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 07/01/2021 and ending 06/30/2022

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
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 03/23/1963

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, NO. CALIF. GLAZIERS ARCHITECTURAL METAL & GLAS

4160 DUBLIN BLVD., NO. 400
DUBLIN, CA 94568-7756

2b Employer Identification Number (EIN) 94-6083001

2c Plan Sponsor's telephone number 925-833-7300

2d Business code (see instructions) 327210

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.	04/11/2023	CHRIS BAGATELOS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	04/10/2023	ROBERT WILLIAMS III
	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**	4274
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)**	2142
a(2) Total number of active participants at the end of the plan year	**6a(2)**	1753
b Retired or separated participants receiving benefits	**6b**	1393
c Other retired or separated participants entitled to future benefits	**6c**	945
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	4091
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	233
f Total. Add lines **6d** and **6e**	**6f**	4324
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	121

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

1A

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

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[ ] Insurance	**(1)**	[ ] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(4)**	[ ] General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 07/01/2021 and ending 06/30/2022

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

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

A Name of plan
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES, NO. CALIF. GLAZIERS ARCHITECTURAL METAL & GLAS

D Employer Identification Number (EIN)
94-6083001

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

1a	Enter the valuation date: Month 07 Day 01 Year 2021		
b	Assets		
(1)	Current value of assets	**1b(1)**	525026848
(2)	Actuarial value of assets for funding standard account	**1b(2)**	474086057
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	569150311
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	546494729
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	994207197
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	15065553
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	38911443
(3)	Expected plan disbursements for the plan year	**1d(3)**	39961443

Statement by Enrolled Actuary

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

SIGN HERE

	02/22/2023
Signature of actuary	Date
MARK HAMWEE, FSA, MAAA	20-05829
Type or print name of actuary	Most recent enrollment number
SEGAL	415-263-8200
Firm name	Telephone number (including area code)
180 HOWARD STREET, SUITE 1100, SAN FRANCISCO, CA 94105-6147	
Address of the firm	

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	525026848
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		1340	611998111
(2) For terminated vested participants		772	149361331
(3) For active participants:			
(a) Non-vested benefits			27270157
(b) Vested benefits			205577598
(c) Total active		1999	232847755
(4) Total		4111	994207197
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	52.81 %

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
	26155992	0			
		Totals ► **3(b)**		26155992	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total	**3(d)**	0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	86.8 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

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

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

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

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	2.33 %				
		Pre-retirement		Post-retirement		
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A		☐ Yes ☐ No ☒ N/A		
c Mortality table code for valuation purposes:						
(1) Males	**6c(1)**	A		A		
(2) Females	**6c(2)**	A		A		
d Valuation liability interest rate	**6d**	7.00 %		7.00 %		
e Expense loading	**6e**	40.4 %	☐ N/A	%	☒ N/A	
f Salary scale	**6f**	%	☒ N/A			
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	10.0 %				
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	25.9 %				

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
3	289522	29708
4	-3789385	-388836
1	-11782289	-1209002

8 Miscellaneous information:

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:			
a Prior year funding deficiency, if any	**9a**		0
b Employer's normal cost for plan year as of valuation date	**9b**		3518969
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	185631088	34937204
(2) Funding waivers	**9c(2)**	0	0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0	0
d Interest as applicable on lines 9a, 9b, and 9c	**9d**		2691932
e Total charges. Add lines 9a through 9d	**9e**		41148105

Credits to funding standard account:

f	Prior year credit balance, if any		**9f**	33762662
g	Employer contributions. Total from column (b) of line 3		**9g**	26155992
		Outstanding balance		
h	Amortization credits as of valuation date	**9h** 56804172		16156196
i	Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**	4409780
j	Full funding limitation (FFL) and credits:			
	(1) ERISA FFL (accrued liability FFL)	**9j(1)** 141610097		
	(2) "RPA '94" override (90% current liability FFL)	**9j(2)** 428166177		
	(3) FFL credit		**9j(3)**	0
k	**(1)** Waived funding deficiency		**9k(1)**	0
	(2) Other credits		**9k(2)**	0
l	Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**	80484630
m	Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**	39336525
n	Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**	

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

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 07/01/2021 and ending 06/30/2022

A Name of plan
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, NO. CALIF. GLAZIERS ARCHITECTURAL METAL & GLAS

D Employer Identification Number (EIN)
94-6083001

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

ENTRUST GLOBAL PARTNERS OFFSHORE LP

90-0644478

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

K2/D&S MANAGEMENT CO. LLC

13-3970786

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

NEWTOWER TRUST COMPANY

30-0872552

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

PIMCO

33-0629048

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

SEI TRUST (RAINIER)

06-1271230

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

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

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)

SIERRA INVESTMENT MANAGERS

68-0370668

(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	NONE	872632	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HEALTH SERVICES AND BENEFIT ADMIN

94-3089465

(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?
12 13 15 50	NONE	399496	Yes ☐ No ☒	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?
11 17 50	NONE	264414	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MORGAN STANLEY/GREYSTONE CONSULTING

36-3145972

(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 31 33 50	NONE	254635	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MCMORGAN & COMPANY LLC

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?
51 28	NONE	202932	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WEALTH ENHANCEMENT ADVISORY SERVICE

41-2016508

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 28	NONE	150238	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)

PILLAR PACIFIC CAPITAL MANAGEMENT

94-3325356

(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	NONE	144576	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SALTZMAN & JOHNSON

94-2376174

(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	137510	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(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 62 99 50	NONE	135998	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

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	114800	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LINDQUIST LLP

52-2385296

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	81393	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL AND GENERAL INVEST MGMT

20-8058531

(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	NONE	22507	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PERSHING LLC

ONE PERSHING PLAZA
JERSEY CITY, NJ 07399

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	19542	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FREMONT BANK

94-1569025

(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?
18 50	NONE	7345	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AABCO PRINTING

86-1541857

(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	5641	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

RAYMOND JAMES & ASSOCIATES

880 CARILLON PARKWAY
ST. PETERSBURG, FL 33716

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	5231	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL SELECT INSURANCE SERVICES INC

46-0619194

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	23103	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	8548

(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.
EUCLID SPECIALTY 45-3957469	INSURANCE BROKER COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	13631

(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.
CHUBB 13-1963496	INSURANCE BROKER COMMISSIONS

(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
MCMORGAN & COMPANY LLC 52-2334338	28 51	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(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
GCM CUSTOMIZED FUND INVESTMENT GROU 80-0952472	52	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(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
PNC BANK 22-1146430	52	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(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
HAMILITON LANE ADVISORS 23-2962336	52 99	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(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
LANDMARK EQUITY PARTNERS XIV 06-1519082	52 99	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(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
MACKAY SHIELDS 13-5582869	52	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

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
PILLAR PACIFIC CAPITAL MANAGEMENT 94-3325356	28 51	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(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 07/01/2021 and ending 06/30/2022

