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 55903VAG8 Asset Minor Code 28	910,000.000	883,246.00 97.0600	910,000.00	- 26,754.00 - 26,754.00	910,000.00 - 26,754.00	7,213.77 3.87
Manhattan West 2.130% 9/10/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 563136AA8 Asset Minor Code 31	1,540,000.000	1,372,278.60 89.1090	1,586,113.24	- 213,834.64 - 198,675.40	1,570,954.00 - 198,675.40	2,733.50 2.39
Marathon Petroleum 5.125% 12/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABC5 Asset Minor Code 28	720,000.000	749,160.00 104.0500	783,576.00	- 34,416.00 - 103,212.00	852,372.00 - 103,212.00	17,015.00 4.93
Marathon Petroleum 3.800% 4/01/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABD3 Asset Minor Code 28	990,000.000	958,834.80 96.8520	1,075,904.70	- 117,069.90 - 129,121.90	1,087,956.70 - 129,121.90	6,270.00 3.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Marathon Petroleum 4.500% 5/01/23 Standard & Poors Rating: N/R Moodys Rating: WR 56585ABG6 Asset Minor Code 28	.000	.00 104.4700	.00	.00 - 60,189.35	.00 .00	.00 0.00
Marathon Petroleum 4.700% 5/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABH4 Asset Minor Code 28	.000	.00 102.6150	.00	.00 - 123,776.80	.00 .00	.00 0.00
Marriott Intl 3.750% 10/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 571903AP8 Asset Minor Code 28	625,000.000	624,125.00 99.8600	612,931.25	11,193.75 - 103,138.65	674,006.25 - 49,881.25	3,906.25 3.76
Marriott 2.300% 1/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 571903AR4 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 12,998.00	.00 .00	.00 0.00
Match Group Inc 4.125% 8/01/30 Standard & Poors Rating: Bb Moodys Rating: Ba3 57665RAL0 Asset Minor Code 28	102,000.000	90,756.54 88.9770	100,470.00	- 9,713.46 - 10,605.96	101,362.50 - 10,605.96	1,402.51 4.64
McCormick Co 3.150% 8/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 579780AM9 Asset Minor Code 28	1,585,000.000	1,577,756.55 99.5430	1,584,001.45	- 6,244.90 - 122,869.20	1,700,625.75 - 122,869.20	14,700.88 3.16
Mello Warehouse 1.36786% 2/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 58550LAA3 Asset Minor Code 31	.000	.00 99.0190	.00	.00 - 2,504.96	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Mello Warehouse 1.46786% 11/25/53 Standard & Poors Rating: N/A Moodys Rating: Aaa 58551VAA0 Asset Minor Code 31	546,000.000	542,554.74 99.3690	544,464.38	- 1,909.64 - 1,909.64	544,464.38 - 1,909.64	140.42 1.48
Mello Warehouse 1.41786% 4/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 58552NAA7 Asset Minor Code 31	1,610,000.000	1,587,894.70 98.6270	1,611,371.88	- 23,477.18 - 23,690.33	1,611,585.03 - 23,690.33	468.45 1.44
Met Life Mtn 1.950% 9/15/21 Standard & Poors Rating: N/R Moodys Rating: WR 59217GBX6 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 31,694.95	.00 .00	.00 0.00
Metropolitan Mtn 2.800% 3/21/25 Standard & Poors Rating: AA- Moodys Rating: Aa3 59217GEW5 Asset Minor Code 28	815,000.000	801,691.05 98.3670	814,274.65	- 12,583.60 - 12,583.60	814,274.65 - 12,583.60	4,437.22 2.85
Mileage Plus L P 6.500% 6/20/27 Standard & Poors Rating: N/A Moodys Rating: Baa3 599191AA1 Asset Minor Code 28	1,090,000.000	1,106,459.00 101.5100	1,085,286.55	21,172.45 - 86,753.10	1,193,212.10 - 86,753.10	13,776.39 6.40
Morgan Stanley 3.809% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 61691ABL6 Asset Minor Code 31	1,050,000.000	1,041,600.00 99.2000	1,162,054.69	- 120,454.69 - 119,175.00	1,160,775.00 - 119,175.00	3,332.88 3.84
Morgan Stanley 4.000% 7/23/25 Standard & Poors Rating: A- Moodys Rating: A1 6174468C6 Asset Minor Code 28	275,000.000	277,794.00 101.0160	288,395.25	- 10,601.25 - 29,766.00	307,560.00 - 29,766.00	3,911.11 3.96

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Morgan Stanley 6.250% 8/09/26 Standard & Poors Rating: A- Moodys Rating: A1 61746BCY0 Asset Minor Code 28	1,400,000.000	1,517,852.00 108.4180	1,578,570.00	- 60,718.00 - 214,606.00	1,732,458.00 - 214,606.00	27,222.22 5.76
Morgan Stanley Mtn 3.875% 1/27/26 Standard & Poors Rating: A- Moodys Rating: A1 61746BDZ6 Asset Minor Code 28	1,595,000.000	1,598,317.60 100.2080	1,689,089.05	- 90,771.45 - 188,752.30	1,787,069.90 - 188,752.30	21,288.82 3.87
Morgan Stanley Mtn 2.625% 11/17/21 Standard & Poors Rating: N/R Moodys Rating: WR 61746BED4 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 19,070.25	.00 .00	.00 0.00
Morgan Stanley 0.731% 4/05/24 Standard & Poors Rating: A- Moodys Rating: A1 61772BAA1 Asset Minor Code 28	.000	.00 97.9410	.00	.00 - 5,896.20	.00 .00	.00 0.00
NCR Corp 6.125% 9/01/29 Standard & Poors Rating: B Moodys Rating: B3 62886EAV0 Asset Minor Code 28	606,000.000	575,893.92 95.0320	576,037.50	- 143.58 - 82,506.90	658,400.82 - 82,506.90	9,279.38 6.45
NCR Corp New Sr 5.000% 10/01/28 Standard & Poors Rating: B Moodys Rating: B3 62886EAY4 Asset Minor Code 28	592,000.000	558,013.28 94.2590	592,651.74	- 34,638.46 - 65,182.21	608,280.00 - 50,266.72	4,933.33 5.30
NCR Corp New Sr 5.125% 4/15/29 Standard & Poors Rating: B Moodys Rating: B3 62886EBA5 Asset Minor Code 28	695,000.000	662,814.55 95.3690	695,000.00	- 32,185.45 - 50,185.95	713,000.50 - 50,185.95	4,551.28 5.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ngpl Pipeco LLC 4.375% 8/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 62912XAE4 Asset Minor Code 28	.000	.00 103.5520	.00	.00 - 29,079.20	.00 .00	.00 0.00
Nvr Inc 3.950% 9/15/22 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 62944TAE5 Asset Minor Code 28	1,745,000.000	1,745,942.30 100.0540	1,758,201.80	- 12,259.50 - 60,760.90	1,806,703.20 - 60,760.90	14,551.36 3.95
National Fuel Gas Co 2.950% 3/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 636180BR1 Asset Minor Code 28	1,650,000.000	1,387,963.50 84.1190	1,669,946.10	- 281,982.60 - 275,473.50	1,663,437.00 - 275,473.50	12,168.75 3.51
Navient Priv Ed Ln 0.00001% 5/15/69 Standard & Poors Rating: AAA Moodys Rating: N/A 63941HAA0 Asset Minor Code 31	.000	.00 95.5770	.00	.00 - 4,946.92	- .02 .02	.00 0.00
New Residnl Ap Adc 1.0347% 12/16/52 Standard & Poors Rating: AAA Moodys Rating: N/A 64831JAA7 Asset Minor Code 31	1,490,000.000	1,468,097.00 98.5300	1,483,983.10	- 15,886.10 - 17,021.58	1,485,118.58 - 17,021.58	1,081.76 1.05
Newell Brands Inc 4.875% 6/01/25 Standard & Poors Rating: BBB- Moodys Rating: Ba1 651229BB1 Asset Minor Code 28	.000	.00 101.2420	.00	.00 - 37,868.80	.00 .00	.00 0.00
Newrez Warehouse 1.41786% 5/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 65246PAA9 Asset Minor Code 31	930,000.000	920,411.70 98.9690	930,000.00	- 9,588.30 - 11,580.30	931,116.00 - 10,704.30	483.13 1.43

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Nisource Finance 3.490% 5/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBE2 Asset Minor Code 28	1,035,000.000	1,011,029.40 97.6840	1,034,834.40	- 23,805.00 - 129,964.95	1,140,994.35 - 129,964.95	1,605.40 3.57
Nissan Mtr Mtn L P 1.125% 9/16/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 65480CAB1 Asset Minor Code 28	1,340,000.000	1,248,116.20 93.1430	1,339,370.20	- 91,254.00 - 91,254.00	1,339,370.20 - 91,254.00	3,140.63 1.21
Nissan Mtr Mtn L P 1.850% 9/16/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 65480CAC9 Asset Minor Code 28	2,190,000.000	1,910,775.00 87.2500	2,189,474.40	- 278,699.40 - 278,699.40	2,189,474.40 - 278,699.40	8,440.63 2.12
Nordstrom Inc 4.000% 3/15/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 655664AS9 Asset Minor Code 28	610,000.000	565,775.00 92.7500	634,400.00	- 68,625.00 - 68,625.00	634,400.00 - 68,625.00	5,151.11 4.31
Nordstrom Inc 4.250% 8/01/31 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 655664AW0 Asset Minor Code 28	.000	.00 105.4960	.00	.00 44,448.75	.00 .00	.00 0.00
Nordstrom Inc 4.250% 8/01/31 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 655664AY6 Asset Minor Code 28	1,005,000.000	847,225.05 84.3010	1,009,617.46	- 162,392.41 - 156,396.61	1,005,000.00 - 157,774.95	14,237.50 5.04
Amsr 1.355% 11/19/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 66981FAA8 Asset Minor Code 31	1,525,000.000	1,409,618.50 92.4340	1,491,223.63	- 81,605.13 - 81,605.13	1,491,223.63 - 81,605.13	688.79 1.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Office Pptys Income 2.400% 2/01/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 67623CAE9 Asset Minor Code 28	1,875,000.000	1,608,225.00 85.7720	1,868,067.50	- 259,842.50 - 259,842.50	1,868,067.50 - 259,842.50	15,000.00 2.80
One Bryant Park 2.51641% 9/13/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 68236JAA9 Asset Minor Code 31	.000	.00 88.5400	.00	.00 - 42,168.50	.00 .00	.00 0.00
Onemain Financial 3.500% 1/15/27 Standard & Poors Rating: Bb Moodys Rating: Ba2 682691AB6 Asset Minor Code 28	1,560,000.000	1,395,716.40 89.4690	1,560,289.50	- 164,573.10 - 164,573.10	1,560,289.50 - 164,573.10	20,626.67 3.91
Owens Brockway Glass 6.625% 5/13/27 Standard & Poors Rating: B Moodys Rating: B3 69073TAT0 Asset Minor Code 28	1,164,000.000	1,147,715.64 98.6010	1,166,602.05	- 18,886.41 - 149,529.06	1,264,395.00 - 116,679.36	3,427.33 6.72
Pfs Financing Corp 1.000% 10/15/25 Standard & Poors Rating: AAA Moodys Rating: Aaa 69335PDT9 Asset Minor Code 31	.000	.00 96.5790	.00	.00 - 12,381.87	.00 .00	.00 0.00
Performance Food 5.500% 10/15/27 Standard & Poors Rating: B+ Moodys Rating: B2 69346VAA7 Asset Minor Code 28	.000	.00 98.3540	.00	.00 - 169,454.01	.00 .00	.00 0.00
Pnc Financial 2.550% 1/22/30 Standard & Poors Rating: A- Moodys Rating: A3 693475AZ8 Asset Minor Code 28	.000	.00 89.1250	.00	.00 - 53,265.00	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Pacific Gas Elec Co 2.100% 8/01/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308JF5 Asset Minor Code 28	1,640,000.000	1,426,094.80 86.9570	1,636,949.60	- 210,854.80 - 156,144.40	1,582,239.20 - 156,144.40	11,480.00 2.41
Pacific Gas Elec 1.38392% 11/14/22 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308JX6 Asset Minor Code 28	1,545,000.000	1,542,018.15 99.8070	1,545,000.00	- 2,981.85 - 2,981.85	1,545,000.00 - 2,981.85	.00 1.39
Pacific Gas Elec Co 3.250% 2/16/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308KA4 Asset Minor Code 28	1,310,000.000	1,291,686.20 98.6020	1,309,528.40	- 17,842.20 - 17,842.20	1,309,528.40 - 17,842.20	12,181.18 3.30
Pacificorp 1ST Mtg 2.700% 9/15/30 Standard & Poors Rating: A+ Moodys Rating: A1 695114CW6 Asset Minor Code 28	1,695,000.000	1,537,720.95 90.7210	1,691,949.00	- 154,228.05 - 218,909.25	1,756,630.20 - 218,909.25	9,661.50 2.98
Paypal Holdings Inc 2.650% 10/01/26 Standard & Poors Rating: A- Moodys Rating: A3 70450YAD5 Asset Minor Code 28	.000	.00 96.3650	.00	.00 - 106,025.85	.00 .00	.00 0.00
Peachtree Funding 3.976% 2/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 70466WAA7 Asset Minor Code 28	395,000.000	396,619.50 100.4100	395,000.00	1,619.50 - 37,331.45	433,950.95 - 37,331.45	4,624.31 3.96
Pennymac Finl Svcs 5.375% 10/15/25 Standard & Poors Rating: Bb- Moodys Rating: Ba3 70932MAA5 Asset Minor Code 28	.000	.00 97.1250	.00	.00 - 35,000.00	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Principal Lfe Mtn 2.375% 11/21/21 Standard & Poors Rating: N/R Moodys Rating: WR 74256LAW9 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 15,338.40	.00 .00	.00 0.00
Progress Residential 1.303% 4/17/38 Standard & Poors Rating: N/A Moodys Rating: Aa2 74331FAC5 Asset Minor Code 31	1,960,000.000	1,755,219.20 89.5520	1,959,920.62	- 204,701.42 - 175,890.40	1,931,109.60 - 175,890.40	2,128.23 1.46
Progress 1.546% 4/19/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333DAA2 Asset Minor Code 31	.000	.00 91.0540	.00	.00 - 1,352.43	.00 .00	.00 0.00
Progress Residential 1.850% 4/19/38 Standard & Poors Rating: N/A Moodys Rating: Aa3 74333DAC8 Asset Minor Code 31	.000	.00 90.6990	.00	.00 - 1,011.88	.00 .00	.00 0.00
Progress 1.808% 5/17/38 Standard & Poors Rating: N/A Moodys Rating: Aa3 74333EAB8 Asset Minor Code 31	1,140,000.000	1,030,685.40 90.4110	1,140,130.79	- 109,445.39 - 110,567.73	1,141,253.13 - 110,567.73	1,717.49 2.00
Progress 2.1281% 5/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333VAA2 Asset Minor Code 31	.000	.00 91.1580	.00	.00 - 3,031.32	.00 .00	.00 0.00
Protective Life Mtn 3.218% 3/28/25 Standard & Poors Rating: AA- Moodys Rating: A1 74368CBL7 Asset Minor Code 28	1,675,000.000	1,656,943.50 98.9220	1,675,000.00	- 18,056.50 - 18,056.50	1,675,000.00 - 18,056.50	9,133.31 3.25

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Public Service Mtn 3.000% 5/15/27 Standard & Poors Rating: A Moodys Rating: A1 74456QBS4 Asset Minor Code 28	675,000.000	657,065.25 97.3430	673,022.25	- 15,957.00 - 74,648.25	731,713.50 - 74,648.25	900.00 3.08
Qvc Inc Sr 4.375% 9/01/28 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 747262AZ6 Asset Minor Code 28	1,865,000.000	1,525,700.55 81.8070	1,878,912.50	- 353,211.95 - 386,622.95	1,912,323.50 - 386,622.95	20,398.44 5.35
Realty Income Corp 2.200% 6/15/28 Standard & Poors Rating: A- Moodys Rating: A3 756109BJ2 Asset Minor Code 28	875,000.000	786,791.25 89.9190	865,208.75	- 78,417.50 - 94,115.00	880,906.25 - 94,115.00	8,876.39 2.45
Realty Income Corp 3.100% 12/15/29 Standard & Poors Rating: A- Moodys Rating: A3 756109BK9 Asset Minor Code 28	1,265,000.000	1,178,764.95 93.1830	1,332,968.45	- 154,203.50 - 169,914.80	1,348,679.75 - 169,914.80	18,082.47 3.33
Reliance Steel 1.300% 8/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 759509AF9 Asset Minor Code 28	1,430,000.000	1,327,411.80 92.8260	1,425,624.20	- 98,212.40 - 103,719.80	1,429,542.40 - 102,130.60	5,473.72 1.40
Reliance Std Life 2.500% 10/30/24 Standard & Poors Rating: A+ Moodys Rating: A2 75951AAL2 Asset Minor Code 28	1,315,000.000	1,281,441.20 97.4480	1,312,790.80	- 31,349.60 - 112,026.20	1,379,513.90 - 98,072.70	2,830.90 2.57
Republic Services 3.375% 11/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 760759AS9 Asset Minor Code 28	835,000.000	816,195.80 97.7480	869,961.45	- 53,765.65 - 165,877.65	918,591.85 - 102,396.05	1,252.50 3.45

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
SBA Tower Trust 1.631% 5/15/51 Standard & Poors Rating: N/A Moodys Rating: A2 78403DAT7 Asset Minor Code 31	.000	.00 90.1080	.00	.00 - 8,268.05	.00 .00	.00 0.00
S P Global Inc 4.125% 8/01/23 Standard & Poors Rating: N/A Moodys Rating: WR 78409VAU8 Asset Minor Code 28	.000	.00 103.1800	.00	.00 - 1,860.55	.00 .00	.00 0.00
S P Global Inc 4.250% 5/01/29 Standard & Poors Rating: N/A Moodys Rating: A3 78409VAZ7 Asset Minor Code 28	.000	.00 101.5240	.00	.00 - 5,375.40	.00 .00	.00 0.00
Slg Office Trust 2.5854% 7/15/41 Standard & Poors Rating: N/A Moodys Rating: N/A 78449RAA3 Asset Minor Code 31	790,000.000	691,060.40 87.4760	798,888.60	- 107,828.20 - 107,828.20	798,888.60 - 107,828.20	1,700.55 2.96
Sabine Pass 5.625% 3/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 785592AM8 Asset Minor Code 28	340,000.000	353,253.20 103.8980	385,546.40	- 32,293.20 - 37,281.00	390,534.20 - 37,281.00	4,781.25 5.41
Sabine Pass 5.875% 6/30/26 Standard & Poors Rating: BBB Moodys Rating: Baa3 785592AV8 Asset Minor Code 28	1,090,000.000	1,151,225.30 105.6170	1,282,090.70	- 130,865.40 - 130,865.40	1,282,090.70 - 130,865.40	26,860.17 5.56
Santander Revolving 2.510% 1/26/32 Standard & Poors Rating: AAA Moodys Rating: Aaa 80286JAA3 Asset Minor Code 31	.000	.00 96.7670	.00	.00 - 29,765.69	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Santander Dr At 3.440% 9/15/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 80286MAD0 Asset Minor Code 31	2,025,000.000	1,998,330.75 98.6830	2,024,504.89	- 26,174.14 - 26,174.14	2,024,504.89 - 26,174.14	.00 3.49
Scotts Miracle Gro 5.250% 12/15/26 Standard & Poors Rating: B+ Moodys Rating: Ba3 810186AP1 Asset Minor Code 28	935,000.000	902,275.00 96.5000	981,337.50	- 79,062.50 - 78,306.25	980,581.25 - 78,306.25	22,634.79 5.44
Sequoia Mortgage 2.500% 6/25/51 Standard & Poors Rating: N/A Moodys Rating: N/A 81748WAA4 Asset Minor Code 31	.000	.00 87.6520	.00	.00 5,839.86	.00 .00	.00 0.00
7 Eleven Inc 1.800% 2/10/31 Standard & Poors Rating: A Moodys Rating: Baa2 817826AE0 Asset Minor Code 28	.000	.00 80.5710	.00	.00 52,728.30	.00 .00	.00 0.00
Sierra Receivables 2.340% 7/15/38 Standard & Poors Rating: AAA Moodys Rating: N/A 82652NAA6 Asset Minor Code 31	.000	.00 97.0510	.00	.00 - 13,972.84	.00 .00	.00 0.00
Sierra Receivables 1.330% 7/20/37 Standard & Poors Rating: AAA Moodys Rating: N/A 826525AA5 Asset Minor Code 31	328,235.710	313,757.23 95.5890	328,171.55	- 14,414.32 - 18,724.04	330,756.57 - 16,999.34	133.39 1.39
Silgan Holdings Inc 1.400% 4/01/26 Standard & Poors Rating: BBB- Moodys Rating: N/A 827048AX7 Asset Minor Code 28	920,000.000	825,792.00 89.7600	919,494.00	- 93,702.00 - 79,385.25	910,800.00 - 85,008.00	2,146.67 1.56

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Sirius Xm Radio Inc 4.125% 7/01/30 Standard & Poors Rating: Bb Moodys Rating: Ba3 82967NBG2 Asset Minor Code 28	.000	.00 90.1250	.00	.00 - 3,100.00	.00 .00	.00 0.00
Smithfield Foods Inc 4.250% 2/01/27 Standard & Poors Rating: BBB- Moodys Rating: Ba1 832248AZ1 Asset Minor Code 28	865,000.000	836,307.95 96.6830	899,072.35	- 62,764.40 - 114,984.45	951,292.40 - 114,984.45	12,254.17 4.40
Smithfield Foods Inc 5.200% 4/01/29 Standard & Poors Rating: BBB- Moodys Rating: Ba1 832248BB3 Asset Minor Code 28	285,000.000	288,137.85 101.1010	283,552.20	4,585.65 - 40,786.35	328,924.20 - 40,786.35	2,470.00 5.14
Sodexo Inc 2.718% 4/16/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 833794AB6 Asset Minor Code 28	940,000.000	817,574.40 86.9760	940,000.00	- 122,425.60 - 123,101.00	940,413.60 - 122,839.20	3,193.65 3.13
Southern Co 2.950% 7/01/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 842587CU9 Asset Minor Code 28	1,100,000.000	1,102,057.00 100.1870	1,099,528.50	2,528.50 - 49,665.00	1,151,722.00 - 49,665.00	13,520.83 2.94
Southern Co 0.600% 2/26/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 842587DG9 Asset Minor Code 28	1,635,000.000	1,563,615.90 95.6340	1,634,852.85	- 71,236.95 - 75,618.75	1,639,234.65 - 75,618.75	2,588.75 0.63
Spectra Energy 3.375% 10/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 84756NAH2 Asset Minor Code 28	635,000.000	619,029.75 97.4850	634,142.75	- 15,113.00 - 70,866.00	689,895.75 - 70,866.00	2,738.44 3.46

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Sprint Spectrum 3.360% 9/20/21 Standard & Poors Rating: N/A Moodys Rating: WR 85208NAA8 Asset Minor Code 31	.000	.00 100.1500	.00	.00 - 123.74	.00 .00	.00 0.00
Sprint Spectrum 4.79064% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: A2 85208NAD2 Asset Minor Code 31	990,000.000	996,316.20 100.6380	990,000.00	6,316.20 - 88,314.60	1,060,973.10 - 64,656.90	9,242.38 4.76
Starbucks Corp 2.000% 3/12/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 855244AV1 Asset Minor Code 28	.000	.00 92.5450	.00	.00 - 57,608.40	.00 .00	.00 0.00
Stericycle Inc 3.875% 1/15/29 Standard & Poors Rating: Bb- Moodys Rating: N/A 858912AG3 Asset Minor Code 28	165,000.000	149,803.50 90.7900	165,000.00	- 15,196.50 - 14,784.00	164,587.50 - 14,784.00	2,415.42 4.27
Synchrony Card 3.033% 4/15/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 87166PAG6 Asset Minor Code 31	900,000.000	897,615.00 99.7350	899,918.37	- 2,303.37 - 2,303.37	899,918.37 - 2,303.37	.00 3.04
Sysco Corporation 3.250% 7/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa1 871829BF3 Asset Minor Code 28	.000	.00 96.8330	.00	.00 - 97,063.20	.00 .00	.00 0.00
Sysco Corp Sr Nt 5.950% 4/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 871829BL0 Asset Minor Code 28	.000	.00 109.6610	.00	.00 - 10,978.50	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
T Mobile USA Inc 3.750% 4/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87264ABD6 Asset Minor Code 28	1,670,000.000	1,648,724.20 98.7260	1,669,281.90	- 20,557.70 - 187,123.50	1,835,847.70 - 187,123.50	8,002.08 3.80
T Mobile USA Inc 2.625% 2/15/29 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 87264ABS3 Asset Minor Code 28	1,615,000.000	1,430,340.90 88.5660	1,624,525.00	- 194,184.10 - 159,884.10	1,590,225.00 - 159,884.10	12,482.60 2.96
Taco Bell Funding 2.542% 8/25/51 Standard & Poors Rating: BBB Moodys Rating: N/A 87342RAJ3 Asset Minor Code 31	1,064,650.000	873,928.60 82.0860	1,066,709.88	- 192,781.28 - 192,781.28	1,066,709.88 - 192,781.28	10,573.66 3.10
Thor Inds Inc 4.000% 10/15/29 Standard & Poors Rating: Bb- Moodys Rating: B1 885160AA9 Asset Minor Code 28	645,000.000	530,512.50 82.2500	644,593.75	- 114,081.25 - 114,081.25	644,593.75 - 114,081.25	3,296.67 4.86
Toll Bros Finance 4.350% 2/15/28 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 88947EAT7 Asset Minor Code 28	1,120,000.000	1,074,024.00 95.8950	1,163,687.50	- 89,663.50 - 144,412.80	1,218,436.80 - 144,412.80	14,345.33 4.54
Toll Bros Finance 3.800% 11/01/29 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 88947EAU4 Asset Minor Code 28	1,329,000.000	1,221,138.36 91.8840	1,298,882.50	- 77,744.14 - 194,246.64	1,415,385.00 - 194,246.64	4,208.50 4.14
Toyota Auto Loan 2.560% 11/25/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 89231XAA9 Asset Minor Code 31	560,000.000	549,432.80 98.1130	561,410.25	- 11,977.45 - 44,413.60	593,846.40 - 44,413.60	238.93 2.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ubs Barclays 3.8751% 4/12/46 Standard & Poors Rating: N/A Moodys Rating: Baa2 90349GAN5 Asset Minor Code 31	820,000.000	806,732.40 98.3820	828,968.75	- 22,236.35 - 23,525.80	830,258.20 - 23,525.80	2,607.23 3.94
Ubs Barcly Coml Mtg 3.4688% 4/12/46 Standard & Poors Rating: N/A Moodys Rating: Aaa 90349GBH7 Asset Minor Code 31	1,195,000.000	1,186,766.45 99.3110	1,237,758.59	- 50,992.14 - 42,016.20	1,228,782.65 - 42,016.20	3,467.64 3.49
United Airlines 5.875% 4/15/29 Standard & Poors Rating: A Moodys Rating: A3 90931GAA7 Asset Minor Code 31	1,028,912.600	1,046,486.43 101.7080	1,067,546.93	- 21,060.50 - 99,418.06	1,137,274.73 - 90,788.30	7,724.02 5.78
Valero Energy Corp 3.400% 9/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YAU4 Asset Minor Code 28	.000	.00 97.7860	.00	.00 - 139,740.00	.00 .00	.00 0.00
Vereit Operating 3.100% 12/15/29 Standard & Poors Rating: A- Moodys Rating: WR 92340LAE9 Asset Minor Code 28	.000	.00 106.6100	.00	.00 8,766.45	.00 .00	.00 0.00
Vereit Operating L P 2.200% 6/15/28 Standard & Poors Rating: A- Moodys Rating: WR 92340LAH2 Asset Minor Code 28	.000	.00 100.6340	.00	.00 - 4,313.75	.00 .00	.00 0.00
Verisign Inc 4.625% 5/01/23 Standard & Poors Rating: N/R Moodys Rating: WR 92343EAF9 Asset Minor Code 28	.000	.00 99.8750	.00	.00 21,208.90	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Verizon 4.016% 12/03/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VEU4 Asset Minor Code 28	1,350,000.000	1,338,039.00 99.1140	1,550,880.05	- 212,841.05 - 212,841.05	1,550,880.05 - 212,841.05	26,806.80 4.05
Verizon 2.550% 3/21/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGJ7 Asset Minor Code 28	1,535,000.000	1,358,797.35 88.5210	1,528,691.15	- 169,893.80 - 198,538.50	1,544,916.10 - 186,118.75	7,611.04 2.88
Volkswagen Group 0.875% 11/22/23 Standard & Poors Rating: BBB+ Moodys Rating: A3 928668BJ0 Asset Minor Code 28	550,000.000	531,498.00 96.6360	549,175.00	- 17,677.00 - 21,235.50	552,733.50 - 21,235.50	114.81 0.91
Volkswagen Group 1.250% 11/24/25 Standard & Poors Rating: BBB+ Moodys Rating: A3 928668BL5 Asset Minor Code 28	710,000.000	650,068.90 91.5590	708,764.60	- 58,695.70 - 59,810.40	709,879.30 - 59,810.40	172.57 1.37
Voya Financial Inc 3.650% 6/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 929089AB6 Asset Minor Code 28	285,000.000	280,428.60 98.3960	284,170.65	- 3,742.05 - 36,767.85	317,196.45 - 36,767.85	4,796.71 3.71
Voya Financial Inc 3.125% 7/15/24 Standard & Poors Rating: N/R Moodys Rating: WR 929089AD2 Asset Minor Code 28	.000	.00 105.1140	.00	.00 - 70,358.15	.00 .00	.00 0.00
Wfrbs Coml Mtg Tr 4.090% 6/16/45 Standard & Poors Rating: N/A Moodys Rating: A3 92936TAC6 Asset Minor Code 31	1,072,337.570	1,069,999.87 99.7820	1,077,967.62	- 7,967.75 - 18,398.64	1,087,446.81 - 17,446.94	3,654.88 4.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Wf Rbs Commercial 3.891% 8/15/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 92939FAW9 Asset Minor Code 31	1,690,000.000	1,676,057.50 99.1750	1,690,528.13	- 14,470.63 - 14,470.63	1,690,528.13 - 14,470.63	5,479.83 3.92
Walmart Inc 3.125% 6/23/21 Standard & Poors Rating: N/R Moodys Rating: WR 931142EJ8 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 1,176.50	.00 .00	.00 0.00
Waste Management Inc 2.400% 5/15/23 Standard & Poors Rating: A- Moodys Rating: Baa1 94106LBD0 Asset Minor Code 28	885,000.000	883,424.70 99.8220	866,298.00	17,126.70 - 34,099.05	917,523.75 - 34,099.05	944.00 2.40
Waste Management Inc 3.150% 11/15/27 Standard & Poors Rating: A- Moodys Rating: Baa1 94106LBE8 Asset Minor Code 28	.000	.00 97.8720	.00	.00 - 34,076.40	.00 .00	.00 0.00
Wells Fargo Company 4.300% 7/22/27 Standard & Poors Rating: BBB Moodys Rating: A3 94974BGL8 Asset Minor Code 28	805,000.000	809,194.05 100.5210	891,609.95	- 82,415.90 - 110,961.20	920,155.25 - 110,961.20	12,403.71 4.28
Wells Fargo Company 3.000% 10/23/26 Standard & Poors Rating: BBB+ Moodys Rating: A1 949746SH5 Asset Minor Code 28	1,620,000.000	1,562,198.40 96.4320	1,595,396.05	- 33,197.65 - 194,513.40	1,756,711.80 - 194,513.40	5,130.00 3.11
Wells Fargo 3.718% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 94989XBC8 Asset Minor Code 31	350,000.000	347,602.50 99.3150	393,257.81	- 45,655.31 - 39,935.00	387,537.50 - 39,935.00	1,084.42 3.74

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Wells Fargo 3.7487% 6/15/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990DAA4 Asset Minor Code 31	.000	.00 94.4750	.00	.00 - 114,885.68	.00 .00	.00 0.00
Wells Fargo 4.0583% 7/17/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990EAA2 Asset Minor Code 31	1,425,000.000	1,387,522.50 97.3700	1,456,070.94	- 68,548.44 - 211,277.44	1,598,799.94 - 211,277.44	4,830.49 4.17
Wells Fargo Co Mtn 3.526% 3/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2V4 Asset Minor Code 28	1,525,000.000	1,482,605.00 97.2200	1,525,000.00	- 42,395.00 - 42,395.00	1,525,000.00 - 42,395.00	10,007.47 3.63
Western L P 4.050% 2/01/30 Standard & Poors Rating: BBB- Moodys Rating: Ba1 958667AC1 Asset Minor Code 28	1,355,000.000	1,295,203.85 95.5870	1,417,172.40	- 121,968.55 - 202,181.05	1,497,384.90 - 202,181.05	18,292.49 4.24
Wrkco Inc 3.000% 9/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAB1 Asset Minor Code 28	.000	.00 98.8430	.00	.00 - 44,005.00	.00 .00	.00 0.00
Wrkco Inc 3.375% 9/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAD7 Asset Minor Code 28	1,200,000.000	1,169,112.00 97.4260	1,200,080.75	- 30,968.75 - 142,764.00	1,311,876.00 - 142,764.00	8,550.00 3.46
Willis North America 2.950% 9/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa3 970648AJ0 Asset Minor Code 28	1,110,000.000	992,861.70 89.4470	1,102,149.60	- 109,287.90 - 172,982.40	1,165,844.10 - 172,982.40	6,912.83 3.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Zoetis Inc 3.250% 8/20/21 Standard & Poors Rating: N/R Moodys Rating: WR 98978VAQ6 Asset Minor Code 28	.000	.00 100.0000	.00	.00 - 531.30	.00 .00	.00 0.00
Zoominfo 3.875% 2/01/29 Standard & Poors Rating: B+ Moodys Rating: B1 98981BAA0 Asset Minor Code 28	630,000.000	549,675.00 87.2500	630,000.00	- 80,325.00 - 52,875.00	615,825.00 - 66,150.00	8,137.50 4.44
Total Corporate Issues	**279,604,382.780**	**264,828,616.60**	**283,430,510.42**	**- 18,601,893.82** **- 31,212,217.30**	**290,514,097.35** **- 25,685,480.75**	**1,790,442.79** **3.25**

Foreign Issues

Aadvantage Loyalty 5.500% 4/20/26 Standard & Poors Rating: N/A Moodys Rating: Ba2 00253XAA9 Asset Minor Code 35	920,000.000	909,981.20 98.9110	933,600.00	- 23,618.80 - 58,318.80	968,300.00 - 58,318.80	5,762.78 5.56
Aadvantage Loyalty 5.750% 4/20/29 Standard & Poors Rating: N/A Moodys Rating: Ba2 00253XAB7 Asset Minor Code 35	.000	.00 96.6250	.00	.00 - 26,782.00	.00 .00	.00 0.00
Aercap Ireland L P 4.450% 12/16/21 Standard & Poors Rating: N/R Moodys Rating: WR 00774MAH8 Asset Minor Code 35	.000	.00 100.0000	.00	.00 - 15,552.00	.00 .00	.00 0.00
Aercap Ireland L P 4.500% 9/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa3 00774MAP0 Asset Minor Code 35	3,275,000.000	3,286,298.75 100.3450	3,492,656.50	- 206,357.75 - 206,357.75	3,492,656.50 - 206,357.75	31,112.50 4.48

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Aercap Ireland 2.450% 10/29/26 Standard & Poors Rating: BBB Moodys Rating: Baa3 00774MAV7 Asset Minor Code 35	890,000.000	795,820.20 89.4180	888,504.80	- 92,684.60 - 92,684.60	888,504.80 - 92,684.60	1,938.22 2.74
Air Liquid Finance 1.750% 9/27/21 Standard & Poors Rating: N/R Moodys Rating: WR 00913RAB2 Asset Minor Code 35	.000	.00 100.0000	.00	.00 - 4,144.60	.00 .00	.00 0.00
Alibaba Group 3.125% 11/28/21 Standard & Poors Rating: N/R Moodys Rating: WR 01609WAP7 Asset Minor Code 35	.000	.00 100.0000	.00	.00 - 11,091.75	.00 .00	.00 0.00
Altice France S A 5.125% 7/15/29 Standard & Poors Rating: B Moodys Rating: B2 02156LAF8 Asset Minor Code 35	1,365,000.000	1,191,481.20 87.2880	1,366,487.50	- 175,006.30 - 161,861.70	1,353,342.90 - 161,861.70	8,938.85 5.87
Arcelormittal 3.600% 7/16/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03938LBB9 Asset Minor Code 35	.000	.00 100.0880	.00	.00 - 65,326.45	.00 .00	.00 0.00
Avolon Holdings Fndg 3.250% 2/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAJ0 Asset Minor Code 35	1,890,000.000	1,722,092.40 91.1160	1,908,496.15	- 186,403.75 - 221,191.25	1,943,283.65 - 221,191.25	18,086.25 3.57
Avolon Hldgs Fdg Ltd 2.125% 2/21/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAM3 Asset Minor Code 35	810,000.000	723,483.90 89.3190	800,271.90	- 76,788.00 - 77,176.80	800,660.70 - 77,176.80	4,781.26 2.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bat Intl Finance Plc 4.448% 3/16/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 05530QAP5 Asset Minor Code 35	1,655,000.000	1,609,735.75 97.2650	1,655,000.00	- 45,264.25 - 45,264.25	1,655,000.00 - 45,264.25	15,336.33 4.57
Bpce S A Snr Npf Mtn 2.045% 10/19/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05583JAK8 Asset Minor Code 35	880,000.000	790,460.00 89.8250	880,000.00	- 89,540.00 - 89,540.00	880,000.00 - 89,540.00	2,099.53 2.28
Banco Santander 5.375% 4/17/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 05969BAD5 Asset Minor Code 35	.000	.00 102.2500	.00	.00 - 159,901.80	.00 .00	.00 0.00
Banco Btg Mtn 4.500% 1/10/25 Standard & Poors Rating: Bb- Moodys Rating: Ba2 05971AAE1 Asset Minor Code 35	570,000.000	564,944.10 99.1130	593,358.60	- 28,414.50 - 28,414.50	593,358.60 - 28,414.50	10,046.25 4.54
Banco Btg Mtn 2.750% 1/11/26 Standard & Poors Rating: N/A Moodys Rating: Ba2 05971AAG6 Asset Minor Code 35	1,660,000.000	1,523,066.60 91.7510	1,650,405.20	- 127,338.60 - 75,513.40	1,598,580.00 - 75,513.40	17,752.78 3.00
Bank Of Nova Scotia 1.300% 6/11/25 Standard & Poors Rating: A- Moodys Rating: A2 064159VL7 Asset Minor Code 35	1,440,000.000	1,344,686.40 93.3810	1,436,803.20	- 92,116.80 - 115,817.80	1,456,531.20 - 111,844.80	8,840.00 1.39
Barclays Plc 5.200% 5/12/26 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 06738EAP0 Asset Minor Code 35	1,845,000.000	1,875,110.40 101.6320	2,072,105.55	- 196,995.15 - 236,843.40	2,111,953.80 - 236,843.40	5,063.50 5.12

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Barclays Plc 3.684% 1/10/23 Standard & Poors Rating: N/R Moodys Rating: WR 06738EAS4 Asset Minor Code 35	.000	.00 100.0000	.00	.00 3,456.10	.00 .00	.00 0.00
Barclays Plc 4.610% 2/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 06738EBE4 Asset Minor Code 35	.000	.00 100.0000	.00	.00 - 11,868.00	.00 .00	.00 0.00
Bnp Paribas Mtn 3.052% 1/13/31 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2K9 Asset Minor Code 35	610,000.000	542,094.80 88.8680	610,000.00	- 67,905.20 - 126,820.70	633,186.10 - 91,091.30	7,186.19 3.43
Bnp Paribas 2.871% 4/19/32 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2P8 Asset Minor Code 35	950,000.000	809,580.50 85.2190	950,000.00	- 140,419.50 - 153,425.00	963,005.50 - 153,425.00	3,182.03 3.37
Braskem Netherlands 4.500% 1/10/28 Standard & Poors Rating: BBB- Moodys Rating: N/A 10554TAB1 Asset Minor Code 35	695,000.000	668,360.65 96.1670	688,015.25	- 19,654.60 - 62,265.05	730,625.70 - 62,265.05	12,249.38 4.68
Fed Republic 4.625% 1/13/28 Standard & Poors Rating: Bb- Moodys Rating: N/A 105756BZ2 Asset Minor Code 34	.000	.00 97.8270	.00	.00 - 28,725.64	.00 .00	.00 0.00
Cemex Sab De Cv Sr 7.375% 6/05/27 Standard & Poors Rating: Bb Moodys Rating: N/A 151290BW2 Asset Minor Code 35	.000	.00 104.0000	.00	.00 - 51,034.05	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Republic Of Columbia 3.250% 4/22/32 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 195325DZ5 Asset Minor Code 34	1,150,000.000	923,231.50 80.2810	1,132,343.15	- 209,111.65 - 186,829.00	1,110,060.50 - 186,829.00	4,048.96 4.05
Comision Mexico 3.348% 2/09/31 Standard & Poors Rating: BBB Moodys Rating: Baa1 200447AH3 Asset Minor Code 34	980,000.000	785,969.80 80.2010	962,090.50	- 176,120.70 - 176,120.70	962,090.50 - 176,120.70	10,207.68 4.17
Comision Federal De 4.688% 5/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa1 200447AL4 Asset Minor Code 35	900,000.000	828,000.00 92.0000	899,820.00	- 71,820.00 - 71,820.00	899,820.00 - 71,820.00	12,423.20 5.10
Codelco Inc 3.000% 9/30/29 Standard & Poors Rating: A Moodys Rating: A3 21987BAZ1 Asset Minor Code 35	.000	.00 90.1710	.00	.00 - 24,575.80	.00 .00	.00 0.00
Credit Suisse 2.593% 9/11/25 Standard & Poors Rating: BBB Moodys Rating: Baa1 225401AM0 Asset Minor Code 35	575,000.000	550,050.75 95.6610	575,000.00	- 24,949.25 - 51,100.25	601,151.00 - 51,100.25	3,313.28 2.71
Deutsche Bk Ag N Y 0.962% 11/08/23 Standard & Poors Rating: A- Moodys Rating: A2 251526CM9 Asset Minor Code 35	1,550,000.000	1,497,284.50 96.5990	1,550,000.00	- 52,715.50 - 52,715.50	1,550,000.00 - 52,715.50	952.65 1.00
Empresa Nacional Del 3.450% 9/16/31 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 29245JAM4 Asset Minor Code 35	1,600,000.000	1,360,016.00 85.0010	1,603,707.15	- 243,691.15 - 243,691.15	1,603,707.15 - 243,691.15	11,500.00 4.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Enbridge Inc Mtn 1.600% 10/04/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29250NBH7 Asset Minor Code 35	1,995,000.000	1,813,494.90 90.9020	1,994,900.25	- 181,405.35 - 181,405.35	1,994,900.25 - 181,405.35	5,054.00 1.76
Gazprom Oao Via Gaz 4.950% 2/06/28 Standard & Poors Rating: N/R Moodys Rating: WR 368266AT9 Asset Minor Code 35	823,000.000	246,900.00 30.0000	806,540.00	- 559,640.00 - 673,798.33	920,698.33 - 673,798.33	13,013.69 16.50
Gazprom Oao Via Gaz 4.950% 3/23/27 Standard & Poors Rating: N/R Moodys Rating: WR 368266AV4 Asset Minor Code 35	223,000.000	60,210.00 27.0000	219,097.50	- 158,887.50 - 187,808.37	248,018.37 - 187,808.37	2,116.97 18.33
Hsbc Holdings Plc 3.973% 5/22/30 Standard & Poors Rating: A- Moodys Rating: A3 404280CC1 Asset Minor Code 35	700,000.000	664,713.00 94.9590	700,000.00	- 35,287.00 - 108,416.00	773,129.00 - 108,416.00	695.28 4.18
Hsbc Hldgs Plc 0.976% 5/24/25 Standard & Poors Rating: A- Moodys Rating: A3 404280CS6 Asset Minor Code 35	1,370,000.000	1,292,855.30 94.3690	1,370,380.80	- 77,525.50 - 83,131.60	1,375,986.90 - 83,131.60	260.00 1.03
Ihs Markit Ltd 4.125% 8/01/23 Standard & Poors Rating: N/R Moodys Rating: WR 44962LAG2 Asset Minor Code 35	.000	.00 100.3690	.00	.00 - 15,227.30	.00 .00	.00 0.00
Ihs Markit Ltd 4.250% 5/01/29 Standard & Poors Rating: N/R Moodys Rating: WR 44962LAJ6 Asset Minor Code 35	.000	.00 97.1510	.00	.00 781.20	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Jbs Investments II 7.000% 1/15/26 Standard & Poors Rating: N/R Moodys Rating: WR 46650CAA7 Asset Minor Code 35	.000	.00 104.0000	.00	.00 - 16,315.00	.00 .00	.00 0.00
Lloyds Banking Group 4.582% 12/10/25 Standard & Poors Rating: BBB- Moodys Rating: A3 539439AM1 Asset Minor Code 35	1,500,000.000	1,507,590.00 100.5060	1,586,085.00	- 78,495.00 - 184,830.00	1,692,420.00 - 184,830.00	32,646.75 4.56
Lloyds Banking Group 3.511% 3/18/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 53944YAR4 Asset Minor Code 35	605,000.000	596,318.25 98.5650	605,000.00	- 8,681.75 - 8,681.75	605,000.00 - 8,681.75	4,307.31 3.56
MacQuarie Group Mtn 1.340% 1/12/27 Standard & Poors Rating: BBB+ Moodys Rating: A3 55608JAR9 Asset Minor Code 35	2,585,000.000	2,314,660.70 89.5420	2,586,759.60	- 272,098.90 - 246,841.65	2,561,502.35 - 246,841.65	13,374.50 1.50
Marb Bondco Plc 3.950% 1/29/31 Standard & Poors Rating: Bb+ Moodys Rating: N/A 566007AC4 Asset Minor Code 35	840,000.000	701,526.00 83.5150	839,100.00	- 137,574.00 - 105,932.40	807,458.40 - 105,932.40	11,244.33 4.73
Mexichem Sab De Cv 4.000% 10/04/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 59284BAF5 Asset Minor Code 35	990,000.000	946,311.30 95.5870	983,557.00	- 37,245.70 - 132,798.60	1,079,109.90 - 132,798.60	6,270.00 4.18
Mizuho Financial 3.261% 5/22/30 Standard & Poors Rating: A- Moodys Rating: A1 60687YBX6 Asset Minor Code 35	1,035,000.000	950,575.05 91.8430	1,035,000.00	- 84,424.95 - 84,424.95	1,035,000.00 - 84,424.95	9,281.62 3.55

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Morgan Stanely Mtn 2.511% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A1 61747YEH4 Asset Minor Code 35	595,000.000	511,331.10 85.9380	595,000.00	- 83,668.90 - 83,668.90	595,000.00 - 83,668.90	1,701.55 2.92
Nxp B V Nxp Funding 3.150% 5/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 62954HAC2 Asset Minor Code 35	.000	.00 94.4960	.00	.00 - 66,633.30	.00 .00	.00 0.00
Nationwide Mtn 1.53237% 2/16/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 63861VAG2 Asset Minor Code 35	2,300,000.000	2,230,701.00 96.9870	2,300,000.00	- 69,299.00 - 69,299.00	2,300,000.00 - 69,299.00	14,840.29 1.58
Nomura Holdings Inc 2.172% 7/14/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65535HAY5 Asset Minor Code 35	2,140,000.000	1,869,054.60 87.3390	2,140,000.00	- 270,945.40 - 270,945.40	2,140,000.00 - 270,945.40	17,688.53 2.49
Nordea Bk Abp Mtn 0.750% 8/28/25 Standard & Poors Rating: AA- Moodys Rating: Aa3 65559CAB7 Asset Minor Code 35	.000	.00 91.5340	.00	.00 3,837.75	.00 .00	.00 0.00
Orbia Advance Corp 1.875% 5/11/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 68560EAA6 Asset Minor Code 35	.000	.00 89.6250	.00	.00 - 11,747.45	.00 .00	.00 0.00
Panasonic Corp 2.679% 7/19/24 Standard & Poors Rating: A- Moodys Rating: Baa1 69832AAB2 Asset Minor Code 35	1,655,000.000	1,622,512.35 98.0370	1,655,000.00	- 32,487.65 - 125,233.85	1,747,746.20 - 125,233.85	16,257.07 2.73

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Petrobras Glbl Fin 6.750% 6/03/50 Standard & Poors Rating: Bb- Moodys Rating: Ba1 71647NBG3 Asset Minor Code 35	.000	.00 92.5000	.00	.00 - 12,305.00	.00 .00	.00 0.00
Govt Of Mexico 6.500% 3/13/27 Standard & Poors Rating: BBB Moodys Rating: Ba3 71654QCG5 Asset Minor Code 34	2,015,000.000	1,929,725.20 95.7680	2,166,512.57	- 236,787.37 - 236,787.37	2,166,512.57 - 236,787.37	28,377.92 6.79
Cooperatieve Mtn 3.649% 4/06/28 Standard & Poors Rating: A- Moodys Rating: A3 74977RDN1 Asset Minor Code 35	1,455,000.000	1,412,019.30 97.0460	1,455,000.00	- 42,980.70 - 42,980.70	1,455,000.00 - 42,980.70	8,111.42 3.76
Rogers Communication 3.000% 3/15/23 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 775109AW1 Asset Minor Code 33	1,265,000.000	1,265,126.50 100.0100	1,259,329.50	5,797.00 - 49,372.95	1,314,499.45 - 49,372.95	8,011.67 3.00
Royal Bk Scotland 3.073% 5/22/28 Standard & Poors Rating: BBB Moodys Rating: Baa1 780097BP5 Asset Minor Code 35	1,465,000.000	1,365,101.65 93.1810	1,465,000.00	- 99,898.35 - 179,447.85	1,544,549.50 - 179,447.85	1,125.49 3.30
Sk Hynix Inc 1.500% 1/19/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 78392BAB3 Asset Minor Code 35	.000	.00 91.0760	.00	.00 8,660.00	.00 .00	.00 0.00
Sands China Ltd 4.600% 8/08/23 Standard & Poors Rating: N/R Moodys Rating: WR 80007RAB1 Asset Minor Code 35	.000	.00 104.9700	.00	.00 - 27,650.40	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Sands China Ltd 5.125% 8/08/25 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 80007RAF2 Asset Minor Code 35	570,000.000	525,101.10 92.1230	569,504.10	- 44,403.00 - 112,153.20	637,254.30 - 112,153.20	9,169.48 5.56
Skymiles Ip Ltd 4.500% 10/20/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AA5 Asset Minor Code 35	630,000.000	628,494.30 99.7610	634,062.50	- 5,568.20 - 51,716.70	680,211.00 - 51,716.70	3,228.75 4.51
Skymiles Ip Ltd 4.750% 10/20/28 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AB3 Asset Minor Code 35	1,520,000.000	1,517,948.00 99.8650	1,624,760.00	- 106,812.00 - 147,512.00	1,665,460.00 - 147,512.00	8,222.78 4.76
Societe Generale 3.337% 1/21/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 83368RBJ0 Asset Minor Code 35	1,800,000.000	1,531,800.00 85.1000	1,800,643.50	- 268,843.50 - 268,843.50	1,800,643.50 - 268,843.50	22,024.20 3.92
Standard Chartered 1.822% 11/23/25 Standard & Poors Rating: BBB+ Moodys Rating: A3 853254CE8 Asset Minor Code 35	1,215,000.000	1,142,561.70 94.0380	1,215,000.00	- 72,438.30 - 72,438.30	1,215,000.00 - 72,438.30	491.94 1.94
Telefonica Emisiones 4.570% 4/27/23 Standard & Poors Rating: N/R Moodys Rating: WR 87938WAR4 Asset Minor Code 35	.000	.00 106.7170	.00	.00 - 136,561.10	.00 .00	.00 0.00
Teva Pharmaceuticals 3.150% 10/01/26 Standard & Poors Rating: Bb- Moodys Rating: Ba2 88167AAE1 Asset Minor Code 35	1,827,000.000	1,620,841.32 88.7160	1,593,567.50	27,273.82 - 101,087.91	1,721,929.23 - 101,087.91	9,591.75 3.55

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Teva Pharmaceutical 4.750% 5/09/27 Standard & Poors Rating: Bb- Moodys Rating: Ba2 88167AAP6 Asset Minor Code 35	410,000.000	380,045.40 92.6940	410,000.00	- 29,954.60 - 29,954.60	410,000.00 - 29,954.60	1,190.14 5.12
United Mexico 2.659% 5/24/31 Standard & Poors Rating: BBB Moodys Rating: Baa1 91087BAM2 Asset Minor Code 34	.000	.00 86.3360	.00	.00 109,368.56	.00 .00	.00 0.00
Vale Overseas 6.250% 8/10/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 91911TAP8 Asset Minor Code 35	1,015,000.000	1,091,835.50 107.5700	1,090,761.53	1,073.97 - 167,587.23	1,226,627.50 - 134,792.00	19,559.90 5.81
Weibo Corp 3.500% 7/05/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 948596AD3 Asset Minor Code 35	.000	.00 98.1580	.00	.00 - 38,073.75	.00 .00	.00 0.00
Total Foreign Issues	**60,753,000.000**	**56,041,102.92**	**61,349,226.80**	**- 5,308,123.88** **- 7,138,281.84**	**62,509,475.35** **- 6,468,372.43**	**462,678.95** **3.63**

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Government Issues			
F N M A #Bu2801 2.000% 11/01/51 3140M4DF2	1,430,000.000	1,432,904.69	1,358,925.98
F N M A #Fs0898 3.000% 2/01/52 3140XF7L9	3,565,000.000	3,583,103.52	3,436,082.30
F N M A #Ma4378 2.000% 6/01/51 31418D2L5	483,799.700	489,733.80	446,682.62
F N M A #Ma4570 2.000% 2/01/42 31418ECG3	2,695,000.000	2,593,816.40	2,497,977.38
F N M A Tba 30Yr 2.500% 6/15/51 01F022667	1,800,000.000	1,865,250.00	1,864,828.13
F N M A Tba 30Yr 2.500% 7/15/51 01F022675	1,800,000.000	1,860,679.69	1,858,500.00
Total US Government Issues	**11,773,799.700**	**11,825,488.10**	**11,462,996.41**
Corporate Issues			
Arbor Multifamily 3.29344% 12/15/54 03882LAJ9	1,295,000.000	1,332,248.09	1,263,839.06
Capital One Multi 2.45567% 7/15/30 14041NFX4	1,720,000.000	1,719,206.22	1,724,031.25
Carmax Auto Own Tr 1.030% 4/15/27 14317JAE7	1,610,000.000	1,545,600.00	1,502,582.81
Citigroup Commercial 2.717% 1/15/53 17328RAZ2	230,000.000	246,028.13	212,183.98
First Key Homes 1.53936% 8/17/28 33767WAA1	395,000.000	394,997.67	377,823.55
G N M A Gtd Remic 1.000% 6/20/51 38382TWV2	1,670,000.000	1,608,092.58	1,644,707.61