A Name of plan
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, NO. CALIF. GLAZIERS ARCHITECTURAL METAL & GLAS

D Employer Identification Number (EIN)
94-6083001

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: AFL-CIO BUILDING INVESTMENT TRUST

b Name of sponsor of entity listed in (a): PNC BANK, NATIONAL ASSOCIATION AS TRUSTEE

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)
52-6328901-001	C	17766521

a Name of MTIA, CCT, PSA, or 103-12 IE: NEWTOWER TRUST COMPANY MULTI-EMPLOY

b Name of sponsor of entity listed in (a): NEWTOWER 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)
52-6218800-001	C	14180604

a Name of MTIA, CCT, PSA, or 103-12 IE: LEGAL & GENERAL MSCI EAFE CIT

b Name of sponsor of entity listed in (a): RELIANCE TRUST COMAPNY

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)
35-7085469-001	C	37978333

a Name of MTIA, CCT, PSA, or 103-12 IE: LEGAL & GENERAL S&P 500 CIT FUND

b Name of sponsor of entity listed in (a): RELIANCE 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)
35-7085469-005	C	30910184

a Name of MTIA, CCT, PSA, or 103-12 IE: RAINIER INTL SMALL CAP EQUITY COLLE

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)
27-2402927-042	C	6225241

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 07/01/2021 and ending 06/30/2022

A Name of plan
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, NO. CALIF. GLAZIERS ARCHITECTURAL METAL & GLAS

D Employer Identification Number (EIN)
94-6083001

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	3803942	3509554
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	2728951	1990369
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	3434401	2718692
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	61482993	45251992
(2) U.S. Government securities	1c(2)	20549281	20249477
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	31850136	28143361
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	179657081	149507569
(5) Partnership/joint venture interests	1c(5)	60637291	73947992
(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)	113945662	107060883
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	28364384	25211927
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	19705123	14174569

			(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**	526159245	471766385
	Liabilities			
g	Benefit claims payable	**1g**	138	2752
h	Operating payables	**1h**	93043	125771
i	Acquisition indebtedness	**1i**		
j	Other liabilities	**1j**	1039216	465837
k	Total liabilities (add all amounts in lines 1g through1j)	**1k**	1132397	594360
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	**1l**	525026848	471172025

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)**	26155992	
	(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)**		26155992
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	**2b(1)(A)**	77083	
	(B) U.S. Government securities	**2b(1)(B)**	347158	
	(C) Corporate debt instruments	**2b(1)(C)**	925622	
	(D) Loans (other than to participants)	**2b(1)(D)**		
	(E) Participant loans	**2b(1)(E)**		
	(F) Other	**2b(1)(F)**	590950	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	**2b(1)(G)**		1940813
	(2) Dividends: **(A)** Preferred stock	**2b(2)(A)**		
	(B) Common stock	**2b(2)(B)**	2035655	
	(C) Registered investment company shares (e.g. mutual funds)	**2b(2)(C)**	681606	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	**2b(2)(D)**		2717261
	(3) Rents	**2b(3)**		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	**2b(4)(A)**	179021536	
	(B) Aggregate carrying amount (see instructions)	**2b(4)(B)**	182150483	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	**2b(4)(C)**		-3128947
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	**2b(5)(A)**		
	(B) Other	**2b(5)(B)**	-27472977	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	**2b(5)(C)**		-27472977

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-9423507
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-3834058
c Other income	2c		218517
d Total income. Add all **income** amounts in column (b) and enter total	2d		-12826906
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	38363859	
(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)		38363859
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)	460027	
(2) Contract administrator fees	2i(2)	344012	
(3) Investment advisory and management fees	2i(3)	1578255	
(4) Other	2i(4)	281764	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2664058
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		41027917
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-53854823
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**4e**	X		1000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**	X		88122561
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	**4n**			

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

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

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

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

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

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 496943.

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 07/01/2021 and ending 06/30/2022

A Name of plan
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES, NO. CALIF. GLAZIERS ARCHITECTURAL METAL & GLAS

D Employer Identification Number (EIN)
94-6083001

Part I Distributions

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

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

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

EIN(s): _____ _____

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer WALTERS & WOLF GLASS COMPANY

b EIN 94-2507766 **c** Dollar amount contributed by employer 2478162

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 06 Day 30 Year 2024

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) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer ARCHITECTURAL GLASS & ALUMINUM

b EIN 27-0509930 **c** Dollar amount contributed by employer 2049900

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 06 Day 30 Year 2024

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) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer ROYAL GLASS COMPANY INC

b EIN 77-0191105 **c** Dollar amount contributed by employer 1442853

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 06 Day 30 Year 2024

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) 11.00
(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**	8
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**	4
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**	4

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**	2.00
b The corresponding number for the second preceding plan year	**15b**	2.00

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 49 % Investment-Grade Debt: 16 % High-Yield Debt: 0 % Real Estate: 13 % Other: 22 %

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 _____

NORTHERN CALIFORNIA GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

Financial Statements
June 30, 2022 and 2021
With Independent Auditor's Reports

withum
ADVISORY TAX AUDIT

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
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withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT

To the Participants and Board of Trustees of,
Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan:

Report on the Financial Statements

Opinion

We have audited the financial statements of Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), which comprise the statement of net assets available for benefits as of June 30, 2022 and the related statement of changes in net assets available for benefits for the year then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of June 30, 2022, and the changes in 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 audits in accordance with auditing standards generally accepted in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the 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 audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Other Matter - June 30, 2021, Financial Statements

The financial statements of Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan as of and for the year ended June 30, 2021, were audited by Lindquist LLP, who joined WithumSmith+Brown, PC effective January 1, 2022, and they expressed an unmodified opinion on the financial statements in their report dated February 9, 2022. No auditing procedures have been performed with respect to the June 30, 2021, financial statements since that date.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the 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 financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the 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 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.

Auditor's Responsibilities for the Audit of the Financial Statements

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

Withum Smith + Brown, PC

April 11, 2023

27-B

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Statements of Net Assets Available for Benefits
June 30, 2022 and 2021

	2022	2021
Assets		
Investments - at fair value		
Common stock	$ 149,507,569	$ 179,657,081
Common/collective trust funds	107,060,883	113,945,662
Corporate obligations	28,143,361	31,850,136
Foreign hedge funds	14,174,569	19,705,123
Limited partnerships	73,947,992	60,637,291
Money market funds	45,251,992	61,482,993
Mutual funds	25,211,927	28,364,384
U.S. Government and Government Agency obligations	7,072,290	6,612,893
U.S. Treasury notes and bonds	13,177,187	13,936,388
Total investments	463,547,770	516,191,951
Receivables		
Due from related plan	2,077,960	2,561,831
Due from broker	142,014	455,451
Employer contributions	1,990,369	2,728,951
Accrued interest and dividends	431,886	375,513
Total receivables	4,642,229	6,121,746
Prepaid expenses		
Other	66,832	41,606
Total prepaid expenses	66,832	41,606
Cash	3,509,554	3,803,942
Total assets	471,766,385	526,159,245
Liabilities and Net Assets		
Liabilities		
Accounts payable and accrued expenses	126,427	92,545
Due to broker for securities purchased	467,933	1,039,852
Total liabilities	594,360	1,132,397
Net assets available for benefits	$ 471,172,025	$ 525,026,848

The Notes to Financial Statements are an integral part of these statements.