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Hertz Vehicle 1.560% 12/25/25 42806MAB5	830,000.000	829,923.14	824,293.75
Hertz Vehicle Fin 1.680% 12/25/27 42806MAE9	1,290,000.000	1,289,799.15	1,270,599.61
Occidental Petroleum 3.500% 8/15/29 674599CS2	1,640,000.000	1,664,725.00	1,644,100.00
Onemain Financial 3.875% 9/15/28 682691AC4	735,000.000	735,000.00	610,037.50
Performance Food Co 4.250% 8/01/25 71376LAE0	675,000.000	675,000.00	613,262.50
S P Global Inc 4.125% 8/01/23 78409VAU8	635,000.000	633,139.45	657,028.15
S P Global Inc 4.250% 5/01/29 78409VAZ7	930,000.000	924,624.60	951,362.10
Wec Energy 2.200% 12/15/28 92939UAG1	1,540,000.000	1,536,319.40	1,381,380.00
Total Corporate Issues	**15,195,000.000**	**15,134,703.43**	**14,677,231.87**
Miscellaneous			
Options, Futures & Forwards			
Cbt 5-Yr Tnote, Bnd 03 22 3/18/22 9MWFFIQ69	- 141.000	.00	.00
Cbt 5-Yr Tnote, Bnd, 09 21 9/17/21 9MWFFHQ38	- 59.000	.00	.00
US Ultra 10Yr Mar 22 3/18/22 9MWFFIR92	- 10.000	.00	.00
US Ultra 10Yr Note Dec 21 12/17/21 9MWFFIA66	- 98.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION		SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Ultra 10Yr Note Jun 22 9MWFFIZ85	6/21/22	- 65.000	.00	.00
US 10Yr Not (Cbt) Mar22 9MWFFIO46	3/23/22	- 19.000	.00	.00
US 10Yr Note (Cbt) Mar22 9MWFFIP86	3/22/22	21.000	.00	.00
US 10Yr Note (Cbt)Dec21 9MWFFIB65	12/17/21	80.000	.00	.00
US 10Yr Note (Cbt)Dec21 9MWFFIB73	12/17/21	- 20.000	.00	.00
US 10Yr Note Mar 22 9MWFFIN39	3/18/22	- 66.000	.00	.00
US 10Yr Ultra Fut Mar22 9MWFFIP11	3/23/22	- 94.000	.00	.00
US 2Yr Note (Cbt) Dec21 9MWFFIB81	12/17/21	288.000	.00	.00
US 2Yr Note Mar 22 9MWFFIN47	3/18/22	252.000	.00	.00
US 5Yr Note (Cbt) Dec21 9MWFFIB16	1/01/21	- 130.000	.00	.00
US 5Yr Note (Cbt) Dec21 9MWFFIB57	12/17/21	- 37.000	.00	.00
US 5Yr Note (Cbt) Jun22 9MWFFIZ44	7/01/22	- 85.000	.00	.00
US 5Yr Note (Cbt) Mar22 9MWFFIM63	4/01/22	- 131.000	.00	.00
Total Options, Futures & Forwards		**- 314.000**	**.00**	**.00**
Total Miscellaneous		**- 314.000**	**.00**	**.00**

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Total Assets	**26,968,485.700**	**26,960,191.53**	**26,140,228.28**

Laborers Annuity Plan for Northern California
EIN: 94-6277608 **Plan Number: 002**
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							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**586,110,232.28**		
	COMPARATIVE VALUE (5%)				**29,305,511.61**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V542 - First Am Treas Ob Fd Cl Z							
07/16/2021	S	- 29,801,172.820	1.0000		29,801,173 *	29,801,173	
04/13/2022	B	59,340,470.230	1.0000		- 59,340,470 *	59,340,470	
04/13/2022	S	- 98,913,343.900	1.0000		98,913,344 *	98,913,344	
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/29/2021	S	- 50,000,000.000	1.0026		50,128,906 *	49,721,349	407,557
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
07/29/2021	S	- 33,880,000.000	.9992		33,852,208 *	33,844,965	7,243
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
07/29/2021	B	29,570,000.000	.9984		- 29,522,579 *	29,522,579	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
07/29/2021	B	50,000,000.000	.9947		- 49,733,857 *	49,733,857	
10/28/2021	S	- 50,000,000.000	.9759		48,792,969 *	49,724,232	- 931,263
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
10/28/2021	S	- 35,715,000.000	.9717		34,704,935 *	35,512,895	- 807,960
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
10/28/2021	B	33,840,000.000	.9948		- 33,663,189 *	33,663,189	
01/28/2022	S	- 40,415,000.000	.9747		39,391,995 *	40,280,697	- 888,702

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
10/28/2021	B	48,530,000.000	.9978		- 48,424,483 *	48,424,483	
01/28/2022	S	- 50,000,000.000	.9772		48,859,375 *	49,818,121	- 958,746
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
02/14/2022	S	- 31,980,000.000	.9450		30,221,100 *	31,368,388	- 1,147,288
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
01/28/2022	B	38,385,000.000	.9985		- 38,328,932 *	38,328,932	
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
02/14/2022	B	30,355,000.000	.9895		- 30,037,140 *	30,037,140	
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
04/28/2022	B	30,115,000.000	.9947		- 29,954,592 *	29,954,592	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
01/28/2022	B	49,395,000.000	.9939		- 49,094,467 *	49,094,467	
04/28/2022	S	- 32,735,000.000	.9389		30,733,817 *	32,527,939	- 1,794,122
GRAND TOTAL				**0**	**813,499,531**	**819,612,812**	**- 6,113,281**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Broker: Amherst Pierpont Securities

Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
07/29/2021	S	- 23,177,000.000	1.0163		23,553,626	23,083,533	470,093
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
07/29/2021	B	22,560,000.000	.9973		- 22,499,571	22,499,571	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
08/25/2021	S	- 1,005,000.000	.9906		995,539	999,706	- 4,167
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
11/12/2021	B	27,650,000.000	.9839		- 27,204,497	27,204,497	
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
11/12/2021	S	- 28,510,000.000	.9747		27,788,341	28,289,601	- 501,261
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
04/29/2022	B	24,710,000.000	.9970		- 24,634,712	24,634,712	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
04/29/2022	S	- 26,695,000.000	.9277		24,764,826	26,623,741	- 1,858,915
Total For Amherst Pierpont Securities				**0**	**151,441,112**	**153,335,361**	**- 1,894,250**
Broker: BofA Securities, Inc./Fxd Inc							
Issue: 01F022675 - F N M A Tba 30Yr 2.500% 7/15/51							
06/02/2021	B	1,800,000.000	1.0337		- 1,860,680	1,860,680	
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
06/03/2021	S	- 1,445,000.000	.9966		1,440,033	1,436,463	3,570
Issue: 150190AF3 - Cedar Fair L P 5.500% 5/01/25							
06/07/2021	S	- 779,000.000	1.0438		813,081	779,000	34,081
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
06/07/2021	B	1,130,000.000	1.0000		- 1,130,000	1,130,000	
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
06/10/2021	B	1,985,000.000	1.0094		- 2,003,609	2,003,609	
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
06/10/2021	B	390,000.000	1.3830		- 539,388	539,388	
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
06/10/2021	B	295,000.000	1.3893		- 409,854	409,854	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
06/11/2021	B	200,000.000	1.3844		- 276,883	276,883	
Issue: 01F022675 - F N M A Tba 30Yr 2.500% 7/15/51							
06/24/2021	S	- 1,800,000.000	1.0325		1,858,500	1,860,680	- 2,180
Issue: 912810SU3 - U S Treasury Bd 1.875% 2/15/51							
07/09/2021	S	- 605,000.000	.9737		589,071	540,152	48,920
Issue: 91282CBV2 - U S Treasury Nt 0.375% 4/15/24							
07/14/2021	S	- 20,200,000.000	.9996		20,192,109	20,202,342	- 10,233
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
07/14/2021	B	18,550,000.000	.9980		- 18,512,245	18,512,245	
Issue: 636180BR1 - National Fuel Gas Co 2.950% 3/01/31							
07/15/2021	B	150,000.000	1.0233		- 153,498	153,498	
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
07/29/2021	B	29,570,000.000	.9984		- 29,522,579 *	29,522,579	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
07/29/2021	B	50,000,000.000	.9947		- 49,733,857 *	49,733,857	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
07/29/2021	B	4,340,000.000	.9947		- 4,316,899	4,316,899	
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/29/2021	S	- 7,000,000.000	1.0026		7,018,047	6,960,989	57,058
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/29/2021	S	- 50,000,000.000	1.0026		50,128,906 *	49,721,349	407,557
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
07/29/2021	S	- 33,880,000.000	.9992		33,852,208 *	33,844,965	7,243
Issue: 55400EAA7 - Mvw 2020 1 LLC 1.740% 10/20/37							
08/02/2021	S	- 534,590.610	1.0144		542,296	534,527	7,769
Issue: 912796H77 - U S Treasury Bill 11/26/21							
08/05/2021	B	3,725,000.000	.9999		- 3,724,467	3,724,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 205887CG5 - Conagra Brands Inc 0.500% 8/11/23							
08/09/2021	B	2,290,000.000	.9981		- 2,285,695	2,285,695	
Issue: 94990DAA4 - Wells Fargo 3.7487% 6/15/36							
08/18/2021	B	110,000.000	1.1200		- 123,204	123,204	
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
08/19/2021	S	- 1,570,000.000	.9986		1,567,854	1,566,420	1,434
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
08/24/2021	S	- 5,000.000	.8825		4,413	5,000	- 588
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
08/25/2021	S	- 180,000.000	.8800		158,400	180,000	- 21,600
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
08/26/2021	S	- 180,000.000	.8800		158,400	180,000	- 21,600
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
08/31/2021	B	150,000.000	1.1518		- 172,775	172,775	
Issue: 29245JAM4 - Empresa Nacional Del 3.450% 9/16/31							
09/09/2021	B	550,000.000	.9965		- 548,064	548,064	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
09/16/2021	B	13,360,000.000	.9998		- 13,357,913	13,357,913	
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
09/21/2021	S	- 185,000.000	.9075		167,888	185,000	- 17,113
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
09/21/2021	S	- 160,000.000	.9150		146,400	160,000	- 13,600
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
10/05/2021	S	- 870,000.000	.9749		848,182	865,233	- 17,051
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
10/12/2021	B	100,000.000	1.0253		- 102,527	102,527	
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
10/14/2021	S	- 17,145,000.000	.9949		17,057,936	17,110,105	- 52,169

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
10/14/2021	B	15,670,000.000	.9999		- 15,668,920	15,668,920	
Issue: 61772BAA1 - Morgan Stanley 0.731% 4/05/24							
10/14/2021	S	- 1,585,000.000	1.0012		1,586,965	1,585,000	1,965
Issue: 06051GKD0 - Bk Of America Corp 2.572% 10/20/32							
10/15/2021	B	835,000.000	1.0000		- 835,000	835,000	
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
10/15/2021	S	- 880,000.000	.9707		854,219	875,179	- 20,960
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
10/15/2021	B	190,000.000	1.1273		- 214,179	214,179	
Issue: 58552NAA7 - Mello Warehouse 1.41786% 4/25/55							
10/19/2021	B	730,000.000	1.0025		- 731,825	731,825	
Issue: 65246PAA9 - Newrez Warehouse 1.41786% 5/25/55							
10/19/2021	S	- 730,000.000	1.0028		732,053	730,000	2,053
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
10/21/2021	S	- 2,505,000.000	.9949		2,492,181	2,504,827	- 12,646
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
10/25/2021	B	2,000,000.000	.9624		- 1,924,844	1,924,844	
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
10/28/2021	S	- 20,830,000.000	.9944		20,713,645	20,796,596	- 82,951
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
10/28/2021	S	- 1,735,000.000	.9759		1,693,116	1,725,431	- 32,315
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
10/28/2021	S	- 50,000,000.000	.9759		48,792,969 *	49,724,232	- 931,263
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
10/28/2021	S	- 35,715,000.000	.9717		34,704,935 *	35,512,895	- 807,960
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
10/28/2021	B	18,210,000.000	.9972		- 18,158,222	18,158,222	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
10/28/2021	B	48,530,000.000	.9978		- 48,424,483 *	48,424,483	
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
10/28/2021	B	33,840,000.000	.9948		- 33,663,189 *	33,663,189	
Issue: 43732VAT3 - Home Partners Of 1.901% 12/17/26							
11/01/2021	B	2,360,000.000	.0000		- 2,359,950	2,359,950	
Issue: 43732VAA4 - Home Partners Of 2.302% 12/17/26							
11/01/2021	B	955,000.000	.0000		- 954,991	954,991	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
11/01/2021	B	12,720,000.000	.9978		- 12,691,678	12,691,678	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
11/17/2021	S	- 1,540,000.000	.9977		1,536,391	1,535,621	769
Issue: 42806MAB5 - Hertz Vehicle 1.560% 12/25/25							
11/22/2021	S	- 830,000.000	.9931		824,294	829,923	- 5,629
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
12/08/2021	B	680,000.000	.9936		- 675,670	675,670	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
12/08/2021	B	910,000.000	.9935		- 904,064	904,064	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
12/15/2021	B	1,835,000.000	.9943		- 1,824,606	1,824,606	
Issue: 36186CBY8 - Gmac Inc Sr Nt 8.000% 11/01/31							
01/12/2022	S	- 350,000.000	1.3760		481,586	472,907	8,679
Issue: 36186CBY8 - Gmac Inc Sr Nt 8.000% 11/01/31							
01/13/2022	S	- 320,000.000	1.3807		441,837	432,372	9,465
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
01/14/2022	S	- 21,325,000.000	.9864		21,035,113	21,283,985	- 248,872
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/14/2022	B	19,425,000.000	.9978		- 19,383,022	19,383,022	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 58550LAA3 - Mello Warehouse 1.36786% 2/25/55							
01/19/2022	B	105,000.000	.9963		- 104,606	104,606	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
01/28/2022	S	- 15,455,000.000	.9876		15,263,624	15,405,880	- 142,256
Issue: 91282CDV0 - U S Treasury Nt 0.875% 1/31/24							
01/28/2022	B	13,510,000.000	.9941		- 13,430,934	13,430,934	
Issue: 02530WAG9 - American Cr Ac Rec 2.460% 3/13/28							
02/02/2022	B	105,000.000	.9994		- 104,934	104,934	
Issue: 693475AZ8 - Pnc Financial 2.550% 1/22/30							
02/07/2022	S	- 660,000.000	.9880		652,067	658,152	- 6,085
Issue: 14317JAE7 - Carmax Auto Own Tr 1.030% 4/15/27							
02/10/2022	B	1,610,000.000	.9600		- 1,545,600	1,545,600	
Issue: 694308KA4 - Pacific Gas Elec Co 3.250% 2/16/24							
02/16/2022	B	1,310,000.000	.9996		- 1,309,528	1,309,528	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/23/2022	S	- 1,495,000.000	.9808		1,466,326	1,485,544	- 19,217
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
03/08/2022	B	300,000.000	1.0020		- 300,586	300,586	
Issue: 58551VAA0 - Mello Warehouse 1.46786% 11/25/53							
03/09/2022	B	910,000.000	.9972		- 907,441	907,441	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/09/2022	S	- 965,000.000	.9823		947,886	958,896	- 11,010
Issue: 53944YAR4 - Lloyds Banking Group 3.511% 3/18/26							
03/11/2022	B	605,000.000	1.0000		- 605,000	605,000	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/14/2022	S	- 1,820,000.000	.9720		1,769,097	1,808,488	- 39,391
Issue: 59217GEW5 - Metropolitan Mtn 2.800% 3/21/25							
03/14/2022	B	1,365,000.000	.9991		- 1,363,785	1,363,785	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71376LAE0 - Performance Food Co 4.250% 8/01/25							
03/15/2022	S	- 30,000.000	.9050		27,150	30,000	- 2,850
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/18/2022	S	- 3,590,000.000	.9695		3,480,477	3,567,292	- 86,815
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
03/24/2022	S	- 2,295,000.000	.9666		2,218,440	2,289,174	- 70,734
Issue: 69346VAA7 - Performance Food 5.500% 10/15/27							
03/24/2022	S	- 285,000.000	.9950		283,575	273,123	10,452
Total For BofA Securities, Inc./Fxd Inc				**0**	**605,402,864**	**607,478,936**	**- 2,076,073**
Broker: Chasus33 Jp Morgan Ny							
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
06/07/2021	S	- 1,095,000.000	1.0020		1,097,181	1,089,500	7,681
Issue: 36261XAE5 - Gls Auto Rec Tr 1.080% 6/15/26							
06/08/2021	B	805,000.000	.0000		- 804,988	804,988	
Issue: 36261XAG0 - Gls Auto Rec Tr 1.420% 4/15/27							
06/08/2021	B	640,000.000	.9998		- 639,895	639,895	
Issue: 06051GJE0 - Bank Amer Corp Mtn 2.676% 6/19/41							
06/10/2021	S	- 400,000.000	.9578		383,120	414,680	- 31,560
Issue: 03881VAN9 - Arbor Mtf Mtg 2.7004% 6/30/53							
06/10/2021	B	1,180,000.000	1.0300		- 1,215,399	1,215,399	
Issue: 30227FAA8 - Extended Stay 1.634% 7/15/38							
06/24/2021	B	1,445,000.000	1.0000		- 1,445,000	1,445,000	
Issue: 46649XAA5 - Jp Morgan Chase 4.1283% 7/05/31							
06/24/2021	S	- 1,275,000.000	1.0612		1,352,994	1,324,256	28,738
Issue: 46592TAC7 - Jp Morgan Mortgage 2.500% 12/25/51							
06/24/2021	B	1,800,000.000	1.0130		- 1,823,344	1,823,344	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 41975AAA0 - Hawaii Hotel Trust 1.705% 5/15/38							
06/30/2021	S	- 710,000.000	1.0043		713,023	705,159	7,864
Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37							
06/30/2021	B	110,000.000	1.0907		- 119,973	119,973	
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
07/12/2021	S	- 1,855,000.000	1.0102		1,873,912	1,847,519	26,393
Issue: 912796F46 - U S Treasury Bill 9/16/21							
07/15/2021	B	16,110,000.000	.9999		- 16,108,890	16,108,890	
Issue: 38382Q4C1 - G N M A Gtd Remic 1.000% 7/20/50							
08/03/2021	S	- 131,415.200	9.9731		1,310,620	130,471	1,180,149
Issue: 38382TWV2 - G N M A Gtd Remic 1.000% 6/20/51							
08/04/2021	S	- 1,651,747.600	.9847		1,626,455	1,590,517	35,938
Issue: 674599CS2 - Occidental Petroleum 3.500% 8/15/29							
08/16/2021	B	450,000.000	.9975		- 448,875	448,875	
Issue: 91282CBG5 - U S Treasury Nt 0.125% 1/31/23							
08/19/2021	B	15,550,000.000	.9998		- 15,546,355	15,546,355	
Issue: 674599CS2 - Occidental Petroleum 3.500% 8/15/29							
08/25/2021	B	160,000.000	1.0100		- 161,600	161,600	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
08/31/2021	B	10,000,000.000	.9932		- 9,931,641	9,931,641	
Issue: 912796F46 - U S Treasury Bill 9/16/21							
08/31/2021	S	- 7,000,000.000	.0000		6,999,533	6,999,533	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/14/2021	S	- 1,220,000.000	.9930		1,211,422	1,213,271	- 1,849
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
09/27/2021	S	- 640,000.000	.9780		625,950	636,494	- 10,544
Issue: 448579AN2 - Hyatt Hotels Corp 1.800% 10/01/24							
09/27/2021	B	3,540,000.000	.9999		- 3,539,788	3,539,788	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03882KAJ1 - Arbor Multifamily 2.5747% 10/15/54							
09/27/2021	B	1,080,000.000	1.0300		- 1,112,398	1,112,398	
Issue: 912796G60 - U S Treasury Bill 10/21/21							
09/29/2021	S	- 11,740,000.000	.0000		11,738,913	11,738,913	
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
09/29/2021	S	- 3,380,000.000	.9978		3,372,606	3,374,580	- 1,973
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/29/2021	S	- 2,095,000.000	.9828		2,058,910	2,083,445	- 24,535
Issue: 88167AAP6 - Teva Pharmaceutical 4.750% 5/09/27							
11/02/2021	B	975,000.000	1.0000		- 975,000	975,000	
Issue: 03882KAJ1 - Arbor Multifamily 2.5747% 10/15/54							
11/10/2021	S	- 100,000.000	1.0298		102,977	103,000	- 23
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
11/26/2021	B	10,000,000.000	.9960		- 9,959,766	9,959,766	
Issue: 92939UAG1 - Wec Energy 2.200% 12/15/28							
12/06/2021	B	1,540,000.000	.9976		- 1,536,319	1,536,319	
Issue: 36263DAC1 - Gls Auto Rec Tr 1.940% 10/15/27							
12/07/2021	B	1,065,000.000	.9998		- 1,064,768	1,064,768	
Issue: 9128285W6 - U S Treasury I P 0.84873% 1/15/29							
12/08/2021	S	- 2,787,046.400	1.1549		3,218,821	2,833,771	385,050
Issue: 46653PAF4 - Jp Morgan Mortgage 2.500% 10/25/51							
12/15/2021	S	- 1,140,307.440	1.0100		1,151,711	1,171,844	- 20,134
Issue: 46654VAA1 - Jp Morgan Mortgage 2.5195% 5/25/52							
12/22/2021	B	1,300,000.000	.0000		- 1,299,999	1,299,999	
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/01/2022	B	14,990,000.000	.9907		- 14,850,640	14,850,640	
Issue: 05608RAA3 - Bx Trust 1.4531% 10/15/36							
02/03/2022	B	880,000.000	.9963		- 876,700	876,700	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78403DAT7 - SBA Tower Trust 1.631% 5/15/51							
02/03/2022	S	- 2,840,000.000	.9649		2,740,316	2,828,665	- 88,349
Issue: 03882LAJ9 - Arbor Multifamily 3.29344% 12/15/54							
02/08/2022	B	1,295,000.000	1.0288		- 1,332,248	1,332,248	
Issue: 63861VAG2 - Nationwide Mtn 1.53237% 2/16/28							
02/09/2022	B	2,300,000.000	1.0000		- 2,300,000	2,300,000	
Issue: 3133KYWH8 - F H L M C #Rb5148 2.000% 2/01/42							
02/24/2022	B	1,780,000.000	.9646		- 1,717,005	1,717,005	
Issue: 3140XF7L9 - F N M A #Fs0898 3.000% 2/01/52							
02/24/2022	B	3,565,000.000	1.0051		- 3,583,104	3,583,104	
Issue: 03882KAJ1 - Arbor Multifamily 2.5747% 10/15/54							
03/07/2022	S	- 405,000.000	.9768		395,603	417,149	- 21,546
Issue: 46593FAD4 - J.P. Morgan Mtg 3.000% 9/25/52							
03/25/2022	B	1,250,000.000	.9391		- 1,173,828	1,173,828	
Total For Chasus33 Jp Morgan Ny				**0**	**135,541,590**	**134,070,290**	**1,471,300**
Broker: Citadel Securities LLC							
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/07/2021	S	- 940,000.000	1.0048		944,553	939,849	4,704
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/10/2021	S	- 110,000.000	1.0175		111,925	109,982	1,943
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
06/29/2021	S	- 1,190,000.000	.9946		1,183,632	1,182,970	662
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/30/2021	B	4,500,000.000	1.0166		- 4,574,883	4,574,883	
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/01/2021	S	- 405,000.000	.9943		402,706	402,607	99

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
07/06/2021	S	- 2,150,000.000	1.0105		2,172,592	2,141,330	31,262
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
07/09/2021	B	5,470,000.000	1.0254		- 5,609,100	5,609,100	
Issue: 912796F46 - U S Treasury Bill 9/16/21							
07/21/2021	B	4,250,000.000	.9999		- 4,249,752	4,249,752	
Issue: 912796G60 - U S Treasury Bill 10/21/21							
07/30/2021	B	7,390,000.000	.9999		- 7,389,220	7,389,220	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
08/16/2021	S	- 1,250,000.000	.9944		1,243,018	1,243,416	- 398
Issue: 912796G60 - U S Treasury Bill 10/21/21							
08/19/2021	B	4,350,000.000	.9999		- 4,349,693	4,349,693	
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/25/2021	B	1,175,000.000	1.0274		- 1,207,221	1,207,221	
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/27/2021	S	- 22,090,000.000	1.0306		22,766,593	22,525,002	241,591
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
08/27/2021	B	21,920,000.000	.9944		- 21,796,700	21,796,700	
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
08/30/2021	B	1,500,000.000	.9994		- 1,499,121	1,499,121	
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
08/30/2021	B	10,000,000.000	.9942		- 9,942,188	9,942,188	
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
09/09/2021	S	- 1,020,000.000	.9954		1,015,338	1,014,412	927
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
09/13/2021	S	- 1,405,000.000	.9995		1,404,232	1,402,140	2,091
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/13/2021	S	- 2,215,000.000	.9918		2,196,830	2,202,783	- 5,953

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
09/15/2021	S	- 985,000.000	.9948		979,921	981,731	- 1,809
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/22/2021	S	- 1,965,000.000	.9907		1,946,655	1,954,162	- 7,507
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
10/27/2021	S	- 1,545,000.000	.9947		1,536,853	1,542,522	- 5,670
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
11/16/2021	S	- 1,535,000.000	.9972		1,530,743	1,530,635	107
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
11/26/2021	B	6,000,000.000	.9972		- 5,983,125	5,983,125	
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
12/20/2021	B	6,500,000.000	1.0049		- 6,531,992	6,531,992	
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
01/11/2022	S	- 1,190,000.000	.9666		1,150,256	1,170,826	- 20,571
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/19/2022	S	- 2,035,000.000	.9934		2,021,566	2,030,602	- 9,037
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
01/20/2022	B	935,000.000	.9591		- 896,760	896,760	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/26/2022	B	4,000,000.000	.9804		- 3,921,719	3,921,719	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/28/2022	S	- 2,010,000.000	.9772		1,964,147	2,002,688	- 38,542
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/28/2022	S	- 50,000,000.000	.9772		48,859,375 *	49,818,121	- 958,746
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
01/28/2022	S	- 40,415,000.000	.9747		39,391,995 *	40,280,697	- 888,702
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
01/28/2022	B	49,395,000.000	.9939		- 49,094,467 *	49,094,467	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
01/28/2022	B	38,385,000.000	.9985		- 38,328,932 *	38,328,932	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/03/2022	B	2,610,000.000	.9925		- 2,590,527	2,590,527	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/08/2022	S	- 950,000.000	.9879		938,533	948,465	- 9,932
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
02/14/2022	S	- 31,980,000.000	.9450		30,221,100 *	31,368,388	- 1,147,288
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
02/14/2022	B	30,355,000.000	.9895		- 30,037,140 *	30,037,140	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/16/2022	S	- 1,120,000.000	.9825		1,100,400	1,118,191	- 17,791
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/23/2022	S	- 1,990,000.000	.9818		1,953,854	1,977,413	- 23,559
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
04/12/2022	S	- 5,000,000.000	.9463		4,731,445	4,968,373	- 236,928
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
04/28/2022	B	30,115,000.000	.9947		- 29,954,592 *	29,954,592	
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
04/28/2022	B	9,965,000.000	.9973		- 9,938,575	9,938,575	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
04/28/2022	S	- 32,735,000.000	.9389		30,733,817 *	32,527,939	- 1,794,122
Issue: 91282CDV0 - U S Treasury Nt 0.875% 1/31/24							
04/28/2022	S	- 11,525,000.000	.9711		11,191,855	11,457,551	- 265,696
Total For Citadel Securities LLC				**0**	**451,589,641**	**456,738,502**	**- 5,148,865**

Broker: Goldus33 Goldman Sachs Ny

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 655664AW0 - Nordstrom Inc 4.250% 8/01/31							
06/03/2021	B	75,000.000	1.0147		- 76,100	76,100	
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
06/10/2021	B	290,000.000	1.3845		- 401,491	401,491	
Issue: 655664AS9 - Nordstrom Inc 4.000% 3/15/27							
06/16/2021	B	610,000.000	1.0400		- 634,400	634,400	
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
06/24/2021	B	1,315,000.000	.9979		- 1,312,278	1,312,278	
Issue: 36262CAB6 - Gs Mortgage Backed 2.500% 1/25/52							
07/20/2021	B	785,000.000	1.0178		- 798,983	798,983	
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/20/2021	B	1,900,000.000	1.0041		- 1,907,867	1,907,867	
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
07/30/2021	B	5,200,000.000	1.0365		- 5,389,719	5,389,719	
Issue: 682691AC4 - Onemain Financial 3.875% 9/15/28							
08/04/2021	B	735,000.000	1.0000		- 735,000	735,000	
Issue: 345397B77 - Ford Motor Credit 2.700% 8/10/26							
08/05/2021	B	635,000.000	1.0000		- 635,000	635,000	
Issue: 70932MAA5 - Pennymac Finl Svcs 5.375% 10/15/25							
08/20/2021	S	- 100,000.000	1.0325		103,250	101,875	1,375
Issue: 70932MAA5 - Pennymac Finl Svcs 5.375% 10/15/25							
08/23/2021	S	- 105,000.000	1.0338		108,544	106,969	1,575
Issue: 70932MAA5 - Pennymac Finl Svcs 5.375% 10/15/25							
08/25/2021	S	- 915,000.000	1.0325		944,738	932,156	12,581
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
08/31/2021	B	8,000,000.000	.9949		- 7,959,375	7,959,375	
Issue: 12530MAA3 - Cf Hoppolyta Issue 1.57493% 7/15/60							
09/23/2021	S	- 588,248.410	1.0130		595,923	590,148	5,776

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12530MAG0 - Cf Hippolyta 1.93339% 3/15/61							
09/23/2021	B	840,049.700	1.0057		- 844,841	844,841	
Issue: 56585ABD3 - Marathon Petroleum 3.800% 4/01/28							
09/29/2021	B	875,000.000	1.0984		- 961,074	961,074	
Issue: 00774MAP0 - Aercap Ireland L P 4.500% 9/15/23							
09/29/2021	B	3,525,000.000	1.0665		- 3,759,272	3,759,272	
Issue: 636180BR1 - National Fuel Gas Co 2.950% 3/01/31							
09/29/2021	B	960,000.000	1.0135		- 972,979	972,979	
Issue: 38141GYM0 - Goldman Sachs 1.948% 10/21/27							
10/18/2021	B	1,005,000.000	1.0000		- 1,005,000	1,005,000	
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
10/27/2021	S	- 3,815,000.000	.9947		3,794,882	3,808,882	- 14,000
Issue: 46188BAB8 - Invitation Homes L P 2.300% 11/15/28							
11/01/2021	B	660,000.000	.9998		- 659,868	659,868	
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
12/06/2021	S	- 1,610,000.000	.9998		1,609,748	1,602,144	7,604
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/07/2022	S	- 1,055,000.000	.9820		1,035,961	1,052,563	- 16,602
Issue: 12530MAA3 - Cf Hoppolyta Issue 1.57493% 7/15/60							
01/19/2022	B	188,703.220	.9819		- 185,290	185,290	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/07/2022	B	495,000.000	.9873		- 488,735	488,735	
Issue: 12530MAG0 - Cf Hippolyta 1.93339% 3/15/61							
02/16/2022	B	106,095.590	.9411		- 99,846	99,846	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
03/04/2022	B	130,000.000	1.0033		- 130,432	130,432	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
03/04/2022	B	190,000.000	1.0032		- 190,616	190,616	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12687GAA7 - Cablevision L P 3.875% 9/15/27							
03/07/2022	S	- 200,000.000	.9225		184,500	198,365	- 13,865
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
03/07/2022	B	195,000.000	.9988		- 194,764	194,764	
Issue: 12687GAA7 - Cablevision L P 3.875% 9/15/27							
03/08/2022	S	- 210,000.000	.9200		193,200	208,284	- 15,084
Issue: 12687GAA7 - Cablevision L P 3.875% 9/15/27							
03/09/2022	S	- 205,000.000	.9225		189,113	203,325	- 14,212
Issue: 55903VAG8 - Magallanes Inc 3.755% 3/15/27							
03/09/2022	B	910,000.000	1.0000		- 910,000	910,000	
Issue: 68560EAA6 - Orbia Advance Corp 1.875% 5/11/26							
03/11/2022	S	- 1,040,000.000	.9430		980,720	1,038,866	- 58,146
Issue: 68560EAA6 - Orbia Advance Corp 1.875% 5/11/26							
03/29/2022	S	- 665,000.000	.9363		622,606	664,275	- 41,669
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
04/06/2022	S	- 2,385,000.000	.9111		2,172,959	2,419,924	- 246,965
Issue: 03882LAJ9 - Arbor Multifamily 3.29344% 12/15/54							
04/06/2022	S	- 1,295,000.000	.9759		1,263,839	1,332,248	- 68,409
Issue: 00774MAV7 - Aercap Ireland 2.450% 10/29/26							
04/11/2022	S	- 590,000.000	.9070		535,154	589,009	- 53,855
Issue: 25389JAR7 - Digital Realty Trust 3.700% 8/15/27							
04/11/2022	S	- 575,000.000	.9888		568,554	575,274	- 6,719
Issue: 09659W2K9 - Bnp Paribas Mtn 3.052% 1/13/31							
04/11/2022	S	- 585,000.000	.9012		527,173	585,000	- 57,827
Issue: 00724PAC3 - Adobe Inc 2.150% 2/01/27							
04/11/2022	S	- 610,000.000	.9529		581,275	609,604	- 28,328
Issue: 200447AH3 - Comision Mexico 3.348% 2/09/31							
04/11/2022	S	- 620,000.000	.8480		525,760	608,670	- 82,910

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02209SBD4 - Altria Group Inc 4.800% 2/14/29							
04/11/2022	S	- 185,000.000	1.0165		188,047	184,476	3,571
Issue: 38141GYA6 - Goldman Sachs Group 1.431% 3/09/27							
04/11/2022	S	- 820,000.000	.9048		741,936	820,000	- 78,064
Issue: 04685A3D1 - Athene Global Mtn 1.730% 10/02/26							
04/11/2022	S	- 600,000.000	.8923		535,386	600,000	- 64,614
Issue: 59217GEW5 - Metropolitan Mtn 2.800% 3/21/25							
04/11/2022	S	- 550,000.000	.9830		540,656	549,511	- 8,855
Issue: 12530MAG0 - Cf Hippolyta 1.93339% 3/15/61							
04/12/2022	B	101,273.060	.9222		- 93,397	93,397	
Issue: 17328RAZ2 - Citigroup Commercial 2.717% 1/15/53							
04/19/2022	S	- 230,000.000	.9225		212,184	246,028	- 33,844
Issue: 237194AL9 - Darden Restaurants 3.850% 5/01/27							
05/03/2022	S	- 105,000.000	.9832		103,236	104,955	- 1,719
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
05/18/2022	B	10,800,000.000	.9968		- 10,765,828	10,765,828	
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
05/24/2022	S	- 1,345,000.000	1.0004		1,345,578	1,337,812	7,766
Total For Goldus33 Goldman Sachs Ny				**0**	**61,317,077**	**62,182,518**	**- 865,439**
Broker: Jcsius33 Hsbc Secs USA Ny							
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/03/2021	S	- 65,000.000	.9998		64,985	64,990	- 5
Issue: 91282CBV2 - U S Treasury Nt 0.375% 4/15/24							
06/30/2021	B	7,000,000.000	.9988		- 6,991,523	6,991,523	
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
07/09/2021	S	- 1,175,000.000	1.4168		1,664,782	1,627,617	37,166

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
07/14/2021	B	485,000.000	.9987		- 484,356	484,356	
Issue: 912796D48 - U S Treasury Bill 8/19/21							
07/15/2021	B	16,110,000.000	.0000		- 16,109,467	16,109,467	
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
07/30/2021	B	1,250,000.000	.0000		- 1,249,951	1,249,951	
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
09/14/2021	B	545,000.000	1.1537		- 628,767	628,767	
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
09/15/2021	B	270,000.000	1.1519		- 311,013	311,013	
Issue: 71654QCG5 - Govt Of Mexico 6.500% 3/13/27							
09/20/2021	B	650,000.000	1.0700		- 695,500	695,500	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
10/18/2021	S	- 1,085,000.000	.9758		1,058,765	1,079,016	- 20,251
Issue: 42218SAF5 - Health Care Svc 2.200% 6/01/30							
12/02/2021	S	- 850,000.000	.9881		839,851	846,592	- 6,741
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
12/03/2021	B	1,945,000.000	1.0008		- 1,946,520	1,946,520	
Issue: 912828ZZ6 - U S Treasury I P S 0.125% 7/15/30							
01/13/2022	S	- 1,870,130.000	1.0850		2,029,091	2,028,659	432
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/26/2022	B	4,000,000.000	.9958		- 3,983,281	3,983,281	
Issue: 200447AL4 - Comision Federal De 4.688% 5/15/29							
02/08/2022	B	900,000.000	.9998		- 899,820	899,820	
Issue: 459506AP6 - Intl Flavors 1.832% 10/15/27							
04/11/2022	S	- 600,000.000	.8918		535,074	599,994	- 64,920
Issue: 817826AE0 - 7 Eleven Inc 1.800% 2/10/31							
04/11/2022	S	- 885,000.000	.8225		727,904	884,513	- 156,610

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CEH0 - U S Treasury Nt 2.625% 4/15/25							
05/26/2022	B	5,500,000.000	1.0005		- 5,502,793	5,502,793	
Total For Jcsius33 Hsbc Secs USA Ny				**0**	**45,723,443**	**45,934,372**	**- 210,929**
Broker: Mtgsus6Sfic BofA Secs New York							
Issue: 69346VAA7 - Performance Food 5.500% 10/15/27							
03/17/2022	S	- 125,000.000	1.0038		125,469	119,791	5,678
Issue: 06051GKM0 - Bank Of America Mtn 3.384% 4/02/26							
03/17/2022	B	1,595,000.000	1.0000		- 1,595,000	1,595,000	
Issue: 69346VAA7 - Performance Food 5.500% 10/15/27							
03/28/2022	S	- 400,000.000	.9950		398,000	383,330	14,670
Issue: 69346VAA7 - Performance Food 5.500% 10/15/27							
03/29/2022	S	- 547,000.000	.9963		544,949	524,204	20,745
Issue: 92939FAW9 - Wf Rbs Commercial 3.891% 8/15/47							
03/30/2022	B	1,690,000.000	1.0003		- 1,690,528	1,690,528	
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
03/30/2022	S	- 1,650,000.000	.9577		1,580,197	1,633,367	- 53,169
Issue: 58550LAA3 - Mello Warehouse 1.36786% 2/25/55							
04/06/2022	S	- 2,275,000.000	.9931		2,259,359	2,274,684	- 15,324
Issue: 12592LBL5 - Comm Mortgage Trust 3.938% 11/10/47							
04/07/2022	B	1,375,000.000	.9973		- 1,371,348	1,371,348	
Issue: 06051GGA1 - Bank Of America Mtn 3.248% 10/21/27							
04/11/2022	S	- 2,315,000.000	.9660		2,236,290	2,284,160	- 47,870
Issue: 94106LBE8 - Waste Management Inc 3.150% 11/15/27							
04/11/2022	S	- 365,000.000	.9856		359,744	364,934	- 5,190
Issue: 56585ABH4 - Marathon Petroleum 4.700% 5/01/25							
04/11/2022	S	- 920,000.000	1.0310		948,557	918,206	30,351

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828Z37 - U S Treasury I P S 0.125% 1/15/30							
04/11/2022	S	- 438,564.000	1.0221		448,278	453,631	- 5,353
Issue: 448579AN2 - Hyatt Hotels Corp 1.800% 10/01/24							
04/11/2022	S	- 1,130,000.000	.9569		1,081,241	1,129,932	- 48,692
Issue: 91282CEH0 - U S Treasury Nt 2.625% 4/15/25							
04/14/2022	B	14,015,000.000	.0000		- 14,014,703	14,014,703	
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
04/14/2022	S	- 15,635,000.000	.9606		15,019,372	15,595,310	- 575,939
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
04/19/2022	S	- 1,960,000.000	.9365		1,835,509	1,947,602	- 112,093
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
04/19/2022	S	- 1,815,000.000	.9274		1,683,271	1,810,155	- 126,884
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
05/13/2022	B	26,210,000.000	.9979		- 26,154,713	26,154,713	
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
05/13/2022	S	- 28,320,000.000	.9127		25,848,638	28,034,510	- 2,185,872
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
05/17/2022	S	- 1,755,000.000	.9969		1,749,516	1,749,879	- 363
Total For Mtgsus6Sfic BofA Secs New York				**0**	**100,944,682**	**104,049,987**	**- 3,105,305**
Broker: Sbnyus33 Citgroup Gbl Mkts Ny							
Issue: 103304BS9 - Boyd Gaming 8.625% 6/01/25							
06/03/2021	S	- 148,000.000	1.1013		162,985	148,628	14,357
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/03/2021	B	860,000.000	1.0005		- 860,470	860,470	
Issue: 655664AW0 - Nordstrom Inc 4.250% 8/01/31							
06/09/2021	B	140,000.000	1.0296		- 144,144	144,144	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06051GJE0 - Bank Amer Corp Mtn 2.676% 6/19/41							
06/10/2021	S	- 530,000.000	.9572		507,337	549,451	- 42,114
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
07/09/2021	S	- 2,710,000.000	.9989		2,706,930	2,707,209	- 279
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
07/15/2021	S	- 1,690,000.000	1.0114		1,709,211	1,683,185	26,026
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
08/04/2021	B	1,205,000.000	.9972		- 1,201,658	1,201,658	
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
08/04/2021	B	1,460,000.000	1.0020		- 1,462,852	1,462,852	
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
08/13/2021	B	560,000.000	1.0458		- 585,659	585,659	
Issue: 262104AF9 - Drive Auto Rec Tr 1.390% 3/15/29							
08/17/2021	B	1,285,000.000	.9999		- 1,284,833	1,284,833	
Issue: 693475AZ8 - Pnc Financial 2.550% 1/22/30							
08/17/2021	S	- 665,000.000	1.0556		701,954	663,138	38,816
Issue: 443201AB4 - Howmet Aerospace Inc 3.000% 1/15/29							
08/18/2021	B	1,360,000.000	1.0000		- 1,360,000	1,360,000	
Issue: 46647PCC8 - Jpmorgan Chase 2.580% 4/22/32							
08/25/2021	S	- 1,240,000.000	1.0305		1,277,808	1,240,000	37,808
Issue: 12008RAN7 - Builders Firstsource 5.000% 3/01/30							
08/31/2021	S	- 90,000.000	1.0700		96,300	83,021	13,279
Issue: 65480CAB1 - Nissan Mtr Mtn L P 1.125% 9/16/24							
09/13/2021	B	1,340,000.000	.9995		- 1,339,370	1,339,370	
Issue: 65480CAC9 - Nissan Mtr Mtn L P 1.850% 9/16/26							
09/13/2021	B	2,190,000.000	.9998		- 2,189,474	2,189,474	
Issue: 674599CS2 - Occidental Petroleum 3.500% 8/15/29							
09/20/2021	B	600,000.000	1.0225		- 613,500	613,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 674599CS2 - Occidental Petroleum 3.500% 8/15/29							
09/20/2021	B	430,000.000	1.0250		- 440,750	440,750	
Issue: 06738EAP0 - Barclays Plc 5.200% 5/12/26							
09/29/2021	B	840,000.000	1.1470		- 963,480	963,480	
Issue: 200447AH3 - Comision Mexico 3.348% 2/09/31							
10/05/2021	B	440,000.000	.9815		- 431,860	431,860	
Issue: 00774MAV7 - Aercap Ireland 2.450% 10/29/26							
10/21/2021	B	1,480,000.000	.9983		- 1,477,514	1,477,514	
Issue: 212015AU5 - Continental Res Inc 2.268% 11/15/26							
11/09/2021	B	2,200,000.000	1.0000		- 2,200,000	2,200,000	
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
11/16/2021	S	- 1,840,000.000	.9939		1,828,788	1,839,873	- 11,086
Issue: 42806MAE9 - Hertz Vehicle Fin 1.680% 12/25/27							
11/22/2021	S	- 1,290,000.000	.9850		1,270,600	1,289,799	- 19,200
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
12/07/2021	S	- 1,515,000.000	.9946		1,506,774	1,510,692	- 3,918
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
12/15/2021	B	2,910,000.000	.9967		- 2,900,452	2,900,452	
Issue: 46647PAF3 - Jpmorgan Chase Co 3.540% 5/01/28							
01/06/2022	S	- 880,000.000	1.0617		934,261	880,000	54,261
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
01/13/2022	B	4,585,000.000	.9679		- 4,437,958	4,437,958	
Issue: 9128285W6 - U S Treasury I P 0.84873% 1/15/29							
01/13/2022	S	- 3,155,743.750	1.1297		3,565,004	3,207,868	357,136
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/07/2022	B	765,000.000	.9906		- 757,828	757,828	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/08/2022	B	440,000.000	.9852		- 433,469	433,469	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/08/2022	B	255,000.000	.9856		- 251,324	251,324	
Issue: 172967NH0 - Citigroup Inc Sr 0.00001% 2/24/28							
02/16/2022	B	1,950,000.000	1.0000		- 1,950,000	1,950,000	
Issue: 02530WAG9 - American Cr Ac Rec 2.460% 3/13/28							
02/24/2022	S	- 315,000.000	.9738		306,731	314,939	- 8,208
Issue: 05530QAP5 - Bat Intl Finance Plc 4.448% 3/16/28							
03/14/2022	B	1,655,000.000	1.0000		- 1,655,000	1,655,000	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/17/2022	S	- 2,010,000.000	.9688		1,947,188	1,997,286	- 50,099
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
03/24/2022	S	- 2,480,000.000	.9665		2,396,978	2,473,705	- 76,726
Issue: 31418D2L5 - F N M A #Ma4378 2.000% 6/01/51							
03/28/2022	S	- 458,810.890	.9191		421,694	464,438	- 42,745
Issue: 3140X8QM2 - F N M A #Fm4959 2.000% 12/01/50							
03/28/2022	S	- 403,417.670	.9197		371,034	419,554	- 48,520
Issue: 3140XF7L9 - F N M A #Fs0898 3.000% 2/01/52							
04/06/2022	S	- 3,533,504.370	.9635		3,404,587	3,551,448	- 146,861
Issue: 172967MT5 - Citigroup Inc Sr Nt 0.776% 10/30/24							
04/11/2022	S	- 1,875,000.000	.9622		1,804,181	1,875,000	- 70,819
Issue: 655664AY6 - Nordstrom Inc 4.250% 8/01/31							
04/11/2022	S	- 300,000.000	.8678		260,346	301,378	- 41,032
Issue: 00287YBX6 - Abbvie Inc 3.200% 11/21/29							
04/11/2022	S	- 555,000.000	.9499		527,167	554,861	- 27,695
Issue: 064159VL7 - Bank Of Nova Scotia 1.300% 6/11/25							
04/11/2022	S	- 290,000.000	.9332		270,614	289,356	- 18,743
Issue: 035240AQ3 - Anheuser Busch Inbev 4.750% 1/23/29							
04/11/2022	S	- 250,000.000	1.0470		261,758	250,400	11,358

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 71654QCG5 - Govt Of Mexico 6.500% 3/13/27							
04/11/2022	S	- 270,000.000	.9918		267,786	290,302	- 22,516
Issue: 037833ED8 - Apple Inc 1.650% 2/08/31							
04/11/2022	S	- 610,000.000	.8597		524,399	609,829	- 85,431
Issue: 871829BL0 - Sysco Corp Sr Nt 5.950% 4/01/30							
04/11/2022	S	- 431,000.000	1.1172		481,496	541,599	- 60,103
Issue: 78409VAZ7 - S P Global Inc 4.250% 5/01/29							
04/11/2022	S	- 930,000.000	1.0230		951,362	924,625	26,738
Issue: 501044DE8 - Kroger Co 2.650% 10/15/26							
04/11/2022	S	- 760,000.000	.9628		731,751	757,538	- 25,787
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
04/29/2022	S	- 2,055,000.000	.9134		1,876,954	2,034,284	- 157,330
Issue: 912828Z37 - U S Treasury I P S 0.125% 1/15/30							
05/11/2022	S	- 2,488,447.800	.9873		2,456,759	2,572,578	- 115,819
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
05/17/2022	B	570,000.000	.9921		- 565,480	565,480	
Issue: 46647PBP0 - Jpmorgan Chase Co 2.956% 5/13/31							
05/19/2022	S	- 515,000.000	.8784		452,355	515,000	- 62,645
Issue: 172967NU1 - Citigroup Inc 4.910% 5/24/33							
05/19/2022	B	845,000.000	1.0094		- 852,918	852,918	
Issue: 91282CEH0 - U S Treasury Nt 2.625% 4/15/25							
05/23/2022	B	5,450,000.000	.9964		- 5,430,201	5,430,201	
Issue: 82967NBG2 - Sirius Xm Radio Inc 4.125% 7/01/30							
05/23/2022	S	- 225,000.000	.8750		196,875	225,000	- 28,125
Issue: 105756BZ2 - Fed Republic 4.625% 1/13/28							
05/23/2022	S	- 431,000.000	.9680		417,208	463,840	- 46,632
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
05/24/2022	S	- 835,000.000	1.0009		835,750	830,538	5,213

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 82967NBG2 - Sirius Xm Radio Inc 4.125% 7/01/30							
05/24/2022	S	- 725,000.000	.8750		634,375	725,000	- 90,625
Total For Sbnyus33 Citgroup Gbl Mkts Ny				**0**	**73,857,494**	**74,575,556**	**- 718,066**
GRAND TOTAL				**0**	**1,625,817,903**	**1,638,365,522**	**- 12,547,627**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Issue: 31846V542 - First Am Treas Ob Fd Cl Z						
06/01/2021	B	2,231,047.030	1.0000		- 2,231,047	2,231,047
06/02/2021	B	410.980	1.0000		- 411	411
06/03/2021	B	235,856.030	1.0000		- 235,856	235,856
06/03/2021	B	29,158.740	1.0000		- 29,159	29,159
06/07/2021	B	2,342,656.120	1.0000		- 2,342,656	2,342,656
06/07/2021	B	787,798.320	1.0000		- 787,798	787,798
06/08/2021	B	44,266.080	1.0000		- 44,266	44,266
06/09/2021	B	2,867,530.950	1.0000		- 2,867,531	2,867,531
06/09/2021	B	24,675.400	1.0000		- 24,675	24,675
06/10/2021	B	7,275.390	1.0000		- 7,275	7,275
06/11/2021	B	1,413,022.000	1.0000		- 1,413,022	1,413,022
06/11/2021	B	1,929,245.130	1.0000		- 1,929,245	1,929,245
06/15/2021	B	1,107,018.970	1.0000		- 1,107,019	1,107,019
06/15/2021	B	49,902.090	1.0000		- 49,902	49,902