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Statements of Changes in Net Assets Available for Benefits
Years Ended June 30, 2022 and 2021

	2022	2021
Additions		
Investment income (loss)		
Net appreciation (depreciation) in fair value of investments	$ (43,859,489)	$ 105,983,361
Interest and dividends	4,658,074	3,934,278
	(39,201,415)	109,917,639
Less: Investment expenses	(1,578,255)	(1,365,664)
Investment income (loss) - net	(40,779,670)	108,551,975
Employer contributions	26,155,992	32,777,910
Withdrawal liability and other income	218,517	2,819
Total additions	(14,405,161)	141,332,704
Deductions		
Pension benefits	38,363,859	37,906,620
Administrative expenses	1,085,803	1,067,297
Total deductions	39,449,662	38,973,917
Net change in net assets available for benefits	(53,854,823)	102,358,787
Net assets available for benefits		
Beginning of year	525,026,848	422,668,061
End of year	$ 471,172,025	$ 525,026,848

The Notes to Financial Statements are an integral part of these statements.

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting

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

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 are those that reflect the Plan's own 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.

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.

Common stock, mutual funds including money market funds, and *U.S. Treasury notes and bonds:* Values are generally determined using quoted prices in active markets (Level 1). The money market funds are valued at amortized cost, which approximates fair value (Level 2).

Common/collective trust funds: The fair value of the units of collective trusts is estimated based on the net asset value, which is based on the underlying investments. The net asset value is being used as a practical expedient to estimate fair value.

Corporate obligations and *U.S. Government and Government Agency obligations:* The fair value of corporate and U.S. Government and Government Agency obligations is generally based on a model that uses discounted cash flows 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).

Foreign hedge funds: The fair value of units in foreign hedge funds is estimated based on the net asset value per unit of the investments or the net asset value is being used as a practical expedient to estimate fair value.

Limited partnerships: The fair value of the limited partnerships is estimated based on the Plan's ownership interest in the partnership's capital, as determined by the general partner of the limited partnerships. The net asset value is being used as a practical expedient to estimate fair value.

Valuation Methods, Consistency
The valuation techniques used in the accompanying 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 Plan's gains and losses on investments bought and sold as well as held during the year. Certain investment-related expenses are included in net appreciation (depreciation) in fair value of investments.

Contributions Receivable
Employer contributions due and not paid prior to the year-end are recorded as employer contributions receivable. Allowance for uncollectible accounts is considered unnecessary and is not provided. Contributions due as a result of payroll audits have been recorded net of an allowance equal to the amount due because collectability is uncertain.

Withdrawal Liability Income and Receivable
Withdrawal liability income owed as a result of an employer that withdrew from the Plan is recognized when the withdrawal liability amount has been assessed. Withdrawal liability income has been recorded net of an allowance equal to the amount due because collectability is uncertain.

Payment of Benefits
Benefit payments to participants are recorded upon distribution.

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

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

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

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

2. DESCRIPTION OF THE PLAN

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan (the "Plan") was established during 1963 as a result of collective bargaining agreements between the unions and various employers to provide retirement, death and disability benefits for eligible participants. The Plan is financed entirely by employer contributions, as specified in the collective bargaining agreements. The Plan is a multiemployer defined benefit pension plan and is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"), as amended.

Generally, participants are vested when they a) reach normal retirement age; b) are a participant at age 52 and are still a participant when they accumulate 1-1/2 years of future service benefit accrual credits; c) have at least one hour of service after July 1, 1997 and are credited with at least five years of vesting credit; or d) they accumulated at least ten years of vesting credit without a permanent break in service from July 1, 1976, through June 30, 1997.

Under current provisions of the Plan, a participant is eligible for a normal retirement pension upon attaining age 62 and is vested; or:

- Worked at least one hour of covered service on or after July 1, 1998, the later of age 65 or the age of the participant on the fifth anniversary of his participation; or
- If a participant has not worked at least one hour of covered service after July 1, 1998, the later of age 65 or the age of the participant on the tenth anniversary of his participation.

Participants should refer to the Summary Plan Description for more complete information.

3. PENSION PROTECTION ACT OF 2006

Under the Pension Protection Act of 2006 (the "Act"), the Plan's actuary has certified that the Plan was in endangered status as of July 1, 2021. The credit balance in the funding standard account was projected to be positive for at least seven years. In addition, the Plan was not projected to be in critical status for any of the five succeeding Plan years.

The Board of Trustees adopted an initial rehabilitation plan in November 2010, which was subsequently revised in May 2011, November 2014, December 2015, and November 2016, as required under the Act. The revised rehabilitation plans, prior to the December 2015 revision, included two different schedules (one recommended and one default). The revised rehabilitation plan in December 2015 included a single schedule (recommended only). For the recommended schedule, there were no changes from the May 2011 revised rehabilitation plan to the November 2014, December 2015, and November 2016 revised rehabilitation plans. For the default schedule, there was one change to the contribution requirement from the May 2011 revised rehabilitation plan to the November 2014 revised rehabilitation plan. Effective December 2015, the default schedule was eliminated. The main changes required by the adoption of the recommended schedule and the default schedules are as set forth below:

Recommended Schedule - The following benefit changes were effective July 1, 2011:

- The disability benefit subsidy is eliminated for any participants who are not in pay status or a disabled participant regardless of the date of their Social Security award, with their benefit being the actuarial equivalent of their normal retirement age accrued benefit; and
- The benefit is being reduced to the actuarial equivalent of the normal retirement benefit, except for participants whose age and career accumulation of hours of service entitle them to an unreduced Service Pension.

Default Schedule - The following benefit changes were effective July 1, 2011:

- The disability benefit is eliminated for any participants who are not in pay status or a disabled participant regardless of the date of their Social Security award;
- The 60-month guarantee period is eliminated with respect to benefits earned after the date of implementation of the default schedule;
- The lump-sum pre-retirement death benefit is eliminated;
- Employer contribution rate levels increased July 1, 2011 (or the first expiration of an individual employer's collective bargaining agreement after this date), by 66.7%; and
- For early retirement, benefits accrued up to July 1, 2011, will be equal to the normal retirement benefit, and benefits accrued on or after July 1, 2011, will be equal to the actuarial equivalent of the normal retirement benefit.

Default Schedule - The following benefit change was effective December 31, 2014:

- The contribution requirement under the updated default schedule is a one-time increase of 37.5% on top of the rate in effect December 31, 2014.