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2021	B	2,137,635.870	1.0000		- 2,137,636	2,137,636	
06/16/2021	B	4,185.920	1.0000		- 4,186	4,186	
06/17/2021	B	2,078,579.600	1.0000		- 2,078,580	2,078,580	
06/17/2021	B	795,908.590	1.0000		- 795,909	795,909	
06/18/2021	B	59,296.670	1.0000		- 59,297	59,297	
06/18/2021	B	710,873.450	1.0000		- 710,873	710,873	
06/21/2021	B	702,473.120	1.0000		- 702,473	702,473	
06/21/2021	B	1,021,021.350	1.0000		- 1,021,021	1,021,021	
06/22/2021	B	133,955.140	1.0000		- 133,955	133,955	
06/23/2021	B	2,324,531.980	1.0000		- 2,324,532	2,324,532	
06/28/2021	B	1,432,928.590	1.0000		- 1,432,929	1,432,929	
06/29/2021	B	1,875,457.750	1.0000		- 1,875,458	1,875,458	
06/29/2021	B	1,186,417.500	1.0000		- 1,186,418	1,186,418	
07/06/2021	B	1,164,782.250	1.0000		- 1,164,782	1,164,782	
07/06/2021	B	18,068.430	1.0000		- 18,068	18,068	
07/08/2021	B	755,598.810	1.0000		- 755,599	755,599	
07/12/2021	B	59,798.220	1.0000		- 59,798	59,798	
07/13/2021	B	1,773,281.130	1.0000		- 1,773,281	1,773,281	
07/13/2021	B	24,647.340	1.0000		- 24,647	24,647	
07/14/2021	B	1,879,625.520	1.0000		- 1,879,626	1,879,626	
07/15/2021	B	2,216,056.230	1.0000		- 2,216,056	2,216,056	
07/15/2021	B	24,341.340	1.0000		- 24,341	24,341	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/19/2021	B	2,995,691.380	1.0000		- 2,995,691	2,995,691	
07/20/2021	B	1,195,716.400	1.0000		- 1,195,716	1,195,716	
07/21/2021	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
07/23/2021	B	1,599,755.740	1.0000		- 1,599,756	1,599,756	
07/23/2021	B	84,645.000	1.0000		- 84,645	84,645	
07/26/2021	B	57,520.550	1.0000		- 57,521	57,521	
07/27/2021	B	665,794.610	1.0000		- 665,795	665,795	
07/28/2021	B	300,000.000	1.0000		- 300,000	300,000	
07/29/2021	B	4,413.850	1.0000		- 4,414	4,414	
08/03/2021	B	288.930	1.0000		- 289	289	
08/03/2021	B	160,713.030	1.0000		- 160,713	160,713	
08/04/2021	B	556,010.470	1.0000		- 556,010	556,010	
08/05/2021	B	437.640	1.0000		- 438	438	
08/06/2021	B	21,357.070	1.0000		- 21,357	21,357	
08/09/2021	B	1,381,255.410	1.0000		- 1,381,255	1,381,255	
08/10/2021	B	209,568.520	1.0000		- 209,569	209,569	
08/11/2021	B	1,003,954.380	1.0000		- 1,003,954	1,003,954	
08/11/2021	B	7,229.240	1.0000		- 7,229	7,229	
08/12/2021	B	5,685.770	1.0000		- 5,686	5,686	
08/13/2021	B	1,423,071.750	1.0000		- 1,423,072	1,423,072	
08/16/2021	B	1,114,168.410	1.0000		- 1,114,168	1,114,168	
08/16/2021	B	1,550,147.360	1.0000		- 1,550,147	1,550,147	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/17/2021	B	1,557,712.870	1.0000		- 1,557,713	1,557,713	
08/17/2021	B	5,108.610	1.0000		- 5,109	5,109	
08/18/2021	B	2,172,028.980	1.0000		- 2,172,029	2,172,029	
08/19/2021	B	14,330,606.140	1.0000		- 14,330,606	14,330,606	
08/19/2021	B	7,812.650	1.0000		- 7,813	7,813	
08/20/2021	B	110,280.940	1.0000		- 110,281	110,281	
08/23/2021	B	1,352,988.470	1.0000		- 1,352,988	1,352,988	
08/24/2021	B	2,326,163.450	1.0000		- 2,326,163	2,326,163	
08/25/2021	B	24,984.510	1.0000		- 24,985	24,985	
08/26/2021	B	1,103,555.450	1.0000		- 1,103,555	1,103,555	
08/26/2021	B	1,040.900	1.0000		- 1,041	1,041	
08/27/2021	B	2,775,175.240	1.0000		- 2,775,175	2,775,175	
08/30/2021	B	23,644,364.620	1.0000		- 23,644,365	23,644,365	
09/03/2021	B	526,138.460	1.0000		- 526,138	526,138	
09/07/2021	B	801,674.620	1.0000		- 801,675	801,675	
09/07/2021	B	27,563.040	1.0000		- 27,563	27,563	
09/08/2021	B	300,000.000	1.0000		- 300,000	300,000	
09/08/2021	B	37,864.660	1.0000		- 37,865	37,865	
09/09/2021	B	5,899.700	1.0000		- 5,900	5,900	
09/09/2021	B	1,792,403.750	1.0000		- 1,792,404	1,792,404	
09/10/2021	B	4,254.460	1.0000		- 4,254	4,254	
09/13/2021	B	1,639,953.280	1.0000		- 1,639,953	1,639,953	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/13/2021	B	57,297.750	1.0000		- 57,298	57,298	
09/15/2021	B	6,624,496.050	1.0000		- 6,624,496	6,624,496	
09/16/2021	B	9,537,962.460	1.0000		- 9,537,962	9,537,962	
09/16/2021	B	4,126.700	1.0000		- 4,127	4,127	
09/17/2021	B	50,214.740	1.0000		- 50,215	50,215	
09/20/2021	B	153,358.810	1.0000		- 153,359	153,359	
09/21/2021	B	2,602,387.480	1.0000		- 2,602,387	2,602,387	
09/22/2021	B	55,588.030	1.0000		- 55,588	55,588	
09/23/2021	B	322,298.420	1.0000		- 322,298	322,298	
09/24/2021	B	3,112,793.210	1.0000		- 3,112,793	3,112,793	
09/24/2021	B	53,374.320	1.0000		- 53,374	53,374	
09/27/2021	B	1,329,942.240	1.0000		- 1,329,942	1,329,942	
09/27/2021	B	110,236.410	1.0000		- 110,236	110,236	
09/28/2021	B	500,000.000	1.0000		- 500,000	500,000	
09/28/2021	B	435,694.600	1.0000		- 435,695	435,695	
09/29/2021	B	637,304.180	1.0000		- 637,304	637,304	
09/30/2021	B	26,991.250	1.0000		- 26,991	26,991	
10/01/2021	B	11,772.400	1.0000		- 11,772	11,772	
10/05/2021	B	5,246.040	1.0000		- 5,246	5,246	
10/05/2021	B	17,921.820	1.0000		- 17,922	17,922	
10/06/2021	B	1,066,190.140	1.0000		- 1,066,190	1,066,190	
10/06/2021	B	96,203.830	1.0000		- 96,204	96,204	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/07/2021	B	20,321.460	1.0000		- 20,321	20,321	
10/08/2021	B	934,068.170	1.0000		- 934,068	934,068	
10/08/2021	B	76,728.350	1.0000		- 76,728	76,728	
10/12/2021	B	911,046.740	1.0000		- 911,047	911,047	
10/12/2021	B	1,907.860	1.0000		- 1,908	1,908	
10/14/2021	B	1,295,964.750	1.0000		- 1,295,965	1,295,965	
10/15/2021	B	3,150,788.010	1.0000		- 3,150,788	3,150,788	
10/15/2021	B	46,332.030	1.0000		- 46,332	46,332	
10/18/2021	B	3,012,248.830	1.0000		- 3,012,249	3,012,249	
10/18/2021	B	853,561.740	1.0000		- 853,562	853,562	
10/19/2021	B	1,310,033.000	1.0000		- 1,310,033	1,310,033	
10/19/2021	B	15,805.730	1.0000		- 15,806	15,806	
10/20/2021	B	284,259.000	1.0000		- 284,259	284,259	
10/20/2021	B	191,674.860	1.0000		- 191,675	191,675	
10/21/2021	B	732,459.980	1.0000		- 732,460	732,460	
10/22/2021	B	29,256.680	1.0000		- 29,257	29,257	
10/25/2021	B	5,951,918.910	1.0000		- 5,951,919	5,951,919	
10/25/2021	B	35,875.050	1.0000		- 35,875	35,875	
10/29/2021	B	5,335,701.420	1.0000		- 5,335,701	5,335,701	
11/01/2021	B	6,617,537.060	1.0000		- 6,617,537	6,617,537	
11/01/2021	B	89,756.870	1.0000		- 89,757	89,757	
11/03/2021	B	1,968,546.710	1.0000		- 1,968,547	1,968,547	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/04/2021	B	2,129,735.360	1.0000		- 2,129,735	2,129,735	
11/09/2021	B	25,125.520	1.0000		- 25,126	25,126	
11/10/2021	B	2,140.000	1.0000		- 2,140	2,140	
11/12/2021	B	975,615.840	1.0000		- 975,616	975,616	
11/12/2021	B	2,663.100	1.0000		- 2,663	2,663	
11/15/2021	B	9,692,218.910	1.0000		- 9,692,219	9,692,219	
11/16/2021	B	825,018.210	1.0000		- 825,018	825,018	
11/16/2021	B	12,307.130	1.0000		- 12,307	12,307	
11/17/2021	B	1,259,888.420	1.0000		- 1,259,888	1,259,888	
11/17/2021	B	2,338,552.590	1.0000		- 2,338,553	2,338,553	
11/18/2021	B	1,637,401.290	1.0000		- 1,637,401	1,637,401	
11/18/2021	B	12,686.920	1.0000		- 12,687	12,687	
11/19/2021	B	3,346,091.920	1.0000		- 3,346,092	3,346,092	
11/22/2021	B	984,289.980	1.0000		- 984,290	984,290	
11/22/2021	B	2,793,522.590	1.0000		- 2,793,523	2,793,523	
11/24/2021	B	1,325,081.830	1.0000		- 1,325,082	1,325,082	
11/24/2021	B	2,470,145.650	1.0000		- 2,470,146	2,470,146	
11/26/2021	B	3,299,341.100	1.0000		- 3,299,341	3,299,341	
11/26/2021	B	28,061.100	1.0000		- 28,061	28,061	
11/30/2021	B	1,081,905.440	1.0000		- 1,081,905	1,081,905	
12/01/2021	B	524,358.670	1.0000		- 524,359	524,359	
12/01/2021	B	1,470,676.920	1.0000		- 1,470,677	1,470,677	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/02/2021	B	633,477.000	1.0000		- 633,477	633,477	
12/03/2021	B	52,718.000	1.0000		- 52,718	52,718	
12/06/2021	B	69,089.290	1.0000		- 69,089	69,089	
12/07/2021	B	382,111.170	1.0000		- 382,111	382,111	
12/07/2021	B	56,951.550	1.0000		- 56,952	56,952	
12/08/2021	B	1,722,361.570	1.0000		- 1,722,362	1,722,362	
12/08/2021	B	33,047.270	1.0000		- 33,047	33,047	
12/09/2021	B	3,595,335.090	1.0000		- 3,595,335	3,595,335	
12/09/2021	B	1,907.860	1.0000		- 1,908	1,908	
12/13/2021	B	2,192,502.820	1.0000		- 2,192,503	2,192,503	
12/14/2021	B	23,564.930	1.0000		- 23,565	23,565	
12/14/2021	B	1,048,170.760	1.0000		- 1,048,171	1,048,171	
12/15/2021	B	1,280,593.280	1.0000		- 1,280,593	1,280,593	
12/15/2021	B	103,321.700	1.0000		- 103,322	103,322	
12/17/2021	B	195,253.720	1.0000		- 195,254	195,254	
12/20/2021	B	1,479,128.290	1.0000		- 1,479,128	1,479,128	
12/20/2021	B	199,494.330	1.0000		- 199,494	199,494	
12/21/2021	B	587,823.360	1.0000		- 587,823	587,823	
12/22/2021	B	2,004,307.740	1.0000		- 2,004,308	2,004,308	
12/23/2021	B	78,304.160	1.0000		- 78,304	78,304	
12/27/2021	B	1,235,207.580	1.0000		- 1,235,208	1,235,208	
12/27/2021	B	54,936.420	1.0000		- 54,936	54,936	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/28/2021	B	1,574,133.380	1.0000		- 1,574,133	1,574,133	
12/29/2021	B	887,499.920	1.0000		- 887,500	887,500	
12/30/2021	B	56,039.100	1.0000		- 56,039	56,039	
12/31/2021	B	567,143.240	1.0000		- 567,143	567,143	
01/03/2022	B	77,810.000	1.0000		- 77,810	77,810	
01/03/2022	B	66,293.770	1.0000		- 66,294	66,294	
01/04/2022	B	107.150	1.0000		- 107	107	
01/05/2022	B	313,401.720	1.0000		- 313,402	313,402	
01/05/2022	B	35,928.190	1.0000		- 35,928	35,928	
01/06/2022	B	94,791.670	1.0000		- 94,792	94,792	
01/06/2022	B	1,969.820	1.0000		- 1,970	1,970	
01/07/2022	B	7,130.660	1.0000		- 7,131	7,131	
01/10/2022	B	2,004,395.500	1.0000		- 2,004,396	2,004,396	
01/10/2022	B	118,000.000	1.0000		- 118,000	118,000	
01/11/2022	B	986,816.880	1.0000		- 986,817	986,817	
01/11/2022	B	1,741.260	1.0000		- 1,741	1,741	
01/12/2022	B	26,319.210	1.0000		- 26,319	26,319	
01/13/2022	B	3,333,883.840	1.0000		- 3,333,884	3,333,884	
01/13/2022	B	5,928.440	1.0000		- 5,928	5,928	
01/14/2022	B	2,882,369.370	1.0000		- 2,882,369	2,882,369	
01/14/2022	B	647,456.430	1.0000		- 647,456	647,456	
01/18/2022	B	21,169,378.410	1.0000		- 21,169,378	21,169,378	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/19/2022	B	47,935.690	1.0000		- 47,936	47,936	
01/20/2022	B	987,136.720	1.0000		- 987,137	987,137	
01/20/2022	B	796,135.410	1.0000		- 796,135	796,135	
01/21/2022	B	1,745,960.730	1.0000		- 1,745,961	1,745,961	
01/24/2022	B	1,345,503.880	1.0000		- 1,345,504	1,345,504	
01/25/2022	B	1,272,871.270	1.0000		- 1,272,871	1,272,871	
01/25/2022	B	31,213.580	1.0000		- 31,214	31,214	
01/26/2022	B	1,518,783.930	1.0000		- 1,518,784	1,518,784	
01/26/2022	B	20,201.780	1.0000		- 20,202	20,202	
01/27/2022	B	24,220.010	1.0000		- 24,220	24,220	
01/31/2022	B	24,736,488.410	1.0000		- 24,736,488	24,736,488	
02/01/2022	B	1,996,314.560	1.0000		- 1,996,315	1,996,315	
02/01/2022	B	38,752.140	1.0000		- 38,752	38,752	
02/03/2022	B	160,365.170	1.0000		- 160,365	160,365	
02/04/2022	B	19,710.510	1.0000		- 19,711	19,711	
02/08/2022	B	13,641.160	1.0000		- 13,641	13,641	
02/09/2022	B	890,280.740	1.0000		- 890,281	890,281	
02/10/2022	B	1,543,937.900	1.0000		- 1,543,938	1,543,938	
02/11/2022	B	142,742.180	1.0000		- 142,742	142,742	
02/15/2022	B	10,745,391.290	1.0000		- 10,745,391	10,745,391	
02/17/2022	B	1,311,074.860	1.0000		- 1,311,075	1,311,075	
02/17/2022	B	1,847,485.360	1.0000		- 1,847,485	1,847,485	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/22/2022	B	80,729.570	1.0000		- 80,730	80,730	
02/22/2022	B	5,893.720	1.0000		- 5,894	5,894	
02/23/2022	B	1,095,048.300	1.0000		- 1,095,048	1,095,048	
02/24/2022	B	650,000.000	1.0000		- 650,000	650,000	
02/25/2022	B	5,366,972.880	1.0000		- 5,366,973	5,366,973	
02/28/2022	B	418,755.360	1.0000		- 418,755	418,755	
03/01/2022	B	1,231,840.280	1.0000		- 1,231,840	1,231,840	
03/02/2022	B	35,410.460	1.0000		- 35,410	35,410	
03/03/2022	B	587,923.020	1.0000		- 587,923	587,923	
03/04/2022	B	439,308.560	1.0000		- 439,309	439,309	
03/08/2022	B	1,014,958.270	1.0000		- 1,014,958	1,014,958	
03/09/2022	B	593,898.240	1.0000		- 593,898	593,898	
03/09/2022	B	1,674,731.290	1.0000		- 1,674,731	1,674,731	
03/10/2022	B	1,083,415.790	1.0000		- 1,083,416	1,083,416	
03/10/2022	B	5,396.950	1.0000		- 5,397	5,397	
03/11/2022	B	276,152.910	1.0000		- 276,153	276,153	
03/11/2022	B	2,976.510	1.0000		- 2,977	2,977	
03/14/2022	B	942,240.080	1.0000		- 942,240	942,240	
03/15/2022	B	1,336,169.120	1.0000		- 1,336,169	1,336,169	
03/15/2022	B	1,606,945.530	1.0000		- 1,606,946	1,606,946	
03/16/2022	B	1,114,840.710	1.0000		- 1,114,841	1,114,841	
03/16/2022	B	1,163.660	1.0000		- 1,164	1,164	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/17/2022	B	1,836,624.250	1.0000		- 1,836,624	1,836,624	
03/18/2022	B	342,189.960	1.0000		- 342,190	342,190	
03/18/2022	B	23,781.170	1.0000		- 23,781	23,781	
03/21/2022	B	2,733,784.770	1.0000		- 2,733,785	2,733,785	
03/21/2022	B	120,010.530	1.0000		- 120,011	120,011	
03/22/2022	B	2,875,356.620	1.0000		- 2,875,357	2,875,357	
03/23/2022	B	541,317.210	1.0000		- 541,317	541,317	
03/24/2022	B	50,431.230	1.0000		- 50,431	50,431	
03/25/2022	B	1,269,686.950	1.0000		- 1,269,687	1,269,687	
03/28/2022	B	3,744,812.740	1.0000		- 3,744,813	3,744,813	
03/28/2022	B	167,407.440	1.0000		- 167,407	167,407	
03/31/2022	B	695.700	1.0000		- 696	696	
04/01/2022	B	684,052.170	1.0000		- 684,052	684,052	
04/01/2022	B	325,693.510	1.0000		- 325,694	325,694	
04/04/2022	B	54,608.300	1.0000		- 54,608	54,608	
04/07/2022	B	4,171,393.620	1.0000		- 4,171,394	4,171,394	
04/07/2022	B	2,338,991.970	1.0000		- 2,338,992	2,338,992	
04/08/2022	B	11,079,134.580	1.0000		- 11,079,135	11,079,135	
04/08/2022	B	3,414,496.970	1.0000		- 3,414,497	3,414,497	
04/11/2022	B	3,368,302.210	1.0000		- 3,368,302	3,368,302	
04/12/2022	B	3,249,549.340	1.0000		- 3,249,549	3,249,549	
04/13/2022	B	59,340,470.230	1.0000		- 59,340,470 *	59,340,470	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/14/2022	B	2,135,679.970	1.0000		- 2,135,680	2,135,680	
04/18/2022	B	1,895,364.880	1.0000		- 1,895,365	1,895,365	
04/18/2022	B	904,151.760	1.0000		- 904,152	904,152	
04/19/2022	B	2,263,509.510	1.0000		- 2,263,510	2,263,510	
04/20/2022	B	1,350,181.240	1.0000		- 1,350,181	1,350,181	
04/21/2022	B	5,249,902.810	1.0000		- 5,249,903	5,249,903	
04/25/2022	B	1,386,024.450	1.0000		- 1,386,024	1,386,024	
04/25/2022	B	19,140.630	1.0000		- 19,141	19,141	
04/26/2022	B	423,105.120	1.0000		- 423,105	423,105	
04/27/2022	B	824,502.300	1.0000		- 824,502	824,502	
04/28/2022	B	740,096.450	1.0000		- 740,096	740,096	
04/29/2022	B	10,902.500	1.0000		- 10,903	10,903	
05/02/2022	B	1,114,623.330	1.0000		- 1,114,623	1,114,623	
05/03/2022	B	1,657,074.190	1.0000		- 1,657,074	1,657,074	
05/04/2022	B	1,480,857.950	1.0000		- 1,480,858	1,480,858	
05/05/2022	B	1,044,048.940	1.0000		- 1,044,049	1,044,049	
05/05/2022	B	279,905.230	1.0000		- 279,905	279,905	
05/06/2022	B	665,225.040	1.0000		- 665,225	665,225	
05/09/2022	B	17,193.000	1.0000		- 17,193	17,193	
05/09/2022	B	594,555.650	1.0000		- 594,556	594,556	
05/10/2022	B	462,459.070	1.0000		- 462,459	462,459	
05/11/2022	B	570,181.350	1.0000		- 570,181	570,181	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/11/2022	B	2,931.270	1.0000		- 2,931	2,931	
05/12/2022	B	940,223.180	1.0000		- 940,223	940,223	
05/12/2022	B	4,512.290	1.0000		- 4,512	4,512	
05/13/2022	B	870,570.040	1.0000		- 870,570	870,570	
05/13/2022	B	5,357.810	1.0000		- 5,358	5,358	
05/16/2022	B	2,217,195.620	1.0000		- 2,217,196	2,217,196	
05/16/2022	B	1,506,180.650	1.0000		- 1,506,181	1,506,181	
05/17/2022	B	147,605.630	1.0000		- 147,606	147,606	
05/18/2022	B	106,680.660	1.0000		- 106,681	106,681	
05/19/2022	B	36,600.120	1.0000		- 36,600	36,600	
05/20/2022	B	1,524,262.210	1.0000		- 1,524,262	1,524,262	
05/20/2022	B	973,034.710	1.0000		- 973,035	973,035	
05/23/2022	B	905,470.070	1.0000		- 905,470	905,470	
05/23/2022	B	2.750	1.0000		- 3	3	
05/25/2022	B	1,067,375.780	1.0000		- 1,067,376	1,067,376	
05/25/2022	B	19,852.850	1.0000		- 19,853	19,853	
05/26/2022	B	2,819,657.400	1.0000		- 2,819,657	2,819,657	
05/27/2022	B	21,989.100	1.0000		- 21,989	21,989	
05/31/2022	B	780,131.190	1.0000		- 780,131	780,131	
	Total For Buys			**0**	**464,708,525**	**464,708,525**	**0**
06/01/2021	S	- 56,780.050	1.0000		56,780	56,780	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2021	S	- 8,064.690	1.0000		8,065	8,065	
06/04/2021	S	- 588,638.790	1.0000		588,639	588,639	
06/04/2021	S	- 47,343.860	1.0000		47,344	47,344	
06/08/2021	S	- 8,172.400	1.0000		8,172	8,172	
06/10/2021	S	- 53,916.400	1.0000		53,916	53,916	
06/14/2021	S	- 2,476,336.560	1.0000		2,476,337	2,476,337	
06/14/2021	S	- 8,593.620	1.0000		8,594	8,594	
06/22/2021	S	- 595,000.000	1.0000		595,000	595,000	
06/24/2021	S	- 1,009,734.420	1.0000		1,009,734	1,009,734	
06/24/2021	S	- 19,937.170	1.0000		19,937	19,937	
06/25/2021	S	- 867,930.230	1.0000		867,930	867,930	
06/25/2021	S	- 1,227,986.420	1.0000		1,227,986	1,227,986	
06/30/2021	S	- 7,260,810.910	1.0000		7,260,811	7,260,811	
06/30/2021	S	- 1,733.090	1.0000		1,733	1,733	
07/01/2021	S	- 10,473,286.810	1.0000		10,473,287	10,473,287	
07/02/2021	S	- 509,432.280	1.0000		509,432	509,432	
07/07/2021	S	- 524.900	1.0000		525	525	
07/08/2021	S	- 57,314.040	1.0000		57,314	57,314	
07/09/2021	S	- 2,389.470	1.0000		2,389	2,389	
07/12/2021	S	- 2,480,353.710	1.0000		2,480,354	2,480,354	
07/14/2021	S	- 1,988,253.080	1.0000		1,988,253	1,988,253	
07/16/2021	S	- 29,801,172.820	1.0000		29,801,173 *	29,801,173	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/16/2021	S	- 47,693.940	1.0000		47,694	47,694	
07/19/2021	S	- 58,693.540	1.0000		58,694	58,694	
07/20/2021	S	- 39,303.730	1.0000		39,304	39,304	
07/22/2021	S	- 4,371,515.940	1.0000		4,371,516	4,371,516	
07/26/2021	S	- 260,632.620	1.0000		260,633	260,633	
07/27/2021	S	- 1,008.900	1.0000		1,009	1,009	
07/28/2021	S	- 15,086.020	1.0000		15,086	15,086	
07/29/2021	S	- 1,523,045.640	1.0000		1,523,046	1,523,046	
07/30/2021	S	- 492,694.650	1.0000		492,695	492,695	
08/02/2021	S	- 3,403,585.260	1.0000		3,403,585	3,403,585	
08/02/2021	S	- 1,264.490	1.0000		1,264	1,264	
08/04/2021	S	- 462.190	1.0000		462	462	
08/05/2021	S	- 12,280.290	1.0000		12,280	12,280	
08/06/2021	S	- 2,394,457.130	1.0000		2,394,457	2,394,457	
08/09/2021	S	- 971,924.430	1.0000		971,924	971,924	
08/12/2021	S	- 2,273,859.360	1.0000		2,273,859	2,273,859	
08/13/2021	S	- 2,555.130	1.0000		2,555	2,555	
08/18/2021	S	- 8,523.000	1.0000		8,523	8,523	
08/20/2021	S	- 18,245,083.080	1.0000		18,245,083	18,245,083	
08/23/2021	S	- 16,653.830	1.0000		16,654	16,654	
08/24/2021	S	- 3,803.130	1.0000		3,803	3,803	
08/25/2021	S	- 858,692.430	1.0000		858,692	858,692	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/30/2021	S	- 21,646,141.770	1.0000		21,646,142	21,646,142	
08/31/2021	S	- 11,351,809.200	1.0000		11,351,809	11,351,809	
08/31/2021	S	- 27,630.700	1.0000		27,631	27,631	
09/01/2021	S	- 12,819,852.200	1.0000		12,819,852	12,819,852	
09/01/2021	S	- 22,056.960	1.0000		22,057	22,057	
09/02/2021	S	- 59,218.530	1.0000		59,219	59,219	
09/02/2021	S	- 3,066.580	1.0000		3,067	3,067	
09/03/2021	S	- 213,180.230	1.0000		213,180	213,180	
09/10/2021	S	- 23,728.760	1.0000		23,729	23,729	
09/14/2021	S	- 10,938.240	1.0000		10,938	10,938	
09/15/2021	S	- 17,045.710	1.0000		17,046	17,046	
09/17/2021	S	- 10,132,366.280	1.0000		10,132,366	10,132,366	
09/20/2021	S	- 1,122,340.540	1.0000		1,122,341	1,122,341	
09/21/2021	S	- 44,499.520	1.0000		44,500	44,500	
09/22/2021	S	- 1,754,511.390	1.0000		1,754,511	1,754,511	
09/23/2021	S	- 10,373.040	1.0000		10,373	10,373	
09/29/2021	S	- 11,637,375.040	1.0000		11,637,375	11,637,375	
09/30/2021	S	- 151,064.980	1.0000		151,065	151,065	
10/01/2021	S	- 3,528,201.190	1.0000		3,528,201	3,528,201	
10/04/2021	S	- 3,970,009.710	1.0000		3,970,010	3,970,010	
10/04/2021	S	- 117,075.570	1.0000		117,076	117,076	
10/07/2021	S	- 11,183.890	1.0000		11,184	11,184	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/13/2021	S	- 277,561.490	1.0000		277,561	277,561	
10/13/2021	S	- 72,618.310	1.0000		72,618	72,618	
10/14/2021	S	- 74,765.440	1.0000		74,765	74,765	
10/21/2021	S	- 1,685,277.510	1.0000		1,685,278	1,685,278	
10/22/2021	S	- 23,455.450	1.0000		23,455	23,455	
10/26/2021	S	- 3,457,518.060	1.0000		3,457,518	3,457,518	
10/26/2021	S	- 11,813.020	1.0000		11,813	11,813	
10/27/2021	S	- 309,541.670	1.0000		309,542	309,542	
10/27/2021	S	- 32,154.690	1.0000		32,155	32,155	
10/28/2021	S	- 148,821.200	1.0000		148,821	148,821	
10/28/2021	S	- 158,749.440	1.0000		158,749	158,749	
10/29/2021	S	- 4,067,811.710	1.0000		4,067,812	4,067,812	
11/02/2021	S	- 12,694,365.100	1.0000		12,694,365	12,694,365	
11/02/2021	S	- 4,953.980	1.0000		4,954	4,954	
11/05/2021	S	- 1,980,071.350	1.0000		1,980,071	1,980,071	
11/05/2021	S	- 17,698.060	1.0000		17,698	17,698	
11/08/2021	S	- 2,110,000.000	1.0000		2,110,000	2,110,000	
11/08/2021	S	- 89,847.820	1.0000		89,848	89,848	
11/09/2021	S	- 3,184,166.530	1.0000		3,184,167	3,184,167	
11/10/2021	S	- 196,978.920	1.0000		196,979	196,979	
11/15/2021	S	- 8,139,044.340	1.0000		8,139,044	8,139,044	
11/19/2021	S	- 23,612.400	1.0000		23,612	23,612	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/23/2021	S	- 1,089,959.420	1.0000		1,089,959	1,089,959	
11/23/2021	S	- 1,785,000.000	1.0000		1,785,000	1,785,000	
11/29/2021	S	- 14,312,283.450	1.0000		14,312,283	14,312,283	
11/29/2021	S	- 5,150,288.640	1.0000		5,150,289	5,150,289	
12/02/2021	S	- 1,220,822.980	1.0000		1,220,823	1,220,823	
12/06/2021	S	- 186,110.020	1.0000		186,110	186,110	
12/10/2021	S	- 582,139.660	1.0000		582,140	582,140	
12/10/2021	S	- 28,046.690	1.0000		28,047	28,047	
12/13/2021	S	- 1,524,039.630	1.0000		1,524,040	1,524,040	
12/16/2021	S	- 4,623,500.490	1.0000		4,623,500	4,623,500	
12/17/2021	S	- 27,807.550	1.0000		27,808	27,808	
12/21/2021	S	- 6,544,583.700	1.0000		6,544,584	6,544,584	
12/23/2021	S	- 23,946.170	1.0000		23,946	23,946	
12/28/2021	S	- 4,438,992.530	1.0000		4,438,993	4,438,993	
12/29/2021	S	- 4,951.190	1.0000		4,951	4,951	
12/30/2021	S	- 1,302,637.830	1.0000		1,302,638	1,302,638	
12/31/2021	S	- 112,796.660	1.0000		112,797	112,797	
01/04/2022	S	- 46,555.540	1.0000		46,556	46,556	
01/12/2022	S	- 15,892.310	1.0000		15,892	15,892	
01/18/2022	S	- 17,601,560.410	1.0000		17,601,560	17,601,560	
01/19/2022	S	- 249,352.000	1.0000		249,352	249,352	
01/21/2022	S	- 21,767.780	1.0000		21,768	21,768	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/24/2022	S	- 37,679.950	1.0000		37,680	37,680	
01/27/2022	S	- 9,172,503.500	1.0000		9,172,504	9,172,504	
01/28/2022	S	- 3,326,469.180	1.0000		3,326,469	3,326,469	
01/31/2022	S	- 19,326,357.840	1.0000		19,326,358	19,326,358	
02/02/2022	S	- 14,855,343.770	1.0000		14,855,344	14,855,344	
02/03/2022	S	- 14,724.860	1.0000		14,725	14,725	
02/04/2022	S	- 381,294.000	1.0000		381,294	381,294	
02/07/2022	S	- 829,471.240	1.0000		829,471	829,471	
02/07/2022	S	- 25,120.160	1.0000		25,120	25,120	
02/08/2022	S	- 745,581.230	1.0000		745,581	745,581	
02/09/2022	S	- 18,902.650	1.0000		18,903	18,903	
02/10/2022	S	- 21,749.430	1.0000		21,749	21,749	
02/11/2022	S	- 94,679.660	1.0000		94,680	94,680	
02/14/2022	S	- 2,855,880.070	1.0000		2,855,880	2,855,880	
02/14/2022	S	- 39,213.900	1.0000		39,214	39,214	
02/15/2022	S	- 9,660,271.800	1.0000		9,660,272	9,660,272	
02/16/2022	S	- 1,531,053.670	1.0000		1,531,054	1,531,054	
02/16/2022	S	- 33,476.640	1.0000		33,477	33,477	
02/18/2022	S	- 864,219.540	1.0000		864,220	864,220	
02/18/2022	S	- 42,019.440	1.0000		42,019	42,019	
02/23/2022	S	- 50,027.960	1.0000		50,028	50,028	
02/25/2022	S	- 3,563,710.570	1.0000		3,563,711	3,563,711	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/28/2022	S	- 8,687,341.720	1.0000		8,687,342	8,687,342	
03/02/2022	S	- 23,800.900	1.0000		23,801	23,801	
03/03/2022	S	- 38,250.640	1.0000		38,251	38,251	
03/04/2022	S	- 34,475.390	1.0000		34,475	34,475	
03/07/2022	S	- 55,360.730	1.0000		55,361	55,361	
03/08/2022	S	- 9,233.510	1.0000		9,234	9,234	
03/14/2022	S	- 15,460.110	1.0000		15,460	15,460	
03/17/2022	S	- 52,264.060	1.0000		52,264	52,264	
03/22/2022	S	- 135,001.410	1.0000		135,001	135,001	
03/23/2022	S	- 3,441.720	1.0000		3,442	3,442	
03/24/2022	S	- 1,805,831.300	1.0000		1,805,831	1,805,831	
03/25/2022	S	- 22,937.500	1.0000		22,938	22,938	
03/29/2022	S	- 49,422.460	1.0000		49,422	49,422	
03/30/2022	S	- 810,763.400	1.0000		810,763	810,763	
03/30/2022	S	- 7,554,394.040	1.0000		7,554,394	7,554,394	
03/31/2022	S	- 2,257,843.920	1.0000		2,257,844	2,257,844	
04/04/2022	S	- 237,167.870	1.0000		237,168	237,168	
04/05/2022	S	- 13,440.000	1.0000		13,440	13,440	
04/06/2022	S	- 1,625,186.980	1.0000		1,625,187	1,625,187	
04/06/2022	S	- 238,936.060	1.0000		238,936	238,936	
04/11/2022	S	- 1,411,923.330	1.0000		1,411,923	1,411,923	
04/12/2022	S	- 2,412,716.400	1.0000		2,412,716	2,412,716	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/13/2022	S	- 98,913,343.900	1.0000		98,913,344 *	98,913,344	
04/19/2022	S	- 126,901.680	1.0000		126,902	126,902	
04/20/2022	S	- 75,312.700	1.0000		75,313	75,313	
04/21/2022	S	- 38,120.050	1.0000		38,120	38,120	
04/22/2022	S	- 897,902.100	1.0000		897,902	897,902	
04/22/2022	S	- 186,336.570	1.0000		186,337	186,337	
04/26/2022	S	- 1,615,252.570	1.0000		1,615,253	1,615,253	
04/28/2022	S	- 6,491,148.570	1.0000		6,491,149	6,491,149	
04/29/2022	S	- 116,264.790	1.0000		116,265	116,265	
05/02/2022	S	- 155,169.260	1.0000		155,169	155,169	
05/03/2022	S	- 155,548.290	1.0000		155,548	155,548	
05/04/2022	S	- 32,827.410	1.0000		32,827	32,827	
05/06/2022	S	- 270,893.770	1.0000		270,894	270,894	
05/17/2022	S	- 413,985.150	1.0000		413,985	413,985	
05/18/2022	S	- 253,213.320	1.0000		253,213	253,213	
05/19/2022	S	- 6,782,454.760	1.0000		6,782,455	6,782,455	
05/24/2022	S	- 5,513,897.280	1.0000		5,513,897	5,513,897	
05/24/2022	S	- 111,999.150	1.0000		111,999	111,999	
05/26/2022	S	- 6,891,769.240	1.0000		6,891,769	6,891,769	
05/27/2022	S	- 5,740,540.040	1.0000		5,740,540	5,740,540	
05/31/2022	S	- 52,730.010	1.0000		52,730	52,730	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Sells			**0**	**502,694,613**	**502,694,613**	**0**
	Total First Am Treas Ob Fd Cl Z			**0**	**967,403,138**	**967,403,138**	**0**
Issue: 912796D48 - U S Treasury Bill 8/19/21							
07/15/2021	B	16,110,000.000	.0000		- 16,109,467	16,109,467	
	Total For Buys			**0**	**16,109,467**	**16,109,467**	**0**
08/19/2021	S	- 16,110,000.000	1.0000		16,109,467	16,109,467	
	Total For Sells			**0**	**16,109,467**	**16,109,467**	**0**
	Total U S Treasury Bill 8/19/21			**0**	**32,218,934**	**32,218,934**	**0**
Issue: 912796F46 - U S Treasury Bill 9/16/21							
07/15/2021	B	16,110,000.000	.9999		- 16,108,890	16,108,890	
07/21/2021	B	4,250,000.000	.9999		- 4,249,752	4,249,752	
	Total For Buys			**0**	**20,358,642**	**20,358,642**	**0**
08/31/2021	S	- 7,000,000.000	.0000		6,999,533	6,999,533	
09/16/2021	S	- 13,360,000.000	1.0000		13,359,109	13,359,109	
	Total For Sells			**0**	**20,358,642**	**20,358,642**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total U S Treasury Bill	**9/16/21**		**0**	**40,717,284**	**40,717,284**	**0**
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/20/2021	B	1,900,000.000	1.0041		- 1,907,867	1,907,867	
	Total For Buys			**0**	**1,907,867**	**1,907,867**	**0**
06/03/2021	S	- 1,445,000.000	.9966		1,440,033	1,436,463	3,570
06/29/2021	S	- 1,190,000.000	.9946		1,183,632	1,182,970	662
07/01/2021	S	- 405,000.000	.9943		402,706	402,607	99
07/29/2021	S	- 7,000,000.000	1.0026		7,018,047	6,960,989	57,058
07/29/2021	S	- 50,000,000.000	1.0026		50,128,906 *	49,721,349	407,557
	Total For Sells			**0**	**60,173,324**	**59,704,378**	**468,946**
	Total U S Treasury Nt	**0.750% 4/30/26**		**0**	**62,081,191**	**61,612,245**	**468,946**
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
06/24/2021	B	1,315,000.000	.9979		- 1,312,278	1,312,278	
07/14/2021	B	485,000.000	.9987		- 484,356	484,356	
08/30/2021	B	1,500,000.000	.9994		- 1,499,121	1,499,121	
11/26/2021	B	6,000,000.000	.9972		- 5,983,125	5,983,125	
12/15/2021	B	2,910,000.000	.9952		- 2,895,905	2,895,905	
02/01/2022	B	14,990,000.000	.9907		- 14,850,640	14,850,640	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Buys			**0**	**27,025,425**	**27,025,425**	**0**
07/09/2021	S	- 2,710,000.000	.9989		2,706,930	2,707,209	- 279
07/29/2021	S	- 33,880,000.000	.9992		33,852,208 *	33,844,965	7,243
	Total For Sells			**0**	**36,559,138**	**36,552,174**	**6,964**
	Total U S Treasury Nt 0.125% 4/30/23			**0**	**63,584,563**	**63,577,599**	**6,964**
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
06/10/2021	B	1,985,000.000	1.0094		- 2,003,609	2,003,609	
	Total For Buys			**0**	**2,003,609**	**2,003,609**	**0**
06/07/2021	S	- 1,095,000.000	1.0020		1,097,181	1,089,500	7,681
07/06/2021	S	- 2,150,000.000	1.0105		2,172,592	2,141,330	31,262
07/12/2021	S	- 1,855,000.000	1.0102		1,873,912	1,847,519	26,393
07/15/2021	S	- 1,690,000.000	1.0114		1,709,211	1,683,185	26,026
07/29/2021	S	- 23,177,000.000	1.0163		23,553,626	23,083,533	470,093
	Total For Sells			**0**	**30,406,522**	**29,845,067**	**561,455**
	Total U S Treasury Nt 1.250% 4/30/28			**0**	**32,410,131**	**31,848,676**	**561,455**

Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/03/2021	B	860,000.000	1.0005		- 860,470	860,470	
06/30/2021	B	4,500,000.000	1.0166		- 4,574,883	4,574,883	
07/09/2021	B	5,470,000.000	1.0254		- 5,609,100	5,609,100	
07/30/2021	B	5,200,000.000	1.0365		- 5,389,719	5,389,719	
08/25/2021	B	1,175,000.000	1.0274		- 1,207,221	1,207,221	
	Total For Buys			**0**	**17,641,393**	**17,641,393**	**0**
06/03/2021	S	- 65,000.000	.9998		64,985	64,990	- 5
06/07/2021	S	- 940,000.000	1.0048		944,553	939,849	4,704
06/10/2021	S	- 110,000.000	1.0175		111,925	109,982	1,943
08/27/2021	S	- 22,090,000.000	1.0306		22,766,593	22,525,002	241,591
	Total For Sells			**0**	**23,888,056**	**23,639,823**	**248,233**
	Total U S Treasury Nt 1.625% 5/15/31			**0**	**41,529,449**	**41,281,216**	**248,233**
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
07/14/2021	B	18,550,000.000	.9980		- 18,512,245	18,512,245	
	Total For Buys			**0**	**18,512,245**	**18,512,245**	**0**
09/13/2021	S	- 1,405,000.000	.9995		1,404,232	1,402,140	2,091
10/14/2021	S	- 17,145,000.000	.9949		17,057,936	17,110,105	- 52,169

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Sells			**0**	**18,462,168**	**18,512,245**	**- 50,078**
	Total U S Treasury Nt 0.375% 7/15/24			**0**	**36,974,413**	**37,024,490**	**- 50,078**
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
07/29/2021	B	29,570,000.000	.9984		- 29,522,579 *	29,522,579	
	Total For Buys			**0**	**29,522,579**	**29,522,579**	**0**
09/29/2021	S	- 3,380,000.000	.9978		3,372,606	3,374,580	- 1,973
10/27/2021	S	- 3,815,000.000	.9947		3,794,882	3,808,882	- 14,000
10/27/2021	S	- 1,545,000.000	.9947		1,536,853	1,542,522	- 5,670
10/28/2021	S	- 20,830,000.000	.9944		20,713,645	20,796,596	- 82,951
	Total For Sells			**0**	**29,417,986**	**29,522,580**	**- 104,594**
	Total U S Treasury Nt 0.125% 7/31/23			**0**	**58,940,565**	**59,045,159**	**- 104,594**
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
07/29/2021	B	50,000,000.000	.9947		- 49,733,857 *	49,733,857	
07/29/2021	B	4,340,000.000	.9947		- 4,316,899	4,316,899	
08/04/2021	B	1,205,000.000	.9972		- 1,201,658	1,201,658	
08/31/2021	B	10,000,000.000	.9932		- 9,931,641	9,931,641	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Buys			**0**	**65,184,055**	**65,184,055**	**0**
08/16/2021	S	- 1,250,000.000	.9944		1,243,018	1,243,416	- 398
08/25/2021	S	- 1,005,000.000	.9906		995,539	999,706	- 4,167
09/13/2021	S	- 2,215,000.000	.9918		2,196,830	2,202,783	- 5,953
09/14/2021	S	- 1,220,000.000	.9930		1,211,422	1,213,271	- 1,849
09/22/2021	S	- 1,965,000.000	.9907		1,946,655	1,954,162	- 7,507
09/29/2021	S	- 2,095,000.000	.9828		2,058,910	2,083,445	- 24,535
09/29/2021	S	- 2,975,000.000	.9834		2,925,494	2,958,592	- 33,098
10/18/2021	S	- 1,085,000.000	.9758		1,058,765	1,079,016	- 20,251
10/28/2021	S	- 1,735,000.000	.9759		1,693,116	1,725,431	- 32,315
10/28/2021	S	- 50,000,000.000	.9759		48,792,969 *	49,724,232	- 931,263
	Total For Sells			**0**	**64,122,718**	**65,184,054**	**- 1,061,336**
	Total U S Treasury Nt 0.625% 7/31/26			**0**	**129,306,773**	**130,368,109**	**- 1,061,336**
	Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28						
07/29/2021	B	22,560,000.000	.9973		- 22,499,571	22,499,571	
07/30/2021	B	1,250,000.000	.0000		- 1,249,951	1,249,951	
08/04/2021	B	1,460,000.000	1.0020		- 1,462,852	1,462,852	
08/30/2021	B	10,000,000.000	.9942		- 9,942,188	9,942,188	
10/25/2021	B	3,000,000.000	.9688		- 2,906,484	2,906,484	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Buys			**0**	**38,061,046**	**38,061,046**	**0**
08/19/2021	S	- 1,570,000.000	.9986		1,567,854	1,566,420	1,434
09/15/2021	S	- 985,000.000	.9948		979,921	981,731	- 1,809
10/28/2021	S	- 35,715,000.000	.9717		34,704,935 *	35,512,895	- 807,960
	Total For Sells			**0**	**37,252,710**	**38,061,046**	**- 808,335**
	Total U S Treasury Nt 1.000% 7/31/28			**0**	**75,313,756**	**76,122,092**	**- 808,335**
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
08/27/2021	B	21,920,000.000	.9944		- 21,796,700	21,796,700	
08/31/2021	B	8,000,000.000	.9949		- 7,959,375	7,959,375	
10/25/2021	B	2,000,000.000	.9624		- 1,924,844	1,924,844	
	Total For Buys			**0**	**31,680,919**	**31,680,919**	**0**
09/09/2021	S	- 1,020,000.000	.9954		1,015,338	1,014,412	927
09/27/2021	S	- 640,000.000	.9780		625,950	636,494	- 10,544
10/05/2021	S	- 870,000.000	.9749		848,182	865,233	- 17,051
10/15/2021	S	- 880,000.000	.9707		854,219	875,179	- 20,960
11/12/2021	S	- 28,510,000.000	.9747		27,788,341	28,289,601	- 501,261
	Total For Sells			**0**	**31,132,030**	**31,680,919**	**- 548,889**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total U S Treasury Nt 1.250% 8/15/31			**0**	**62,812,949**	**63,361,838**	**- 548,889**
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
10/14/2021	B	15,670,000.000	.9999		- 15,668,920	15,668,920	
11/26/2021	B	10,000,000.000	.9960		- 9,959,766	9,959,766	
	Total For Buys			**0**	**25,628,686**	**25,628,686**	**0**
10/21/2021	S	- 2,505,000.000	.9949		2,492,181	2,504,827	- 12,646
11/16/2021	S	- 1,840,000.000	.9939		1,828,788	1,839,873	- 11,086
01/14/2022	S	- 21,325,000.000	.9864		21,035,113	21,283,985	- 248,872
	Total For Sells			**0**	**25,356,082**	**25,628,685**	**- 272,604**
	Total U S Treasury Nt 0.625% 10/15/24			**0**	**50,984,768**	**51,257,371**	**- 272,604**
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
10/28/2021	B	18,210,000.000	.9972		- 18,158,222	18,158,222	
12/15/2021	B	1,835,000.000	.9943		- 1,824,606	1,824,606	
	Total For Buys			**0**	**19,982,828**	**19,982,828**	**0**
11/16/2021	S	- 1,535,000.000	.9972		1,530,743	1,530,635	107
11/17/2021	S	- 1,540,000.000	.9977		1,536,391	1,535,621	769
12/07/2021	S	- 1,515,000.000	.9946		1,506,774	1,510,692	- 3,918

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/28/2022	S	- 15,455,000.000	.9876		15,263,624	15,405,880	- 142,256
	Total For Sells			**0**	**19,837,532**	**19,982,828**	**- 145,298**
	Total U S Treasury Nt	**0.375% 10/31/23**		**0**	**39,820,360**	**39,965,656**	**- 145,298**
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
10/28/2021	B	33,840,000.000	.9948		- 33,663,189 *	33,663,189	
12/03/2021	B	1,945,000.000	1.0008		- 1,946,520	1,946,520	
12/08/2021	B	1,720,000.000	.9946		- 1,710,795	1,710,795	
12/20/2021	B	6,500,000.000	1.0049		- 6,531,992	6,531,992	
	Total For Buys			**0**	**43,852,496**	**43,852,496**	**0**
11/01/2021	S	- 1,980,000.000	.9941		1,968,321	1,969,655	- 1,334
12/06/2021	S	- 1,610,000.000	.9998		1,609,748	1,602,144	7,604
01/28/2022	S	- 40,415,000.000	.9747		39,391,995 *	40,280,697	- 888,702
	Total For Sells			**0**	**42,970,064**	**43,852,496**	**- 882,432**
	Total U S Treasury Nt	**1.375% 10/31/28**		**0**	**86,822,560**	**87,704,992**	**- 882,432**
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
10/28/2021	B	48,530,000.000	.9978		- 48,424,483 *	48,424,483	
12/08/2021	B	680,000.000	.9936		- 675,670	675,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/08/2021	B	910,000.000	.9935		- 904,064	904,064	
01/26/2022	B	4,000,000.000	.9804		- 3,921,719	3,921,719	
	Total For Buys			**0**	**53,925,936**	**53,925,936**	**0**
12/22/2021	S	- 1,055,000.000	.9947		1,049,437	1,052,563	- 3,126
01/07/2022	S	- 1,055,000.000	.9820		1,035,961	1,052,563	- 16,602
01/28/2022	S	- 2,010,000.000	.9772		1,964,147	2,002,688	- 38,542
01/28/2022	S	- 50,000,000.000	.9772		48,859,375 *	49,818,121	- 958,746
	Total For Sells			**0**	**52,908,920**	**53,925,935**	**- 1,017,016**
	Total U S Treasury Nt 1.125% 10/31/26			**0**	**106,834,856**	**107,851,871**	**- 1,017,016**
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
11/12/2021	B	27,650,000.000	.9839		- 27,204,497	27,204,497	
01/13/2022	B	4,585,000.000	.9679		- 4,437,958	4,437,958	
01/20/2022	B	935,000.000	.9591		- 896,760	896,760	
	Total For Buys			**0**	**32,539,215**	**32,539,215**	**0**
01/11/2022	S	- 1,190,000.000	.9666		1,150,256	1,170,826	- 20,571
02/14/2022	S	- 31,980,000.000	.9450		30,221,100 *	31,368,388	- 1,147,288
	Total For Sells			**0**	**31,371,356**	**32,539,214**	**- 1,167,859**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total U S Treasury Nt 1.375% 11/15/31			**0**	**63,910,571**	**65,078,429**	**- 1,167,859**
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/14/2022	B	19,425,000.000	.9978		- 19,383,022	19,383,022	
01/26/2022	B	4,000,000.000	.9958		- 3,983,281	3,983,281	
	Total For Buys			**0**	**23,366,303**	**23,366,303**	**0**
01/19/2022	S	- 2,035,000.000	.9934		2,021,566	2,030,602	- 9,037
03/24/2022	S	- 2,295,000.000	.9666		2,218,440	2,289,174	- 70,734
03/24/2022	S	- 2,480,000.000	.9665		2,396,978	2,473,705	- 76,726
04/11/2022	S	- 980,000.000	.9576		938,465	977,512	- 39,047
04/14/2022	S	- 15,635,000.000	.9606		15,019,372	15,595,310	- 575,939
	Total For Sells			**0**	**22,594,821**	**23,366,303**	**- 771,483**
	Total U S Treasury Nt 1.125% 1/15/25			**0**	**45,961,124**	**46,732,606**	**- 771,483**
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
01/28/2022	B	38,385,000.000	.9985		- 38,328,932 *	38,328,932	
02/07/2022	B	765,000.000	.9906		- 757,828	757,828	
03/04/2022	B	130,000.000	1.0033		- 130,432	130,432	
03/04/2022	B	190,000.000	1.0032		- 190,616	190,616	
03/07/2022	B	195,000.000	.9988		- 194,764	194,764	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/29/2022	B	915,000.000	.9522		- 871,287	871,287	
	Total For Buys			**0**	**40,473,859**	**40,473,859**	**0**
02/08/2022	S	- 950,000.000	.9879		938,533	948,465	- 9,932
02/16/2022	S	- 1,120,000.000	.9825		1,100,400	1,118,191	- 17,791
04/12/2022	S	- 10,000,000.000	.9388		9,387,500	9,973,306	- 585,806
04/19/2022	S	- 1,815,000.000	.9274		1,683,271	1,810,155	- 126,884
04/29/2022	S	- 26,695,000.000	.9277		24,764,826	26,623,741	- 1,858,915
	Total For Sells			**0**	**37,874,530**	**40,473,858**	**- 2,599,328**
	Total U S Treasury Nt 1.750% 1/31/29			**0**	**78,348,389**	**80,947,717**	**- 2,599,328**
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
02/14/2022	B	30,355,000.000	.9895		- 30,037,140 *	30,037,140	
02/18/2022	B	1,370,000.000	.9959		- 1,364,434	1,364,434	
03/08/2022	B	300,000.000	1.0020		- 300,586	300,586	
	Total For Buys			**0**	**31,702,160**	**31,702,160**	**0**
03/30/2022	S	- 1,650,000.000	.9577		1,580,197	1,633,367	- 53,169
04/29/2022	S	- 2,055,000.000	.9134		1,876,954	2,034,284	- 157,330
05/13/2022	S	- 28,320,000.000	.9127		25,848,638	28,034,510	- 2,185,872

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Sells			**0**	**29,305,789**	**31,702,161**	**- 2,396,371**
	Total U S Treasury Nt 1.875% 2/15/32			**0**	**61,007,949**	**63,404,321**	**- 2,396,371**
	Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27						
04/28/2022	B	30,115,000.000	.9947		- 29,954,592 *	29,954,592	
05/23/2022	B	450,000.000	.9941		- 447,328	447,328	
05/23/2022	B	450,000.000	.9941		- 447,328	447,328	
	Total For Buys			**0**	**30,849,248**	**30,849,248**	**0**
05/24/2022	S	- 1,345,000.000	1.0004		1,345,578	1,337,812	7,766
05/24/2022	S	- 835,000.000	1.0009		835,750	830,538	5,213
	Total For Sells			**0**	**2,181,328**	**2,168,350**	**12,979**
	Total U S Treasury Nt 2.750% 4/30/27			**0**	**33,030,576**	**33,017,598**	**12,979**
	Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27						
01/28/2022	B	49,395,000.000	.9939		- 49,094,467 *	49,094,467	
02/03/2022	B	2,610,000.000	.9925		- 2,590,527	2,590,527	
02/07/2022	B	495,000.000	.9873		- 488,735	488,735	
02/08/2022	B	440,000.000	.9852		- 433,469	433,469	
02/08/2022	B	255,000.000	.9856		- 251,324	251,324	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Buys			**0**	**52,858,522**	**52,858,522**	**0**
02/23/2022	S	- 1,990,000.000	.9818		1,953,854	1,977,413	- 23,559
02/23/2022	S	- 1,495,000.000	.9808		1,466,326	1,485,544	- 19,217
03/09/2022	S	- 965,000.000	.9823		947,886	958,896	- 11,010
03/14/2022	S	- 1,820,000.000	.9720		1,769,097	1,808,488	- 39,391
03/17/2022	S	- 2,010,000.000	.9688		1,947,188	1,997,286	- 50,099
03/18/2022	S	- 3,590,000.000	.9695		3,480,477	3,567,292	- 86,815
03/30/2022	S	- 1,630,000.000	.9567		1,559,388	1,619,690	- 60,302
04/12/2022	S	- 5,000,000.000	.9463		4,731,445	4,968,373	- 236,928
04/19/2022	S	- 1,960,000.000	.9365		1,835,509	1,947,602	- 112,093
04/28/2022	S	- 32,735,000.000	.9389		30,733,817 *	32,527,939	- 1,794,122
	Total For Sells			**0**	**50,424,987**	**52,858,523**	**- 2,433,536**
	Total U S Treasury Nt 1.500% 1/31/27			**0**	**103,283,509**	**105,717,045**	**- 2,433,536**
	GRAND TOTAL			**0**	**2,273,297,808**	**2,286,258,386**	**- 12,960,582**

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

Broker: BofA Securities, Inc./Fxd Inc

Issue: 01F022675 - F N M A Tba 30Yr 2.500% 7/15/51

06/02/2021	B	1,800,000.000	1.0337		- 1,860,680	1,860,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
06/03/2021	S	- 1,445,000.000	.9966		1,440,033	1,436,463	3,570
Issue: 150190AF3 - Cedar Fair L P 5.500% 5/01/25							
06/07/2021	S	- 779,000.000	1.0438		813,081	779,000	34,081
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
06/07/2021	B	1,130,000.000	1.0000		- 1,130,000	1,130,000	
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
06/10/2021	B	1,985,000.000	1.0094		- 2,003,609	2,003,609	
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
06/10/2021	B	390,000.000	1.3830		- 539,388	539,388	
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
06/10/2021	B	295,000.000	1.3893		- 409,854	409,854	
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
06/11/2021	B	200,000.000	1.3844		- 276,883	276,883	
Issue: 01F022675 - F N M A Tba 30Yr 2.500% 7/15/51							
06/24/2021	S	- 1,800,000.000	1.0325		1,858,500	1,860,680	- 2,180
Issue: 912810SU3 - U S Treasury Bd 1.875% 2/15/51							
07/09/2021	S	- 605,000.000	.9737		589,071	540,152	48,920
Issue: 91282CBV2 - U S Treasury Nt 0.375% 4/15/24							
07/14/2021	S	- 20,200,000.000	.9996		20,192,109	20,202,342	- 10,233
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
07/14/2021	B	18,550,000.000	.9980		- 18,512,245	18,512,245	
Issue: 636180BR1 - National Fuel Gas Co 2.950% 3/01/31							
07/15/2021	B	150,000.000	1.0233		- 153,498	153,498	
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
07/29/2021	B	29,570,000.000	.9984		- 29,522,579 *	29,522,579	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
07/29/2021	B	50,000,000.000	.9947		- 49,733,857 *	49,733,857	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
07/29/2021	B	4,340,000.000	.9947		- 4,316,899	4,316,899	
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/29/2021	S	- 7,000,000.000	1.0026		7,018,047	6,960,989	57,058
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/29/2021	S	- 50,000,000.000	1.0026		50,128,906 *	49,721,349	407,557
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
07/29/2021	S	- 33,880,000.000	.9992		33,852,208 *	33,844,965	7,243
Issue: 55400EAA7 - Mvw 2020 1 LLC 1.740% 10/20/37							
08/02/2021	S	- 534,590.610	1.0144		542,296	534,527	7,769
Issue: 912796H77 - U S Treasury Bill 11/26/21							
08/05/2021	B	3,725,000.000	.9999		- 3,724,467	3,724,467	
Issue: 205887CG5 - Conagra Brands Inc 0.500% 8/11/23							
08/09/2021	B	2,290,000.000	.9981		- 2,285,695	2,285,695	
Issue: 94990DAA4 - Wells Fargo 3.7487% 6/15/36							
08/18/2021	B	110,000.000	1.1200		- 123,204	123,204	
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
08/19/2021	S	- 1,570,000.000	.9986		1,567,854	1,566,420	1,434
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
08/24/2021	S	- 5,000.000	.8825		4,413	5,000	- 588
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
08/25/2021	S	- 180,000.000	.8800		158,400	180,000	- 21,600
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
08/26/2021	S	- 180,000.000	.8800		158,400	180,000	- 21,600
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
08/31/2021	B	150,000.000	1.1518		- 172,775	172,775	
Issue: 29245JAM4 - Empresa Nacional Del 3.450% 9/16/31							
09/09/2021	B	550,000.000	.9965		- 548,064	548,064	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
09/16/2021	B	13,360,000.000	.9998		- 13,357,913	13,357,913	
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
09/21/2021	S	- 185,000.000	.9075		167,888	185,000	- 17,113
Issue: 43734LAA4 - Home Point Capital 5.000% 2/01/26							
09/21/2021	S	- 160,000.000	.9150		146,400	160,000	- 13,600
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
10/05/2021	S	- 870,000.000	.9749		848,182	865,233	- 17,051
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
10/12/2021	B	100,000.000	1.0253		- 102,527	102,527	
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
10/14/2021	S	- 17,145,000.000	.9949		17,057,936	17,110,105	- 52,169
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
10/14/2021	B	15,670,000.000	.9999		- 15,668,920	15,668,920	
Issue: 61772BAA1 - Morgan Stanley 0.731% 4/05/24							
10/14/2021	S	- 1,585,000.000	1.0012		1,586,965	1,585,000	1,965
Issue: 06051GKD0 - Bk Of America Corp 2.572% 10/20/32							
10/15/2021	B	835,000.000	1.0000		- 835,000	835,000	
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
10/15/2021	S	- 880,000.000	.9707		854,219	875,179	- 20,960
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
10/15/2021	B	190,000.000	1.1273		- 214,179	214,179	
Issue: 58552NAA7 - Mello Warehouse 1.41786% 4/25/55							
10/19/2021	B	730,000.000	1.0025		- 731,825	731,825	
Issue: 65246PAA9 - Newrez Warehouse 1.41786% 5/25/55							
10/19/2021	S	- 730,000.000	1.0028		732,053	730,000	2,053
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
10/21/2021	S	- 2,505,000.000	.9949		2,492,181	2,504,827	- 12,646

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
10/25/2021	B	2,000,000.000	.9624		- 1,924,844	1,924,844	
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
10/28/2021	S	- 20,830,000.000	.9944		20,713,645	20,796,596	- 82,951
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
10/28/2021	S	- 1,735,000.000	.9759		1,693,116	1,725,431	- 32,315
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
10/28/2021	S	- 50,000,000.000	.9759		48,792,969 *	49,724,232	- 931,263
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
10/28/2021	S	- 35,715,000.000	.9717		34,704,935 *	35,512,895	- 807,960
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
10/28/2021	B	18,210,000.000	.9972		- 18,158,222	18,158,222	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
10/28/2021	B	48,530,000.000	.9978		- 48,424,483 *	48,424,483	
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
10/28/2021	B	33,840,000.000	.9948		- 33,663,189 *	33,663,189	
Issue: 43732VAT3 - Home Partners Of 1.901% 12/17/26							
11/01/2021	B	2,360,000.000	.0000		- 2,359,950	2,359,950	
Issue: 43732VAA4 - Home Partners Of 2.302% 12/17/26							
11/01/2021	B	955,000.000	.0000		- 954,991	954,991	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
11/01/2021	B	12,720,000.000	.9978		- 12,691,678	12,691,678	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
11/17/2021	S	- 1,540,000.000	.9977		1,536,391	1,535,621	769
Issue: 42806MAB5 - Hertz Vehicle 1.560% 12/25/25							
11/22/2021	S	- 830,000.000	.9931		824,294	829,923	- 5,629
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
12/08/2021	B	680,000.000	.9936		- 675,670	675,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
12/08/2021	B	910,000.000	.9935		- 904,064	904,064	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
12/15/2021	B	1,835,000.000	.9943		- 1,824,606	1,824,606	
Issue: 36186CBY8 - Gmac Inc Sr Nt 8.000% 11/01/31							
01/12/2022	S	- 350,000.000	1.3760		481,586	472,907	8,679
Issue: 36186CBY8 - Gmac Inc Sr Nt 8.000% 11/01/31							
01/13/2022	S	- 320,000.000	1.3807		441,837	432,372	9,465
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
01/14/2022	S	- 21,325,000.000	.9864		21,035,113	21,283,985	- 248,872
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/14/2022	B	19,425,000.000	.9978		- 19,383,022	19,383,022	
Issue: 58550LAA3 - Mello Warehouse 1.36786% 2/25/55							
01/19/2022	B	105,000.000	.9963		- 104,606	104,606	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
01/28/2022	S	- 15,455,000.000	.9876		15,263,624	15,405,880	- 142,256
Issue: 91282CDV0 - U S Treasury Nt 0.875% 1/31/24							
01/28/2022	B	13,510,000.000	.9941		- 13,430,934	13,430,934	
Issue: 02530WAG9 - American Cr Ac Rec 2.460% 3/13/28							
02/02/2022	B	105,000.000	.9994		- 104,934	104,934	
Issue: 693475AZ8 - Pnc Financial 2.550% 1/22/30							
02/07/2022	S	- 660,000.000	.9880		652,067	658,152	- 6,085
Issue: 14317JAE7 - Carmax Auto Own Tr 1.030% 4/15/27							
02/10/2022	B	1,610,000.000	.9600		- 1,545,600	1,545,600	
Issue: 694308KA4 - Pacific Gas Elec Co 3.250% 2/16/24							
02/16/2022	B	1,310,000.000	.9996		- 1,309,528	1,309,528	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/23/2022	S	- 1,495,000.000	.9808		1,466,326	1,485,544	- 19,217

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
03/08/2022	B	300,000.000	1.0020		- 300,586	300,586	
Issue: 58551VAA0 - Mello Warehouse 1.46786% 11/25/53							
03/09/2022	B	910,000.000	.9972		- 907,441	907,441	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/09/2022	S	- 965,000.000	.9823		947,886	958,896	- 11,010
Issue: 53944YAR4 - Lloyds Banking Group 3.511% 3/18/26							
03/11/2022	B	605,000.000	1.0000		- 605,000	605,000	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/14/2022	S	- 1,820,000.000	.9720		1,769,097	1,808,488	- 39,391
Issue: 59217GEW5 - Metropolitan Mtn 2.800% 3/21/25							
03/14/2022	B	1,365,000.000	.9991		- 1,363,785	1,363,785	
Issue: 71376LAE0 - Performance Food Co 4.250% 8/01/25							
03/15/2022	S	- 30,000.000	.9050		27,150	30,000	- 2,850
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/18/2022	S	- 3,590,000.000	.9695		3,480,477	3,567,292	- 86,815
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
03/24/2022	S	- 2,295,000.000	.9666		2,218,440	2,289,174	- 70,734
Issue: 69346VAA7 - Performance Food 5.500% 10/15/27							
03/24/2022	S	- 285,000.000	.9950		283,575	273,123	10,452
Total For BofA Securities, Inc./Fxd Inc				**0**	**605,402,864**	**607,478,936**	**- 2,076,073**
Broker: Citadel Securities LLC							
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/07/2021	S	- 940,000.000	1.0048		944,553	939,849	4,704
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/10/2021	S	- 110,000.000	1.0175		111,925	109,982	1,943

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
06/29/2021	S	- 1,190,000.000	.9946		1,183,632	1,182,970	662
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
06/30/2021	B	4,500,000.000	1.0166		- 4,574,883	4,574,883	
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/01/2021	S	- 405,000.000	.9943		402,706	402,607	99
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
07/06/2021	S	- 2,150,000.000	1.0105		2,172,592	2,141,330	31,262
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
07/09/2021	B	5,470,000.000	1.0254		- 5,609,100	5,609,100	
Issue: 912796F46 - U S Treasury Bill 9/16/21							
07/21/2021	B	4,250,000.000	.9999		- 4,249,752	4,249,752	
Issue: 912796G60 - U S Treasury Bill 10/21/21							
07/30/2021	B	7,390,000.000	.9999		- 7,389,220	7,389,220	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
08/16/2021	S	- 1,250,000.000	.9944		1,243,018	1,243,416	- 398
Issue: 912796G60 - U S Treasury Bill 10/21/21							
08/19/2021	B	4,350,000.000	.9999		- 4,349,693	4,349,693	
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/25/2021	B	1,175,000.000	1.0274		- 1,207,221	1,207,221	
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/27/2021	S	- 22,090,000.000	1.0306		22,766,593	22,525,002	241,591
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
08/27/2021	B	21,920,000.000	.9944		- 21,796,700	21,796,700	
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
08/30/2021	B	1,500,000.000	.9994		- 1,499,121	1,499,121	
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
08/30/2021	B	10,000,000.000	.9942		- 9,942,188	9,942,188	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
09/09/2021	S	- 1,020,000.000	.9954		1,015,338	1,014,412	927
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
09/13/2021	S	- 1,405,000.000	.9995		1,404,232	1,402,140	2,091
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/13/2021	S	- 2,215,000.000	.9918		2,196,830	2,202,783	- 5,953
Issue: 91282CCR0 - U S Treasury Nt 1.000% 7/31/28							
09/15/2021	S	- 985,000.000	.9948		979,921	981,731	- 1,809
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/22/2021	S	- 1,965,000.000	.9907		1,946,655	1,954,162	- 7,507
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
10/27/2021	S	- 1,545,000.000	.9947		1,536,853	1,542,522	- 5,670
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
11/16/2021	S	- 1,535,000.000	.9972		1,530,743	1,530,635	107
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
11/26/2021	B	6,000,000.000	.9972		- 5,983,125	5,983,125	
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
12/20/2021	B	6,500,000.000	1.0049		- 6,531,992	6,531,992	
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
01/11/2022	S	- 1,190,000.000	.9666		1,150,256	1,170,826	- 20,571
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/19/2022	S	- 2,035,000.000	.9934		2,021,566	2,030,602	- 9,037
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
01/20/2022	B	935,000.000	.9591		- 896,760	896,760	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/26/2022	B	4,000,000.000	.9804		- 3,921,719	3,921,719	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/28/2022	S	- 2,010,000.000	.9772		1,964,147	2,002,688	- 38,542

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/28/2022	S	- 50,000,000.000	.9772		48,859,375 *	49,818,121	- 958,746
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
01/28/2022	S	- 40,415,000.000	.9747		39,391,995 *	40,280,697	- 888,702
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
01/28/2022	B	49,395,000.000	.9939		- 49,094,467 *	49,094,467	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
01/28/2022	B	38,385,000.000	.9985		- 38,328,932 *	38,328,932	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/03/2022	B	2,610,000.000	.9925		- 2,590,527	2,590,527	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/08/2022	S	- 950,000.000	.9879		938,533	948,465	- 9,932
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
02/14/2022	S	- 31,980,000.000	.9450		30,221,100 *	31,368,388	- 1,147,288
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
02/14/2022	B	30,355,000.000	.9895		- 30,037,140 *	30,037,140	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/16/2022	S	- 1,120,000.000	.9825		1,100,400	1,118,191	- 17,791
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/23/2022	S	- 1,990,000.000	.9818		1,953,854	1,977,413	- 23,559
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
04/12/2022	S	- 5,000,000.000	.9463		4,731,445	4,968,373	- 236,928
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
04/28/2022	B	30,115,000.000	.9947		- 29,954,592 *	29,954,592	
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
04/28/2022	B	9,965,000.000	.9973		- 9,938,575	9,938,575	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
04/28/2022	S	- 32,735,000.000	.9389		30,733,817 *	32,527,939	- 1,794,122

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDV0 - U S Treasury Nt 0.875% 1/31/24							
04/28/2022	S	- 11,525,000.000	.9711		11,191,855	11,457,551	- 265,696
Total For Citadel Securities LLC				**0**	**451,589,641**	**456,738,502**	**- 5,148,865**
GRAND TOTAL				**0**	**1,056,992,505**	**1,064,217,438**	**- 7,224,938**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**459,553,077.06**		
	COMPARATIVE VALUE (5%)				**22,977,653.85**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V542 - First Am Treas Ob Fd Cl Z							
04/13/2022	B	99,776,049.000	1.0000		- 99,776,049 *	99,776,049	
04/14/2022	S	- 99,580,716.000	1.0000		99,580,716 *	99,580,716	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
12/01/2021	S	- 777,706.176	34.7175		27,000,000 *	26,350,411	649,589
04/30/2022	B	3,129,451.411	31.9545		- 100,000,000 *	100,000,000	
GRAND TOTAL				**0**	**326,356,765**	**325,707,176**	**649,589**
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Direct From Issuer							
Issue: 9077SMS84 - Ullico - Separate Account J							
06/01/2021	S	- 633.988	16.4408		10,423	10,700	- 276
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
06/01/2021	S	- 134,353.000	1.0000		134,353	82,666	51,687
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
06/01/2021	S	- 107.186	203.5090		21,813	19,830	1,983
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
06/11/2021	B	52,057.000	1.0000		- 52,057	52,057	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
06/15/2021	S	- 25,713.990	1.0000		25,714	34,287	- 8,573

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
06/21/2021	B	54,000.000	1.0000		- 54,000	54,000	
Issue: 96MSCDE56 - August Equity Partners V A LP							
06/23/2021	B	99,766.290	1.0000		- 99,766	99,766	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
07/01/2021	S	- 10.463	49.1962		515	342	172
Issue: 9077SMS84 - Ullico - Separate Account J							
07/01/2021	S	- 633.631	16.4971		10,453	10,724	- 271
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
07/01/2021	S	- 1,033,319.000	1.0000		1,033,319	346,398	686,921
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
07/01/2021	S	- 17,822.000	1.0000		17,822	10,966	6,856
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
07/01/2021	S	-.362	169.2541		61	40	22
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
07/01/2021	S	- 4,797.660	1.0000		4,798	353	4,445
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
07/12/2021	B	192.000	1.0000		- 192	192	
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
07/15/2021	B	59,400.000	1.0000		- 59,400	59,400	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
07/16/2021	B	1,298,035.310	1.0000		- 1,298,035	1,298,035	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
07/19/2021	S	- 5,204.690	1.0000		5,205	6,940	- 1,735
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
07/21/2021	B	182,486.250	1.0000		- 182,486	182,486	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
07/23/2021	B	20,111.500	1.0000		- 20,112	20,112	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
07/27/2021	B	99,000.000	1.0000		- 99,000	99,000	
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
07/29/2021	S	- 303,897.000	1.0000		303,897	186,985	116,912
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
08/01/2021	B	21,548.040	1.0000		- 21,548	21,548	
Issue: 9077SMS84 - Ullico - Separate Account J							
08/01/2021	S	- 633.275	16.5608		10,488	10,781	- 293
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
08/16/2021	B	2,378.580	1.0000		- 2,379	2,379	
Issue: 96MSCDE56 - August Equity Partners V A LP							
08/24/2021	B	143,380.240	1.0000		- 143,380	143,380	
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
08/27/2021	S	- 207,158.000	1.0000		207,158	127,462	79,696
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
09/01/2021	B	10,285.590	1.0000		- 10,286	10,286	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
09/01/2021	S	- 11.040	51.2953		566	361	205
Issue: 9077SMS84 - Ullico - Separate Account J							
09/01/2021	S	- 632.919	16.6269		10,523	10,775	- 251
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
09/01/2021	B	63,000.000	1.0000		- 63,000	63,000	
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
09/01/2021	S	- 106.717	209.5990		22,368	19,743	2,624
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
09/01/2021	S	-.410	157.9512		65	45	20
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
09/08/2021	B	459,355.000	1.0000		- 459,355	459,355	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
09/08/2021	S	- 172,354.000	1.0000		172,354	129,744	42,610
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
09/14/2021	B	16,979.850	1.0000		- 16,980	16,980	
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
09/14/2021	B	86,231.000	1.0000		- 86,231	86,231	
Issue: 96MSC0C64 - Bh-Dg Sys Trading Er Fd Ltd							
09/22/2021	B	3,200,000.000	1.0000		- 3,200,000	3,200,000	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
09/28/2021	S	- 12,154.080	1.0000		12,154	893	11,261
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
09/29/2021	S	- 332,570.000	1.0000		332,570	204,627	127,943
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
10/01/2021	S	- 142.121	34.9559		4,968	4,815	153
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
10/01/2021	S	- 46.477	31.5438		1,466	110	1,356
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
10/01/2021	B	55,106.539	51.7180		- 2,850,000	2,850,000	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2021	B	101.730	135.7032		- 13,805	13,805	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2021	B	100.450	142.2285		- 14,287	14,287	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/01/2021	B	102,234.817	27.8770		- 2,850,000	2,850,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/01/2021	S	- 83.630	28.3379		2,370	1,630	740
Issue: 9077SMS84 - Ullico - Separate Account J							
10/01/2021	S	- 632.563	16.6973		10,562	10,800	- 238

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
10/01/2021	S	- 2.957	131.8296		390	333	57
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
10/04/2021	B	31,500.000	1.0000		- 31,500	31,500	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/04/2021	B	10,831.480	1.0000		- 10,831	10,831	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/07/2021	S	- 4,954.930	1.0000		4,955	5,649	- 694
Issue: 96MSCDE56 - August Equity Partners V A LP							
10/12/2021	B	828,509.490	1.0000		- 828,509	828,509	
Issue: 97MSCUN31 - Gqg Partners							
10/13/2021	S	- 1,084,749.676	16.1500		17,518,707	12,116,583	5,402,125
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/27/2021	B	12,354.210	1.0000		- 12,354	12,354	
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
11/01/2021	S	- 429.452	101.6016		43,633	42,940	693
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
11/01/2021	B	192,693.147	50.8581		- 9,800,000	9,800,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
11/01/2021	B	229,259.812	27.3330		- 6,266,358	6,266,358	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
11/01/2021	B	41,475.197	27.3330		- 1,133,642	1,133,642	
Issue: 9077SMS84 - Ullico - Separate Account J							
11/01/2021	S	- 632.207	16.7523		10,591	10,822	- 231
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
11/01/2021	S	- 622,334.000	1.0000		622,334	382,916	239,418
Issue: 96MSC0C56 - Kohinoor Series Three Fd							
11/01/2021	B	4,546.673	901.7582		- 4,100,000	4,100,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
11/01/2021	B	2,051.000	1.0000		- 2,051	2,051	
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
11/02/2021	B	18,000.000	1.0000		- 18,000	18,000	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
11/04/2021	S	- 29,611.730	1.0000		29,612	29,612	
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
11/10/2021	B	168,461.000	1.0000		- 168,461	168,461	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
11/12/2021	S	- 15,882.820	1.0000		15,883	18,045	- 2,162
Issue: 96MSCST65 - 1798 Bear Convexity Fund Ltd							
11/30/2021	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
12/01/2021	S	- 777,706.176	34.7175		27,000,000 *	26,350,411	649,589
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
12/01/2021	B	219,209.330	31.9329		- 7,000,000	7,000,000	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
12/01/2021	S	- 11.645	54.4422		634	492	142
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	46,731.458	26.9800		- 1,260,815	1,260,815	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	729,446.643	26.9800		- 19,680,470	19,680,470	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	758.726	26.9800		- 20,470	20,470	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	11,843.201	26.9800		- 319,530	319,530	
Issue: 9077SMS84 - Ullico - Separate Account J							
12/01/2021	S	- 631.852	16.7991		10,615	10,847	- 233

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
12/01/2021	S	- 2.847	138.2157		394	321	73
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
12/01/2021	S	- 106.250	213.3261		22,666	19,657	3,009
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
12/01/2021	S	-.372	170.8871		64	41	23
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
12/01/2021	S	- 7,810.857	164.0390		1,281,285	855,387	425,898
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	103,568.000	1.0000		- 103,568	103,568	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	476,831.000	1.0000		- 476,831	476,831	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	567,984.000	1.0000		- 567,984	567,984	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	413,154.000	1.0000		- 413,154	413,154	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	S	- 870,233.000	1.0000		870,233	870,233	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	939,126.000	1.0000		- 939,126	939,126	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	S	- 260,761.000	1.0000		260,761	260,761	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
01/01/2022	S	- 144.067	34.9270		5,032	4,881	151
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
01/01/2022	S	- 144,565.970	34.5863		5,000,000	4,898,216	101,784
Issue: 97MSCUN49 - Wcm Investment Management							
01/01/2022	B	397,213.000	1.0000		- 397,213	397,213	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
01/12/2022	S	- 47,416.000	1.0000		47,416	35,713	11,703
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
01/31/2022	S	- 47.305	31.9592		1,512	1,249	263
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
01/31/2022	S	- 91.936	26.7890		2,463	2,233	229
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
02/01/2022	B	48,600.000	1.0000		- 48,600	48,600	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
02/01/2022	S	- 16,336.000	1.0000		16,336	16,336	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	B	48,928.420	1.0000		- 48,928	48,928	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	B	115,928.440	1.0000		- 115,928	115,928	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	B	5,717.420	1.0000		- 5,717	5,717	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	S	- 20,090.680	1.0000		20,091	20,364	- 273
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
02/01/2022	S	- 96,615.281	51.7516		5,000,000	4,080,388	919,612
Issue: 9077SMS84 - Ullico - Separate Account J							
02/01/2022	S	- 631.496	16.8539		10,643	10,841	- 198
Issue: 9077SMS84 - Ullico - Separate Account J							
02/01/2022	S	- 631.141	16.8919		10,661	10,835	- 174
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
02/01/2022	B	165,715.000	1.0000		- 165,715	165,715	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
02/01/2022	S	- 128,653.320	1.0000		128,653	91,463	37,191

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
02/01/2022	B	45,000.000	1.0000		- 45,000	45,000	
Issue: 97MSCWAV9 - Accomplice Fund II LP							
02/01/2022	S	- 810,421.000	1.0000		810,421	153,065	657,357
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
02/01/2022	S	- 129,730.000	1.0000		129,730	97,160	32,570
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
02/01/2022	S	- 269,092.000	1.0000		269,092	165,569	103,523
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
02/01/2022	B	138,490.630	1.0000		- 138,491	138,491	
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
02/01/2022	B	35,648.136	140.2598		- 5,000,000	5,000,000	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
02/01/2022	B	660,916.000	1.0000		- 660,916	660,916	
Issue: 96MSCDE56 - August Equity Partners V A LP							
02/01/2022	S	- 140,649.620	1.0000		140,650	137,562	3,087
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
02/01/2022	S	- 11,727.620	1.0000		11,728	862	10,866
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	B	13,158.660	1.0000		- 13,159	13,159	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	S	- 40,970.060	1.0000		40,970	41,520	- 550
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	B	86,192.150	1.0000		- 86,192	86,192	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	B	186,088.860	1.0000		- 186,089	186,089	
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
04/01/2022	S	- 915.515	94.4605		86,480	91,540	- 5,060

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
04/01/2022	B	132,482.000	1.0000		- 132,482	132,482	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
04/01/2022	S	- 198,304.780	1.0000		198,305	140,980	57,325
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
04/01/2022	B	36,000.000	1.0000		- 36,000	36,000	
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
04/01/2022	B	472,261.000	1.0000		- 472,261	472,261	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
04/01/2022	S	- 14,926.060	1.0000		14,926	1,097	13,829
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
04/04/2022	S	- 27,979.000	1.0890		30,469	17,215	13,254
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/19/2022	S	- 77,659.120	1.0000		77,659	78,483	- 824
Issue: 96MSCDE56 - August Equity Partners V A LP							
04/19/2022	B	458,466.440	1.0000		- 458,466	458,466	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
04/30/2022	S	- 113.590	33.2100		3,772	3,849	- 76
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
04/30/2022	B	3,129,451.411	31.9545		- 100,000,000 *	100,000,000	
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
04/30/2022	S	- 62.678	31.8852		1,999	1,655	343
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
04/30/2022	S	- 25.327	50.5666		1,281	1,070	211
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
04/30/2022	S	- 206.156	25.7550		5,310	5,008	301
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
04/30/2022	S	- 2.990	135.5184		405	368	37

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
05/01/2022	B	89.980	151.7930		- 13,658	13,658	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
05/01/2022	B	95.310	160.6854		- 15,315	15,315	
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2022	S	- 630.431	16.9313		10,674	10,823	- 149
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2022	S	- 630.786	16.9211		10,674	10,829	- 155
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2022	S	- 630.076	16.9059		10,652	10,817	- 165
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
05/09/2022	B	225,351.579	31.0626		- 7,000,000	7,000,000	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/11/2022	S	- 17,582.410	1.0000		17,582	17,769	- 187
Issue: 96MSC0C64 - Bh-Dg Sys Trading Er Fd Ltd							
05/27/2022	S	- 3,000,000.000	1.0000		3,000,000	1,997,965	1,002,035
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
05/31/2022	B	16,200.000	1.0000		- 16,200	16,200	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
05/31/2022	B	192,215.233	31.2150		- 6,000,000	6,000,000	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
05/31/2022	B	1,163,348.000	1.0000		- 1,163,348	1,163,348	
Issue: 97MSCUBK6 - Carlyle Realty Partners VIII LP							
05/31/2022	B	25,551.000	1.0000		- 25,551	25,551	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/31/2022	S	- 20,791.020	1.0000		20,791	21,012	- 221
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/31/2022	B	3,936.110	1.0000		- 3,936	3,936	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/31/2022	B	10,027.020	1.0000		- 10,027	10,027	
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
05/31/2022	S	- 3,766.279	90.8024		341,987	376,580	- 34,593
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 2,278,834.000	1.0000		2,278,834	2,278,834	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 575,711.000	1.0000		575,711	575,711	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 205,419.000	1.0000		205,419	205,419	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 1,548,134.000	1.0000		1,548,134	1,548,134	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 7,000,000.000	1.0000		7,000,000	7,000,000	
Issue: 96MSC1XE2 - K4 Private Investors, L.P.							
05/31/2022	B	96,126.000	1.0000		- 96,126	96,126	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
05/31/2022	B	63,125.999	47.5240		- 3,000,000	3,000,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
05/31/2022	S	- 246,335.756	24.3570		6,000,000	5,984,374	15,626
Issue: 9077SMS84 - Ullico - Separate Account J							
05/31/2022	S	- 629.722	16.8471		10,609	10,811	- 202
Issue: 97MSCWAV9 - Accomplice Fund II LP							
05/31/2022	S	- 780,488.000	1.0000		780,488	65,499	714,989
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
05/31/2022	B	196,104.080	1.0000		- 196,104	196,104	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
05/31/2022	B	1,078.000	1.0000		- 1,078	1,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Direct From Issuer				**0**	**284,228,754**	**272,733,619**	**11,495,135**
GRAND TOTAL				**0**	**284,228,754**	**272,733,619**	**11,495,135**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Issue: 31846V542 - First Am Treas Ob Fd Cl Z