Default Schedule - Effective December 2015, the default schedule was eliminated.

Participants should refer to the rehabilitation plan for more complete information.

4. PRIORITIES UPON TERMINATION

It is the intent of the Trustees to continue the Plan in full force and effect; however, the right to discontinue the Plan is reserved to the Trustees. Termination shall not permit any part of the Plan assets to be used for, or diverted to, purposes other than the exclusive benefit of the pensioners, beneficiaries and participants. In the event of termination, the net assets of the Plan will be allocated to pay benefits in priorities as prescribed by ERISA and its related regulations. Whether or not a particular participant will receive full benefits should the Plan terminate at some future time will depend on the sufficiency of the Plan's net assets at that time and the priority of those benefits.

In addition, certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation ("PBGC") if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. The PBGC does not guarantee all types of benefits, and the amount of any individual participant's benefit protection is subject to certain limitations, particularly with respect to benefit increases as a result of Plan amendments in effect for less than five years. Some benefits may be fully or partially provided, while other benefits may not be provided at all.

5. TAX STATUS

The Plan obtained its latest determination letter, dated August 24, 2015, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes under the provisions of Section 501(a). The Plan has been amended since receiving the determination letter. However, the Plan's administrator and the Plan's counsel believe that the Plan is currently designed and being operated 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 financial statement date.

The Plan has analyzed the tax positions taken by the Plan and has concluded that, as of June 30, 2022, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the 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. The Plan believes it is no longer subject to income tax examinations for the fiscal years prior to 2019.

6. ACTUARIAL INFORMATION

Actuarial valuations of the Plan were made by Segal Consulting as of June 30, 2021. Information in the reports included the following:

Actuarial present value of	
accumulated Plan benefits	
Vested benefits	
Participants currently receiving payments	$ 388,703,590
Other vested participants	147,622,868
Total vested benefits	536,326,458
Non-vested benefits	10,168,271
Total actuarial present value	
of accumulated Plan benefits	$ 546,494,729

As reported by the actuary, the changes in the actuarial present value of accumulated Plan benefits for the year ended June 30, 2021, are as follows:

Actuarial present value of accumulated	
Plan benefits at beginning of year	$ 546,002,357
Increase (decrease) during the	
year attributable to	
Benefits paid	(37,906,620)
Benefits earned, net experience	
gain or loss and changes in data	6,676,767
Changes in Actuarial Assumptions	(5,171,208)
Increase for interest due to the	
decrease in the discount period	36,893,433
Net increase	492,372
Actuarial present value of accumulated	
Plan benefits at end of year	$ 546,494,729

The computations of the actuarial present value of accumulated plan benefits were made as of July 1, 2021. Had the valuations been made as of June 30, 2021, there would be no material differences. No amendments were adopted on July 1, 2021.

The annual actuarial valuations were made using the entry-age normal-cost method. Some of the more significant actuarial assumptions used in the July 1, 2021, valuations were:

Life expectancy of participants:	
Retirement:	RP-2006 Blue Collar Employee Mortality Tables with generational projection using scale MP-2018 from 2006.
Healthy:	RP-2006 Blue Collar Healthy Annuitant Mortality Table, with generational projection using Scale MP-2018 from 2006.
Disabled:	RP-2006 Disabled Retiree Mortality Table, with generational projection using Scale MP-2018 from 2006.
Retirement age assumptions:	Age 61.4, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in this actuarial valuation.
Investment rate of return:	7.0% per annum, net of investment expense.
Administration expense allowance:	$1,050,000 per year, payable at the end of each month.

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

The following assumptions were changed for July 1, 2021 valuation. The retirement rates for active and inactive members were updated to more closely align with past and anticipated experience. The newly assumed rates for active members anticipate lower retirement incidence overall, while the retirement assumption for inactive members has been changed from a single assumed retirement age of 62 to a set of rates commencing at age 52. Future Vesting and Benefit Accrual Credits were updated from 1.00 credits per year to 1.11. These assumption changes decreased the Scheduled Cost by $0.18 per hour, decreased the actuarial accrued liability by 0.7%, and decreased the normal cost by 1.3%.

Because information on the accumulated Plan benefits at June 30, 2022, and the changes therein for the year then ended are not included above, the financial statements do not purport to present a complete financial status of the Plan as of June 30, 2022, and the changes in its financial status for the year then ended, but only present the net assets available for benefits and the changes therein as of and for the year ended June 30, 2022. The complete financial status is presented as of June 30, 2021.

As required by law, the Board of Trustees adopted a rehabilitation plan in November 2010. The rehabilitation plan includes two schedules (one default and one recommended) of reductions in Plan benefits and/or increases in employer contributions for the consideration of the parties to the various bargaining agreements, which are described in Note 3. All of the changes in benefits or contributions associated with the recommended schedule under the rehabilitation plan are reflected in the July 1, 2021, valuation.

7. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. Included in the hourly rates is a $0.05 per hour contribution for supplemental retiree benefits.

Effective July 1, 2005, the Trustees approved a $1.00 increase in the hourly Journeyman Glazier contribution rate each year, for three years, designated as a deficit reduction contribution. Effective July 1, 2008, and through June 30, 2012, a total of $3.00 per hour continued to be allocated to the Plan for the sole purpose of deficit reduction. Effective January 1, 2013, and through December 31, 2013, hourly amounts allocated to the Plan for deficit reduction ranged from $3.35 to $3.75. Effective January 1, 2014, and through December 31, 2014, hourly amounts allocated to the Plan for deficit reduction ranged from $3.85 to $4.50. Effective January 1, 2015, and through December 31, 2015, hourly amounts allocated to the Plan for deficit reduction ranged from $4.65 to $5.25. Effective January 1, 2016, and through December 31, 2016, hourly amounts allocated to the Plan for deficit reduction ranged from $5.30 to $6.00. Effective January 1, 2017, and through December 31, 2017, hourly amounts allocated to the Plan for deficit reduction ranged from $5.95 to $6.75. Effective January 1, 2018, and through June 30, 2022, hourly amounts allocated to the Plan for deficit reduction ranged from $6.60 to $7.50. The deficit reduction contribution for other employment categories is based on pro-rata amounts.

The Plan's actuary has advised that the minimum funding requirements of ERISA are currently being met as of June 30, 2022 and 2021.

The Plan complies with the provisions of the Multiemployer Pension Plan Amendments Act of 1980 (the "MPPAA"), which requires imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. Under these provisions of the MPPAA, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer, based on certain comparisons of the employer's contributions to the Plan compared to total Plan contributions. The Plan's actuary has advised the Plan that, as of June 30, 2022 and 2021, the Plan has an estimated unfunded vested liability for withdrawal liability purposes totaling approximately $307,800,000 and $354,500,000, respectively.

As of June 30, 2022 and 2021, employers who have withdrawn from the Plan had outstanding withdrawal liability totaling approximately $130,000 for each year. This amount has been recorded net of an allowance equal to the total amount assessed because collectability is uncertain.

8. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at June 30, 2022 and 2021, are as follows:

	Fair Value Measurements at Reporting Date Using:			
	Quoted Prices in Active Markets for Identical Assets Level 1	Significant Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	2022
Assets in the fair value hierarchy				
Common stock	$ 149,507,569	$ -	$ -	$ 149,507,569
Corporate obligations	-	28,143,361	-	28,143,361
Mutual funds	25,211,927	45,251,992	-	70,463,919
U.S. Government and Government Agency obligations	-	7,072,290	-	7,072,290
U.S. Treasury notes and bonds	13,177,187	-	-	13,177,187
Total assets in the fair value hierarchy	$ 187,896,683	$ 80,467,643	$ -	268,364,326
Investments measured at net asset value				
Common/collective trusts				107,060,883
Foreign hedge funds				14,174,569
Limited partnerships				73,947,992
Total investments measured at net asset value				195,183,444
Total investments at fair value				$ 463,547,770

	Fair Value Measurements at Reporting Date Using:			
	Quoted Prices in Active Markets for Identical Assets Level 1	Significant Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	2021
Assets in the fair value hierarchy				
Common stock	$ 179,657,081	$ -	$ -	$ 179,657,081
Corporate obligations	-	31,850,136	-	31,850,136
Mutual funds	28,364,384	61,482,993	-	89,847,377
U.S. Government and Government Agency obligations	-	6,612,893	-	6,612,893
U.S. Treasury notes and bonds	13,936,388	-	-	13,936,388
Total assets in the fair value hierarchy	$ 221,957,853	$ 99,946,022	$ -	321,903,875
Investments measured at net asset value				
Common/collective trusts				113,945,662
Foreign hedge funds				19,705,123
Limited partnerships				60,637,291
Total investments measured at net asset value				194,288,076
Total investments at fair value				$ 516,191,951

9. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

FASB Accounting Standards Update ("ASU") 2009-12, *Investments in Certain Entities that Calculate Net Asset Value Per Share (or its Equivalent),* allows entities to use net asset value ("NAV") per share (or its equivalent), as a practical expedient, to measure fair value when the investment does not have a readily determinable fair value and the NAV is calculated in a manner consistent with investment company accounting. The Plan has provided additional disclosures regarding the nature and risks of investments within the scope of this guidance.

	Fair Value as of June 30, 2022	Fair Value as of June 30, 2021		Redemption Frequency (if currently eligible)	Redemption Notice Period
Common/collective trust funds					
Real estate	$ 31,947,126	$ 26,656,378	(a)	Annually	1–365 days
International	44,203,573	55,897,394	(a)	Daily or Weekly	1–30 days
Domestic equity composite	32,790,109	31,391,890	(a)	Daily	Daily
Total common/collective trust funds	108,940,808	113,945,662			
Foreign hedge funds					
Long-short fund	-	-	(a)	Quarterly	60 days
Global activist fund	150,059	1,101,429	(b)	See (b)	See (b)
Opportunity fund	14,024,510	18,603,694	(c)	See (c)	See (c)
Total foreign hedge funds	14,174,569	19,705,123			
Limited partnerships					
Global opportunities	43,470,483	38,693,697	(d)	Quarterly	70 days
Private equity	2,252,879	3,095,084	(e)	See (e)	See (e)
Infrastructure	74,158	58,222	(f)	See (f)	See (f)
Real estate	26,270,547	18,790,288	(g)	See (g)	See (g)
Total limited partnerships	72,068,067	60,637,291			
	$ 195,183,444	$ 194,288,076			

(a) These investments are direct filing entities with the Department of Labor; therefore, information regarding the investments' strategies is not disclosed.

(b) This category is composed of the Plan's investment in the EnTrust Global Activist Fund SPC (the "Fund"). The Fund's objectives are to seek above-average rates of return and long-term capital growth through its investments in the EnTrust Global Activist Investment Vehicles, which are funds of funds with diversified portfolios of private investment entities, separately managed accounts specialized primarily in activist equity-related alternative investment strategies, opportunistic funds and/or investment vehicles that are generally expected to be illiquid. Units may be redeemed on the last day of the first quarter following each successive three-year anniversary of a shareholder's purchase of such units, in each instance upon 95 day's prior written notice.

A shareholder may redeem all or a portion of any series of units that are eligible for redemption, provided that, if the amount sought to be redeemed is in excess of 25% of the net asset value, the redeeming shareholder may redeem its shares over a period of up to four consecutive quarterly redemption dates.

(c) This category is composed of the Plan's investment in the EnTrust Special Opportunities Fund II, Ltd.; the EnTrust Special Opportunities Fund III, Ltd.; and the Grosvenor Opportunistic Credit Fund III, Ltd. The purpose of the EnTrust Special Opportunities Fund II, Ltd., and the EnTrust Special Opportunities Fund III, Ltd., is to seek above-average rates of return and long-term capital growth by investing opportunistically in a select group of funds and investment vehicles that are generally expected to be illiquid. Each capital commitment is subject to an initial commitment period of three years. Each shareholder will have the option, if offered by the advisor, to extend the commitment period for up to two one-year periods. Following the expiration of the commitment period, units may be redeemed on a quarterly basis with a 95-day written notice. The objective of the Grosvenor Opportunistic Credit Fund III, Ltd., is to profit from select opportunistic investments that Grosvenor believes exist in multiple credit markets globally. The fund does not allow periodic redemptions. The directors reserve the right, in their discretion, to affect the compulsory redemption of any or all shares held at any time upon a five-day notice.

(d) This category is composed of the Plan's investment in Grosvenor Institutional Partners, L.P, and the GCM Grosvenor Secondary Opportunities Feeder Fund II L.P. The investments' objective is to invest in offshore investment funds, investment partnerships and pooled investment vehicles (portfolio funds) to generate a superior absolute and risk-adjusted rate of return, with low performance volatility and low correlation with global equity and fixed-income markets, over a full market cycle, and to preserve capital during challenging market environments. A limited partner may withdraw any portion of such limited partner's capital account at the end of any calendar quarter upon a 70-day notice. The payment of withdrawal proceeds is subject to redemption provisions of the portfolio funds in which the partnership is invested.

(e) This category represents the Plan's investment in the Hamilton Lane Secondary Offshore Fund II L.P.; the Hamilton Lane Secondary Fund III-A, L.P.; and Landmark Equity Partners XIV Fund, L.P. The purpose of the Hamilton Lane Secondary Funds is to hold a diversified portfolio of private-equity partnership investments, which may include venture capital, buyout, mezzanine, industry focused and other private-equity memberships. The objective of the Landmark Equity Partners XIV Fund, L.P., is to acquire a diversified portfolio of interests in: (i) established venture capital funds, buy-out funds, mezzanine funds and other pooled investment vehicles that primarily invest in equity-oriented investments, and (ii) direct private-equity and equity-related investments, respectively. The Hamilton Lane Secondary Offshore Fund II, L.P.; Hamilton Lane Secondary Fund III-A, L.P.; and Landmark Equity Partners XIV Fund L.P. have ten-year investment terms. Investments in these funds must be held for the term of the agreement.