06/01/2021	B	134,353.000	1.0000	- 134,353	134,353
06/02/2021	B	240.480	1.0000	- 240	240
06/07/2021	B	97,599.420	1.0000	- 97,599	97,599
06/16/2021	B	25,713.990	1.0000	- 25,714	25,714
06/24/2021	B	278,510.000	1.0000	- 278,510	278,510
06/24/2021	B	46,525.490	1.0000	- 46,525	46,525
07/02/2021	B	213.270	1.0000	- 213	213
07/20/2021	B	5,204.690	1.0000	- 5,205	5,205
07/29/2021	B	303,897.000	1.0000	- 303,897	303,897
08/03/2021	B	180.490	1.0000	- 180	180
08/31/2021	B	84,115.000	1.0000	- 84,115	84,115
09/02/2021	B	168.910	1.0000	- 169	169
09/29/2021	B	332,570.000	1.0000	- 332,570	332,570
10/01/2021	B	123,833.410	1.0000	- 123,833	123,833
10/04/2021	B	137.300	1.0000	- 137	137
10/08/2021	B	4,954.930	1.0000	- 4,955	4,955

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/13/2021	B	18,206,855.120	1.0000		- 18,206,855	18,206,855	
11/01/2021	B	735,204.600	1.0000		- 735,205	735,205	
11/02/2021	B	42.190	1.0000		- 42	42	
11/05/2021	B	29,611.730	1.0000		- 29,612	29,612	
11/12/2021	B	15,882.820	1.0000		- 15,883	15,883	
11/29/2021	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
12/02/2021	B	32.420	1.0000		- 32	32	
12/14/2021	B	50,961.170	1.0000		- 50,961	50,961	
12/27/2021	B	251,149.620	1.0000		- 251,150	251,150	
12/29/2021	B	129,730.000	1.0000		- 129,730	129,730	
12/29/2021	B	269,092.030	1.0000		- 269,092	269,092	
12/30/2021	B	5,128,653.320	1.0000		- 5,128,653	5,128,653	
01/03/2022	B	573,118.460	1.0000		- 573,118	573,118	
01/04/2022	B	11.310	1.0000		- 11	11	
01/12/2022	B	47,416.000	1.0000		- 47,416	47,416	
01/13/2022	B	210.000	1.0000		- 210	210	
01/13/2022	B	810,421.000	1.0000		- 810,421	810,421	
01/14/2022	B	16,336.000	1.0000		- 16,336	16,336	
01/18/2022	B	20,090.680	1.0000		- 20,091	20,091	
02/01/2022	B	244,250.000	1.0000		- 244,250	244,250	
02/02/2022	B	52.150	1.0000		- 52	52	
03/01/2022	B	113,555.000	1.0000		- 113,555	113,555	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/02/2022	B	47.570	1.0000		- 48	48	
03/09/2022	B	40,970.060	1.0000		- 40,970	40,970	
04/04/2022	B	357.630	1.0000		- 358	358	
04/04/2022	B	30,469.000	1.0000		- 30,469	30,469	
04/11/2022	B	20,791.020	1.0000		- 20,791	20,791	
04/13/2022	B	99,776,049.000	1.0000		- 99,776,049 *	99,776,049	
05/03/2022	B	1,324.130	1.0000		- 1,324	1,324	
05/04/2022	B	341,987.000	1.0000		- 341,987	341,987	
05/06/2022	B	4,000,000.000	1.0000		- 4,000,000	4,000,000	
05/09/2022	B	7,000,000.000	1.0000		- 7,000,000	7,000,000	
05/12/2022	B	17,582.410	1.0000		- 17,582	17,582	
05/31/2022	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	
	Total For Buys			**0**	**152,310,468**	**152,310,468**	**0**
06/11/2021	S	- 52,057.000	1.0000		52,057	52,057	
06/14/2021	S	- 20,800.000	1.0000		20,800	20,800	
06/15/2021	S	- 123,586.160	1.0000		123,586	123,586	
06/18/2021	S	- 714,461.210	1.0000		714,461	714,461	
06/21/2021	S	- 54,000.000	1.0000		54,000	54,000	
06/23/2021	S	- 99,766.290	1.0000		99,766	99,766	
06/30/2021	S	- 3,395,779.810	1.0000		3,395,780	3,395,780	
07/09/2021	S	- 319,500.000	1.0000		319,500	319,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/12/2021	S	- 192.000	1.0000		192	192	
07/15/2021	S	- 59,400.000	1.0000		59,400	59,400	
07/16/2021	S	- 1,298,035.310	1.0000		1,298,035	1,298,035	
07/21/2021	S	- 261,801.430	1.0000		261,801	261,801	
07/23/2021	S	- 62,346.000	1.0000		62,346	62,346	
07/26/2021	S	- 188,800.000	1.0000		188,800	188,800	
07/27/2021	S	- 246,551.690	1.0000		246,552	246,552	
07/30/2021	S	- 21,548.040	1.0000		21,548	21,548	
08/02/2021	S	- 154,838.000	1.0000		154,838	154,838	
08/16/2021	S	- 2,378.580	1.0000		2,379	2,379	
08/19/2021	S	- 150,024.490	1.0000		150,024	150,024	
08/23/2021	S	- 100,413.760	1.0000		100,414	100,414	
08/24/2021	S	- 243,539.360	1.0000		243,539	243,539	
08/27/2021	S	- 5,842.000	1.0000		5,842	5,842	
09/01/2021	S	- 73,285.590	1.0000		73,286	73,286	
09/08/2021	S	- 287,001.000	1.0000		287,001	287,001	
09/09/2021	S	- 14,530.820	1.0000		14,531	14,531	
09/14/2021	S	- 103,210.850	1.0000		103,211	103,211	
09/20/2021	S	- 115,862.030	1.0000		115,862	115,862	
09/22/2021	S	- 3,200,000.000	1.0000		3,200,000	3,200,000	
09/24/2021	S	- 5,728,239.240	1.0000		5,728,239	5,728,239	
09/27/2021	S	- 348,875.960	1.0000		348,876	348,876	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/28/2021	S	- 587,805.080	1.0000		587,805	587,805	
09/30/2021	S	- 4,100,000.000	1.0000		4,100,000	4,100,000	
10/04/2021	S	- 42,331.480	1.0000		42,331	42,331	
10/07/2021	S	- 137,773.000	1.0000		137,773	137,773	
10/08/2021	S	- 326,913.100	1.0000		326,913	326,913	
10/12/2021	S	- 828,509.490	1.0000		828,509	828,509	
10/14/2021	S	- 18,164,778.440	1.0000		18,164,778	18,164,778	
10/15/2021	S	- 208,829.330	1.0000		208,829	208,829	
10/21/2021	S	- 234,098.000	1.0000		234,098	234,098	
10/22/2021	S	- 31,511.870	1.0000		31,512	31,512	
10/25/2021	S	- 104,000.000	1.0000		104,000	104,000	
10/27/2021	S	- 12,354.210	1.0000		12,354	12,354	
10/29/2021	S	- 2,051.000	1.0000		2,051	2,051	
11/02/2021	S	- 430,218.380	1.0000		430,218	430,218	
11/08/2021	S	- 211,200.000	1.0000		211,200	211,200	
11/10/2021	S	- 168,461.000	1.0000		168,461	168,461	
11/17/2021	S	- 50,300.000	1.0000		50,300	50,300	
11/22/2021	S	- 260,461.000	1.0000		260,461	260,461	
11/30/2021	S	- 10,084,334.000	1.0000		10,084,334	10,084,334	
12/02/2021	S	- 138,490.630	1.0000		138,491	138,491	
12/03/2021	S	- 845,115.350	1.0000		845,115	845,115	
12/06/2021	S	- 223,999.920	1.0000		224,000	224,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/07/2021	S	- 48,928.420	1.0000		48,928	48,928	
12/10/2021	S	- 1,142,672.000	1.0000		1,142,672	1,142,672	
12/16/2021	S	- 410,010.250	1.0000		410,010	410,010	
12/17/2021	S	- 122,158.000	1.0000		122,158	122,158	
12/20/2021	S	- 115,928.440	1.0000		115,928	115,928	
12/22/2021	S	- 145,369.380	1.0000		145,369	145,369	
01/03/2022	S	- 577,500.000	1.0000		577,500	577,500	
01/04/2022	S	- 54,317.420	1.0000		54,317	54,317	
01/05/2022	S	- 75,885.220	1.0000		75,885	75,885	
01/06/2022	S	- 74,750.500	1.0000		74,751	74,751	
01/14/2022	S	- 84,460.880	1.0000		84,461	84,461	
01/27/2022	S	- 165,715.000	1.0000		165,715	165,715	
01/28/2022	S	- 15,478.000	1.0000		15,478	15,478	
02/04/2022	S	- 36,337.000	1.0000		36,337	36,337	
02/09/2022	S	- 137,095.580	1.0000		137,096	137,096	
02/10/2022	S	- 76,389.550	1.0000		76,390	76,390	
02/18/2022	S	- 232,670.000	1.0000		232,670	232,670	
02/22/2022	S	- 113,097.000	1.0000		113,097	113,097	
02/25/2022	S	- 106,159.000	1.0000		106,159	106,159	
03/03/2022	S	- 74,540.500	1.0000		74,541	74,541	
03/07/2022	S	- 472,261.000	1.0000		472,261	472,261	
03/08/2022	S	- 13,158.660	1.0000		13,159	13,159	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/11/2022	S	- 132,482.000	1.0000		132,482	132,482	
03/21/2022	S	- 484,000.000	1.0000		484,000	484,000	
03/21/2022	S	- 86,192.150	1.0000		86,192	86,192	
03/23/2022	S	- 89,073.940	1.0000		89,074	89,074	
03/25/2022	S	- 186,088.860	1.0000		186,089	186,089	
03/30/2022	S	- 82,526.090	1.0000		82,526	82,526	
04/01/2022	S	- 144,562.010	1.0000		144,562	144,562	
04/14/2022	S	- 99,580,716.000	1.0000		99,580,716 *	99,580,716	
04/19/2022	S	- 380,807.320	1.0000		380,807	380,807	
04/21/2022	S	- 205,108.000	1.0000		205,108	205,108	
04/22/2022	S	- 16,200.000	1.0000		16,200	16,200	
04/25/2022	S	- 196,104.080	1.0000		196,104	196,104	
04/26/2022	S	- 1,212,781.000	1.0000		1,212,781	1,212,781	
05/09/2022	S	- 7,000,000.000	1.0000		7,000,000	7,000,000	
05/13/2022	S	- 3,936.110	1.0000		3,936	3,936	
05/18/2022	S	- 146,479.000	1.0000		146,479	146,479	
05/20/2022	S	- 10,027.020	1.0000		10,027	10,027	
05/26/2022	S	- 301,802.220	1.0000		301,802	301,802	
05/31/2022	S	- 2,897,289.000	1.0000		2,897,289	2,897,289	
	Total For Sells			**0**	**172,091,255**	**172,091,255**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total First Am Treas Ob Fd Cl Z				**0**	**324,401,723**	**324,401,723**	**0**
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/01/2021	B	102,234.817	27.8770		- 2,850,000	2,850,000	
11/01/2021	B	229,259.812	27.3330		- 6,266,358	6,266,358	
11/01/2021	B	41,475.197	27.3330		- 1,133,642	1,133,642	
12/01/2021	B	46,731.458	26.9800		- 1,260,815	1,260,815	
12/01/2021	B	729,446.643	26.9800		- 19,680,470	19,680,470	
12/01/2021	B	758.726	26.9800		- 20,470	20,470	
12/01/2021	B	11,843.201	26.9800		- 319,530	319,530	
Total For Buys				**0**	**31,531,285**	**31,531,285**	**0**
10/01/2021	S	- 83.630	28.3379		2,370	1,630	740
01/31/2022	S	- 91.936	26.7890		2,463	2,233	229
04/30/2022	S	- 206.156	25.7550		5,310	5,008	301
05/31/2022	S	- 246,335.756	24.3570		6,000,000	5,984,374	15,626
Total For Sells				**0**	**6,010,143**	**5,993,245**	**16,896**
Total Ssga Msci Acwi Ex USA				**0**	**37,541,428**	**37,524,530**	**16,896**
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
04/30/2022	B	3,129,451.411	31.9545		- 100,000,000 *	100,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/09/2022	B	225,351.579	31.0626		- 7,000,000	7,000,000	
05/31/2022	B	192,215.233	31.2150		- 6,000,000	6,000,000	
	Total For Buys			**0**	**113,000,000**	**113,000,000**	**0**
10/01/2021	S	- 142.121	34.9559		4,968	4,815	153
12/01/2021	S	- 777,706.176	34.7175		27,000,000 *	26,350,411	649,589
01/01/2022	S	- 144.067	34.9270		5,032	4,881	151
01/01/2022	S	- 144,565.970	34.5863		5,000,000	4,898,216	101,784
04/30/2022	S	- 113.590	33.2100		3,772	3,849	- 76
	Total For Sells			**0**	**32,013,772**	**31,262,172**	**751,601**
	Total Ssga U.S. Aggregate Bond Indx Nl Ctf			**0**	**145,013,772**	**144,262,172**	**751,601**
	GRAND TOTAL			**0**	**506,956,923**	**506,188,425**	**768,497**

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

Broker: Direct From Issuer

Issue: 9077SMS84 - Ullico - Separate Account J							
06/01/2021	S	- 633.988	16.4408		10,423	10,700	- 276
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
06/01/2021	S	- 134,353.000	1.0000		134,353	82,666	51,687
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
06/01/2021	S	- 107.186	203.5090		21,813	19,830	1,983

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
06/11/2021	B	52,057.000	1.0000		- 52,057	52,057	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
06/15/2021	S	- 25,713.990	1.0000		25,714	34,287	- 8,573
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
06/21/2021	B	54,000.000	1.0000		- 54,000	54,000	
Issue: 96MSCDE56 - August Equity Partners V A LP							
06/23/2021	B	99,766.290	1.0000		- 99,766	99,766	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
07/01/2021	S	- 10.463	49.1962		515	342	172
Issue: 9077SMS84 - Ullico - Separate Account J							
07/01/2021	S	- 633.631	16.4971		10,453	10,724	- 271
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
07/01/2021	S	- 1,033,319.000	1.0000		1,033,319	346,398	686,921
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
07/01/2021	S	- 17,822.000	1.0000		17,822	10,966	6,856
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
07/01/2021	S	-.362	169.2541		61	40	22
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
07/01/2021	S	- 4,797.660	1.0000		4,798	353	4,445
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
07/12/2021	B	192.000	1.0000		- 192	192	
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
07/15/2021	B	59,400.000	1.0000		- 59,400	59,400	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
07/16/2021	B	1,298,035.310	1.0000		- 1,298,035	1,298,035	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
07/19/2021	S	- 5,204.690	1.0000		5,205	6,940	- 1,735

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
07/21/2021	B	182,486.250	1.0000		- 182,486	182,486	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
07/23/2021	B	20,111.500	1.0000		- 20,112	20,112	
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
07/27/2021	B	99,000.000	1.0000		- 99,000	99,000	
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
07/29/2021	S	- 303,897.000	1.0000		303,897	186,985	116,912
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
08/01/2021	B	21,548.040	1.0000		- 21,548	21,548	
Issue: 9077SMS84 - Ullico - Separate Account J							
08/01/2021	S	- 633.275	16.5608		10,488	10,781	- 293
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
08/16/2021	B	2,378.580	1.0000		- 2,379	2,379	
Issue: 96MSCDE56 - August Equity Partners V A LP							
08/24/2021	B	143,380.240	1.0000		- 143,380	143,380	
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
08/27/2021	S	- 207,158.000	1.0000		207,158	127,462	79,696
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
09/01/2021	B	10,285.590	1.0000		- 10,286	10,286	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
09/01/2021	S	- 11.040	51.2953		566	361	205
Issue: 9077SMS84 - Ullico - Separate Account J							
09/01/2021	S	- 632.919	16.6269		10,523	10,775	- 251
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
09/01/2021	B	63,000.000	1.0000		- 63,000	63,000	
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
09/01/2021	S	- 106.717	209.5990		22,368	19,743	2,624

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
09/01/2021	S	-.410	157.9512		65	45	20
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
09/08/2021	B	459,355.000	1.0000		- 459,355	459,355	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
09/08/2021	S	- 172,354.000	1.0000		172,354	129,744	42,610
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
09/14/2021	B	16,979.850	1.0000		- 16,980	16,980	
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
09/14/2021	B	86,231.000	1.0000		- 86,231	86,231	
Issue: 96MSC0C64 - Bh-Dg Sys Trading Er Fd Ltd							
09/22/2021	B	3,200,000.000	1.0000		- 3,200,000	3,200,000	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
09/28/2021	S	- 12,154.080	1.0000		12,154	893	11,261
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
09/29/2021	S	- 332,570.000	1.0000		332,570	204,627	127,943
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
10/01/2021	S	- 142.121	34.9559		4,968	4,815	153
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
10/01/2021	S	- 46.477	31.5438		1,466	110	1,356
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
10/01/2021	B	55,106.539	51.7180		- 2,850,000	2,850,000	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2021	B	101.730	135.7032		- 13,805	13,805	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2021	B	100.450	142.2285		- 14,287	14,287	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/01/2021	B	102,234.817	27.8770		- 2,850,000	2,850,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/01/2021	S	- 83.630	28.3379		2,370	1,630	740
Issue: 9077SMS84 - Ullico - Separate Account J							
10/01/2021	S	- 632.563	16.6973		10,562	10,800	- 238
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
10/01/2021	S	- 2.957	131.8296		390	333	57
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
10/04/2021	B	31,500.000	1.0000		- 31,500	31,500	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/04/2021	B	10,831.480	1.0000		- 10,831	10,831	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/07/2021	S	- 4,954.930	1.0000		4,955	5,649	- 694
Issue: 96MSCDE56 - August Equity Partners V A LP							
10/12/2021	B	828,509.490	1.0000		- 828,509	828,509	
Issue: 97MSCUN31 - Gqg Partners							
10/13/2021	S	- 1,084,749.676	16.1500		17,518,707	12,116,583	5,402,125
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/27/2021	B	12,354.210	1.0000		- 12,354	12,354	
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
11/01/2021	S	- 429.452	101.6016		43,633	42,940	693
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
11/01/2021	B	192,693.147	50.8581		- 9,800,000	9,800,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
11/01/2021	B	229,259.812	27.3330		- 6,266,358	6,266,358	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
11/01/2021	B	41,475.197	27.3330		- 1,133,642	1,133,642	
Issue: 9077SMS84 - Ullico - Separate Account J							
11/01/2021	S	- 632.207	16.7523		10,591	10,822	- 231

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
11/01/2021	S	- 622,334.000	1.0000		622,334	382,916	239,418
Issue: 96MSC0C56 - Kohinoor Series Three Fd							
11/01/2021	B	4,546.673	901.7582		- 4,100,000	4,100,000	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
11/01/2021	B	2,051.000	1.0000		- 2,051	2,051	
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
11/02/2021	B	18,000.000	1.0000		- 18,000	18,000	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
11/04/2021	S	- 29,611.730	1.0000		29,612	29,612	
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
11/10/2021	B	168,461.000	1.0000		- 168,461	168,461	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
11/12/2021	S	- 15,882.820	1.0000		15,883	18,045	- 2,162
Issue: 96MSCST65 - 1798 Bear Convexity Fund Ltd							
11/30/2021	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
12/01/2021	S	- 777,706.176	34.7175		27,000,000 *	26,350,411	649,589
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
12/01/2021	B	219,209.330	31.9329		- 7,000,000	7,000,000	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
12/01/2021	S	- 11.645	54.4422		634	492	142
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	46,731.458	26.9800		- 1,260,815	1,260,815	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	729,446.643	26.9800		- 19,680,470	19,680,470	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	758.726	26.9800		- 20,470	20,470	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
12/01/2021	B	11,843.201	26.9800		- 319,530	319,530	
Issue: 9077SMS84 - Ullico - Separate Account J							
12/01/2021	S	- 631.852	16.7991		10,615	10,847	- 233
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
12/01/2021	S	- 2.847	138.2157		394	321	73
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
12/01/2021	S	- 106.250	213.3261		22,666	19,657	3,009
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
12/01/2021	S	-.372	170.8871		64	41	23
Issue: 96MSCDQH7 - Ssga Russell 2000 R Indx Nl Fund							
12/01/2021	S	- 7,810.857	164.0390		1,281,285	855,387	425,898
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	103,568.000	1.0000		- 103,568	103,568	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	476,831.000	1.0000		- 476,831	476,831	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	567,984.000	1.0000		- 567,984	567,984	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	413,154.000	1.0000		- 413,154	413,154	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	S	- 870,233.000	1.0000		870,233	870,233	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	B	939,126.000	1.0000		- 939,126	939,126	
Issue: 97MSCUN49 - Wcm Investment Management							
12/31/2021	S	- 260,761.000	1.0000		260,761	260,761	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
01/01/2022	S	- 144.067	34.9270		5,032	4,881	151

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
01/01/2022	S	- 144,565.970	34.5863		5,000,000	4,898,216	101,784
Issue: 97MSCUN49 - Wcm Investment Management							
01/01/2022	B	397,213.000	1.0000		- 397,213	397,213	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
01/12/2022	S	- 47,416.000	1.0000		47,416	35,713	11,703
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
01/31/2022	S	- 47.305	31.9592		1,512	1,249	263
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
01/31/2022	S	- 91.936	26.7890		2,463	2,233	229
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
02/01/2022	B	48,600.000	1.0000		- 48,600	48,600	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
02/01/2022	S	- 16,336.000	1.0000		16,336	16,336	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	B	48,928.420	1.0000		- 48,928	48,928	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	B	115,928.440	1.0000		- 115,928	115,928	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	B	5,717.420	1.0000		- 5,717	5,717	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/01/2022	S	- 20,090.680	1.0000		20,091	20,364	- 273
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
02/01/2022	S	- 96,615.281	51.7516		5,000,000	4,080,388	919,612
Issue: 9077SMS84 - Ullico - Separate Account J							
02/01/2022	S	- 631.496	16.8539		10,643	10,841	- 198
Issue: 9077SMS84 - Ullico - Separate Account J							
02/01/2022	S	- 631.141	16.8919		10,661	10,835	- 174

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
02/01/2022	B	165,715.000	1.0000		- 165,715	165,715	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
02/01/2022	S	- 128,653.320	1.0000		128,653	91,463	37,191
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
02/01/2022	B	45,000.000	1.0000		- 45,000	45,000	
Issue: 97MSCWAV9 - Accomplice Fund II LP							
02/01/2022	S	- 810,421.000	1.0000		810,421	153,065	657,357
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
02/01/2022	S	- 129,730.000	1.0000		129,730	97,160	32,570
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
02/01/2022	S	- 269,092.000	1.0000		269,092	165,569	103,523
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
02/01/2022	B	138,490.630	1.0000		- 138,491	138,491	
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
02/01/2022	B	35,648.136	140.2598		- 5,000,000	5,000,000	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
02/01/2022	B	660,916.000	1.0000		- 660,916	660,916	
Issue: 96MSCDE56 - August Equity Partners V A LP							
02/01/2022	S	- 140,649.620	1.0000		140,650	137,562	3,087
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
02/01/2022	S	- 11,727.620	1.0000		11,728	862	10,866
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	B	13,158.660	1.0000		- 13,159	13,159	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	S	- 40,970.060	1.0000		40,970	41,520	- 550
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	B	86,192.150	1.0000		- 86,192	86,192	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/01/2022	B	186,088.860	1.0000		- 186,089	186,089	
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
04/01/2022	S	- 915.515	94.4605		86,480	91,540	- 5,060
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
04/01/2022	B	132,482.000	1.0000		- 132,482	132,482	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
04/01/2022	S	- 198,304.780	1.0000		198,305	140,980	57,325
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
04/01/2022	B	36,000.000	1.0000		- 36,000	36,000	
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
04/01/2022	B	472,261.000	1.0000		- 472,261	472,261	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
04/01/2022	S	- 14,926.060	1.0000		14,926	1,097	13,829
Issue: 96MSC03K3 - Crow Holdings Realty VIII LP							
04/04/2022	S	- 27,979.000	1.0890		30,469	17,215	13,254
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/19/2022	S	- 77,659.120	1.0000		77,659	78,483	- 824
Issue: 96MSCDE56 - August Equity Partners V A LP							
04/19/2022	B	458,466.440	1.0000		- 458,466	458,466	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
04/30/2022	S	- 113.590	33.2100		3,772	3,849	- 76
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
04/30/2022	B	3,129,451.411	31.9545		- 100,000,000 *	100,000,000	
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
04/30/2022	S	- 62.678	31.8852		1,999	1,655	343
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
04/30/2022	S	- 25.327	50.5666		1,281	1,070	211

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
04/30/2022	S	- 206.156	25.7550		5,310	5,008	301
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
04/30/2022	S	- 2.990	135.5184		405	368	37
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
05/01/2022	B	89.980	151.7930		- 13,658	13,658	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
05/01/2022	B	95.310	160.6854		- 15,315	15,315	
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2022	S	- 630.431	16.9313		10,674	10,823	- 149
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2022	S	- 630.786	16.9211		10,674	10,829	- 155
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2022	S	- 630.076	16.9059		10,652	10,817	- 165
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
05/09/2022	B	225,351.579	31.0626		- 7,000,000	7,000,000	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/11/2022	S	- 17,582.410	1.0000		17,582	17,769	- 187
Issue: 96MSC0C64 - Bh-Dg Sys Trading Er Fd Ltd							
05/27/2022	S	- 3,000,000.000	1.0000		3,000,000	1,997,965	1,002,035
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
05/31/2022	B	16,200.000	1.0000		- 16,200	16,200	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
05/31/2022	B	192,215.233	31.2150		- 6,000,000	6,000,000	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
05/31/2022	B	1,163,348.000	1.0000		- 1,163,348	1,163,348	
Issue: 97MSCUBK6 - Carlyle Realty Partners VIII LP							
05/31/2022	B	25,551.000	1.0000		- 25,551	25,551	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/31/2022	S	- 20,791.020	1.0000		20,791	21,012	- 221
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/31/2022	B	3,936.110	1.0000		- 3,936	3,936	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/31/2022	B	10,027.020	1.0000		- 10,027	10,027	
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
05/31/2022	S	- 3,766.279	90.8024		341,987	376,580	- 34,593
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 2,278,834.000	1.0000		2,278,834	2,278,834	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 575,711.000	1.0000		575,711	575,711	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 205,419.000	1.0000		205,419	205,419	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 1,548,134.000	1.0000		1,548,134	1,548,134	
Issue: 97MSCUN49 - Wcm Investment Management							
05/31/2022	S	- 7,000,000.000	1.0000		7,000,000	7,000,000	
Issue: 96MSC1XE2 - K4 Private Investors, L.P.							
05/31/2022	B	96,126.000	1.0000		- 96,126	96,126	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
05/31/2022	B	63,125.999	47.5240		- 3,000,000	3,000,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
05/31/2022	S	- 246,335.756	24.3570		6,000,000	5,984,374	15,626
Issue: 9077SMS84 - Ullico - Separate Account J							
05/31/2022	S	- 629.722	16.8471		10,609	10,811	- 202
Issue: 97MSCWAV9 - Accomplice Fund II LP							
05/31/2022	S	- 780,488.000	1.0000		780,488	65,499	714,989

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
05/31/2022	B	196,104.080	1.0000		- 196,104	196,104	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
05/31/2022	B	1,078.000	1.0000		- 1,078	1,078	
Total For Direct From Issuer				**0**	**284,228,754**	**272,733,619**	**11,495,135**
GRAND TOTAL				**0**	**284,228,754**	**272,733,619**	**11,495,135**