(f) This category represents the Plan's investment in the MacQuarie Infrastructure Partners II Fund. The objective of this fund is to earn income directly and indirectly from infrastructure assets and assets with similar characteristics located predominately in the United States, Canada and Mexico. The MacQuarie Infrastructure Partners II Fund has ten-year investment terms. An investment in this fund must be held for the term of the agreement.

(g) This category is composed of the Plan's investment in American Strategic Value Realty Fund, LP; McMorgan Northern California Value Added/Development Fund I, LP; and McMorgan Northern California Value Added/Development Fund II, LP. The objective of American Strategic Value Realty Fund, LP, is to deliver enhanced returns for investors by investing in office, retail, industrial, multi-family and other properties located in selected markets throughout the United States. Shares of the investment may not be redeemed until after the completion of the redemption lock-out period, which is one year from the date of purchase of the shares. After the redemption lockout period, requests for redemptions of shares may be made at any time and are effective at the end of the calendar quarter in which the request is received by the fund subject to the availability of cash flow. The objective of McMorgan Northern California Value Added/Development Fund I & II, LP is to invest in commercial and multi-family residential real estate in Northern California, with a concentration in the Bay Area and Sacramento regions. These closed-end funds shall continue until the tenth anniversary of the final closing. The term of the funds may be extended by two-year extensions. The general partners may elect to end the investment period at an earlier date. At the discretion of the administrative general partner, periodic distributions may be paid in accordance with the agreement.

10. COMMITMENTS

The following is a summary of the Plan's unfunded commitments as of June 30, 2022 and 2021:

Description	Original Commitments	Invested	Outstanding Commitments as of June 30, 2022
Hamilton Lane Secondary Offshore Fund II, L.P.	$ 8,000,000	$ 962,601	$ 7,037,399
Hamilton Lane Secondary Offshore Fund III, L.P.	10,000,000	3,977,675	6,022,325
Landmark Equity Partners XIV, L.P.	8,000,000	7,783,952	216,048
MacQuarie Infrastructure Partners II International, L.P.	10,000,000	9,493,504	506,496
McMorgan Northern California Value Added/Development Fund II, LP	10,000,000	5,069,328	4,930,672
EnTrust Special Opportunities Fund II, Ltd.	6,500,000	5,976,804	523,196
GCM Grosvenor Secondary Opportunities Feeder Fund II, L.P.	10,000,000	5,107,053	4,892,947
Total	$ 62,500,000	$ 38,370,917	$ 24,129,083

Description	Original Commitments	Invested	Outstanding Commitments as of June 30, 2021
Hamilton Lane Secondary Offshore Fund II, L.P.	$ 8,000,000	$ 7,037,399	$ 962,601
Hamilton Lane Secondary Offshore Fund III, L.P.	10,000,000	6,022,325	3,977,675
Landmark Equity Partners XIV, L.P.	8,000,000	7,783,952	216,048
MacQuarie Infrastructure Partners II International, L.P.	10,000,000	9,493,504	506,496
McMorgan Northern California Value Added/Development Fund I, LP	15,000,000	12,881,871	2,118,129
McMorgan Northern California Value Added/Development Fund II, LP	10,000,000	5,069,328	4,930,672
EnTrust Special Opportunities Fund II, Ltd.	6,500,000	5,976,804	523,196
GCM Grosvenor Secondary Opportunities Feeder Fund II, L.P.	10,000,000	4,668,027	5,331,973
Total	$ 77,500,000	$ 58,933,210	$ 18,566,790

11. SUPPLEMENTAL RETIREE BENEFITS

Included in employer contributions is $0.05 per hour worked to provide certain retired participants with supplemental benefits. An analysis of the activity in the supplemental retiree benefits cash account during the years ended June 30, 2022 and 2021, is as follows:

	2022	2021
Balance - beginning of year	$ 104,443	$ 103,905
Employer contributions	123,768	149,043
Supplemental retiree benefits paid	(143,804)	(148,458)
Net interest income and wire transfer fees	(6,684)	(47)
Balance - end of year	$ 77,723	$ 104,443

The balance of the supplemental retiree benefits account at June 30, 2022 and 2021, is included in cash.

12. RELATED-PARTY TRANSACTIONS

The Plan shares a common Board of Trustees with the Glaziers Individual Account Retirement Plan and with the District Council 16 Northern California Health and Welfare Trust Fund. Contributions for District Council 16 Locals (located in the Northern California Bay Area and Sacramento area) are deposited into the District Council 16 Health and Welfare Trust Fund's (the "Fund") lockbox bank account. In the following month, money is transferred from the Fund to the Plan. As of June 30, 2022 and 2021, the Plan was due $2,078,000 and $2,562,000, respectively, from the Fund for contributions received in the lockbox on the Plan's behalf.

13. SUBSEQUENT EVENTS

In preparing these financial statements, management of the Plan has evaluated events and transactions that occurred after December 31, 2021, for potential recognition or disclosure in the financial statements. These events and transactions were evaluated through April 11, 2023, the date that the financial statements were available to be issued, and no items have come to the attention of management that require recognition or disclosure.

SUPPLEMENTARY INFORMATION

withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT ON SUPPLEMENTARY INFORMATION

To the Participants and Board of Trustees of
Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan:

We have audited the financial statements of Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan (the "Plan") as of and for the years ended June 30, 2022, and have issued our report thereon dated April 11, 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 page 19 and Schedule H, Part IV, Line 4i – Schedule of Assets Held (Held at end of Year) as of June 30, 2022, and Schedule H, Part IV, Line 4j – Schedule of Reportable Transactions for the year ended June 30, 2022, are presented for the purpose of additional analysis and is not a required part of the basic financial statements. The supplemental schedules are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements taken as a whole.

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

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

The accompanying schedule of administrative expenses for the year ended June 30, 2021, was subjected to the auditing procedures applied in the audit of the financial statements for the year ended June 30, 2021, by Lindquist LLP. Lindquist LLP joined WithumSmith+Brown, PC effective January 1, 2022, and their report on such information, dated February 9, 2022, stated that it was fairly stated in all material respects in relation to the 2021 financial statements as a whole.

WithumSmith+Brown, PC

April 11, 2023

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Schedules of Administrative Expenses
Years Ended June 30, 2022 and 2021

	2022	2021
Actuarial consulting	$ 137,871	$ 141,970
Administrative fees	344,012	338,928
Audit fees/compliance testing	173,913	181,594
Insurance expense	238,988	216,739
Legal and collection fees	126,782	143,192
Meeting and seminars	21,461	5,540
Printing and miscellaneous	42,776	39,334
Total	$ 1,085,803	$ 1,067,297

See Independent Auditor's Report.

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
EIN: 94-6083001 **Plan Number: 001**
FYE: June 30, 2022

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity date	(d) Cost	(e) Current value
		See attached	$ 395,333,936	$ 463,547,770
Total			$ 395,333,936	$ 463,547,770

See Independent Auditor's Report.

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986380*	629,570.010	629,570.01 1.0000	629,570.01	.00 .00	535.35	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986381*	374,333.260	374,333.26 1.0000	374,333.26	.00 .00	251.50	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986382*	40,315,274.700	40,315,274.70 1.0000	40,315,274.70	.00 .00	32,212.26	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986383*	1,197,486.140	1,197,486.14 1.0000	1,197,486.14	.00 .00	860.12	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986384*	1,957,840.070	1,957,840.07 1.0000	1,957,840.07	.00 .00	1,486.47	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986385*	473,127.830	473,127.83 1.0000	473,127.83	.00 .00	567.08	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986388*	40.340	40.34 1.0000	40.34	.00 .00	.03	2.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986389*	267.450	267.45 1.0000	267.45	.00 .00	.21	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986390*	85,147.550	85,147.55 1.0000	85,147.55	.00 .00	53.52	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986391*	.030	.03 1.0000	.03	.00 .00	.00	0.00
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986397*	5,213.690	5,213.69 1.0000	5,213.69	.00 .00	4.22	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986398*	.060	.06 1.0000	.06	.00 .00	.00	0.00
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986401*	.040	.04 1.0000	.04	.00 .00	.00	0.00
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986402*	213,690.530	213,690.53 1.0000	213,690.53	.00 .00	163.90	2.01
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050989072*	.000	.00 1.0000	.00	.00 .00	.03	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total First Am Govt Ob Fd Cl Z	**45,251,991.700**	**45,251,991.70**	**45,251,991.70**	**.00** **.00**	**36,134.69**	**2.01**
Total Money Markets	**45,251,991.700**	**45,251,991.70**	**45,251,991.70**	**.00** **.00**	**36,134.69**	**2.01**
Cash						
Pending Cash		- 325,918.97	- 325,918.97			
Total Cash	**.000**	**- 325,918.97**	**- 325,918.97**	**.00** **.00**	**.00**	**0.00**
Total Cash And Equivalents	**45,251,991.700**	**44,926,072.73**	**44,926,072.73**	**.00** **.00**	**36,134.69**	**2.02**

US Government Issues

F H L M C #Sd0625 2.500% 5/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DMVS1 Asset Minor Code 24 *ACCOUNT 001050986381*	66,350.680	59,781.96 90.1000	68,740.34	- 8,958.38 - 8,979.66	139.08	2.77
F H L M C #Sd8030 3.000% 11/01/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DV4P7 Asset Minor Code 24 *ACCOUNT 001050986381*	30,376.330	28,372.40 93.4030	31,702.92	- 3,330.52 - 3,255.65	75.94	3.21

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
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 *ACCOUNT 001050986381*	98,052.020	88,286.04 90.0400	97,653.69	- 9,367.65 - 9,367.65	204.28	2.78
F H L M C #Sd8215 4.000% 4/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWDU4 Asset Minor Code 24 *ACCOUNT 001050986381*	149,101.690	147,270.72 98.7720	151,256.68	- 3,985.96 - 3,985.96	497.01	4.05
F H L M C #Sc0257 2.000% 4/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3132D9JA3 Asset Minor Code 24 *ACCOUNT 001050986381*	192,191.760	171,337.03 89.1490	182,311.90	- 10,974.87 - 10,974.87	320.32	2.24
F H L M C Gd U90490 4.000% 6/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3132H3RK1 Asset Minor Code 24 *ACCOUNT 001050986381*	27,756.080	27,906.52 100.5420	29,516.86	- 1,610.34 - 2,678.88	92.52	3.98
F H L M C #Qb5146 2.000% 11/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3133ABWF3 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 87.1700	.00	.00 645.35	.00	0.00
F H L M C #Qb7147 2.500% 1/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3133AD5G7 Asset Minor Code 24 *ACCOUNT 001050986381*	19,035.670	17,175.69 90.2290	20,073.71	- 2,898.02 - 2,463.17	39.66	2.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
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 *ACCOUNT 001050986381*	.000	.00 100.1430	.00	.00 4,806.32	.00	0.00
F H L M C #Qd8213 3.000% 3/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3133B6DS6 Asset Minor Code 24 *ACCOUNT 001050986381*	133,589.680	125,085.36 93.6340	131,241.42	- 6,156.06 - 6,156.06	333.97	3.20
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 *ACCOUNT 001050986381*	287,130.330	267,961.51 93.3240	284,259.03	- 16,297.52 - 16,297.52	717.83	3.21
F F C B Deb 2.290% 6/28/34 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3133EMM74 Asset Minor Code 22 *ACCOUNT 001050986381*	170,000.000	144,245.00 84.8500	146,140.50	- 1,895.50 - 1,895.50	32.44	2.70
F F C B 1.875% 8/09/33 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3133EM2A9 Asset Minor Code 22 *ACCOUNT 001050986381*	135,000.000	112,203.90 83.1140	119,535.75	- 7,331.85 - 7,331.85	998.44	2.26
F H L M C #Ra3049 2.000% 7/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KJL67 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 93.0050	.00	.00 10,801.68	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C #Ra3328 2.000% 8/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KJVV1 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 87.1620	.00	.00 12,094.21	.00	0.00
F H L M C #Ra4095 2.500% 11/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KKRQ4 Asset Minor Code 24 *ACCOUNT 001050986381*	149,126.660	134,370.58 90.1050	157,083.97	- 22,713.39 - 19,109.06	310.68	2.77
F H L M C #Ra6132 2.500% 10/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KMY58 Asset Minor Code 24 *ACCOUNT 001050986381*	103,702.080	93,434.54 90.0990	106,813.15	- 13,378.61 - 13,378.61	216.05	2.77
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 *ACCOUNT 001050986381*	108,041.540	95,777.74 88.6490	104,217.88	- 8,440.14 - 8,440.14	180.07	2.26
F H L M C #Qa1451 3.000% 8/01/49 31334XTG4 Asset Minor Code 24 *ACCOUNT 001050986381*	25,797.670	24,094.25 93.3970	27,109.73	- 3,015.48 - 2,754.66	64.49	3.21
F H L M C Gd G61682 5.500% 2/01/40 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B2P0 Asset Minor Code 24 *ACCOUNT 001050986381*	17,960.290	19,269.06 107.2870	19,310.12	- 41.06 - 1,958.53	82.32	5.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Gd G61720 3.644% 1/01/44 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4D5 Asset Minor Code 24 *ACCOUNT 001050986381*	13,563.590	13,341.55 98.3630	13,273.24	68.31 - 1,772.01	41.19	3.70
F H L M C Gd G61725 3.500% 3/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4J2 Asset Minor Code 24 *ACCOUNT 001050986381*	13,862.820	13,635.75 98.3620	13,607.25	28.50 - 1,811.12	40.42	3.56
F H L M C Gd G61726 3.500% 11/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4K9 Asset Minor Code 24 *ACCOUNT 001050986381*	13,333.590	13,115.19 98.3620	13,071.10	44.09 - 1,593.01	38.89	3.56
F H L M C Gd G61763 4.000% 7/01/44 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5Y8 Asset Minor Code 24 *ACCOUNT 001050986381*	6,741.620	6,824.07 101.2230	6,813.23	10.84 - 752.45	22.46	3.95
F H L M C Gd G61764 4.000% 12/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5Z5 Asset Minor Code 24 *ACCOUNT 001050986381*	15,725.470	15,860.87 100.8610	15,799.18	61.69 - 1,934.56	52.43	3.97
F H L M C Gd G61766 4.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6B7 Asset Minor Code 24 *ACCOUNT 001050986381*	10,874.020	10,900.66 100.2450	10,918.17	- 17.51 - 1,303.21	36.25	3.99

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
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 *ACCOUNT 001050986381*	111,328.940	108,680.42 97.6210	120,652.73	- 11,972.31 - 11,408.01	324.71	3.59
F N M A Gtd Remic 3.000% 4/25/46 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B0TJ5 Asset Minor Code 30 *ACCOUNT 001050986381*	17,363.060	16,959.37 97.6750	17,143.60	- 184.23 - 2,024.80	43.44	3.07
F N M A Gtd Remic 3.000% 3/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B4GU6 Asset Minor Code 30 *ACCOUNT 001050986381*	19,892.960	19,224.56 96.6400	19,769.40	- 544.84 - 2,648.89	49.73	3.10
F N M A Gtd Remic 3.500% 3/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B9AX5 Asset Minor Code 30 *ACCOUNT 001050986381*	43,798.260	42,392.77 96.7910	46,042.91	- 3,650.14 - 4,523.71	127.74	3.62
F N M A Gtd Remic 3.500% 3/25/60 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B9BV8 Asset Minor Code 30 *ACCOUNT 001050986381*	69,101.810	67,927.08 98.3000	73,442.26	- 5,515.18 - 7,289.07	201.55	3.56
F H L M C Mltcl Mt 3.24396% 10/25/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 3137FCM43 Asset Minor Code 30 *ACCOUNT 001050986381*	250,000.000	248,520.00 99.4080	272,089.84	- 23,569.84 - 18,977.50	675.82	3.26

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Mltcl Mtg 1.500% 8/25/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FFBH9 Asset Minor Code 30 *ACCOUNT 001050986381*	52,771.720	52,258.78 99.0280	53,563.29	- 1,304.51 - 845.61	65.96	1.51
F H L M C Mltcl Mtg 3.500% 11/15/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FLXB5 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 98.1700	.00	.00 - 1,246.12	.00	0.00
F H L M C Mltcl Mtg 3.500% 9/15/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FM6K3 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 100.4140	.00	.00 - 426.62	.00	0.00
F H L M C Mltcl Mtg 3.000% 4/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FNBV1 Asset Minor Code 30 *ACCOUNT 001050986381*	34,193.190	32,651.42 95.4910	35,305.73	- 2,654.31 - 2,695.58	85.46	3.14
F H L M C Mltcl Mtg 4.000% 1/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FRPL9 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 106.7580	.00	.00 - 1,035.41	.00	0.00
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 *ACCOUNT 001050986381*	.000	.00 100.1870	.00	.00 - 1,041.15	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Mltcl Mtg 1.000% 10/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FXJT6 Asset Minor Code 30 *ACCOUNT 001050986381*	128,793.830	105,313.43 81.7690	124,225.67	- 18,912.24 - 18,912.24	107.33	1.22
F H L M C Mltcl Mtg 3.000% 6/15/45 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F4R46 Asset Minor Code 30 *ACCOUNT 001050986381*	13,365.090	13,267.93 99.2730	12,814.83	453.10 - 1,516.16	33.41	3.02
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 *ACCOUNT 001050986381*	187,746.700	155,961.18 83.0700	161,755.51	- 5,794.33 - 5,794.33	195.57	1.50
F H L M C Mltcl Mtg 1.000% 8/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F9WS6 Asset Minor Code 30 *ACCOUNT 001050986381*	91,242.610	74,561.64 81.7180	88,391.28	- 13,829.64 - 13,829.64	76.04	1.22
F N M A #Az7336 3.500% 11/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 3140E0EJ0 Asset Minor Code 24 *ACCOUNT 001050986381*	35,838.290	35,088.55 97.9080	36,878.45	- 1,789.90 - 4,174.41	104.53	3.57
F N M A #Bf0189 3.000% 6/01/57 Standard & Poors Rating: N/A Moodys Rating: N/A 3140FXF72 Asset Minor Code 24 *ACCOUNT 001050986381*	54,728.140	51,304.35 93.7440	52,096.49	- 792.14 - 9,517.84	136.82	3.20

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Bf0209 3.500% 2/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3140FXGT3 Asset Minor Code 24 *ACCOUNT 001050986381*	26,928.310	26,413.98 98.0900	27,239.68	- 825.70 - 3,231.51	78.54	3.57
F N M A #Bk4772 4.000% 8/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140HJJS1 Asset Minor Code 24 *ACCOUNT 001050986381*	22,453.470	22,442.92 99.9530	24,200.63	- 1,757.71 - 1,333.45	74.84	4.00
F N M A #Bk9022 4.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140HPAY3 Asset Minor Code 24 *ACCOUNT 001050986381*	72,434.020	72,497.76 100.0880	75,603.02	- 3,105.26 - 6,622.81	241.45	4.00
F N M A #Bn5890 4.000% 2/01/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3140JNRL6 Asset Minor Code 24 *ACCOUNT 001050986381*	6,585.730	6,591.53 100.0880	6,740.08	- 148.55 - 701.94	21.95	4.00
F N M A #Bm4480 3.500% 5/01/43 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J86S7 Asset Minor Code 24 *ACCOUNT 001050986381*	25,356.640	25,016.10 98.6570	25,440.62	- 424.52 - 3,289.47	73.97	3.55
F N M A #Bm4482 4.000% 1/01/43 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J86U2 Asset Minor Code 24 *ACCOUNT 001050986381*	14,503.090	14,568.93 100.4540	14,763.69	- 194.76 - 1,665.20	48.34	3.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Bm4699 4.000% 1/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9GH8 Asset Minor Code 24 *ACCOUNT 001050986381*	7,208.650	7,290.47 101.1350	7,285.79	4.68 - 795.84	24.03	3.96
F N M A #Bm4748 3.500% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9H20 Asset Minor Code 24 *ACCOUNT 001050986381*	21,222.750	20,855.38 98.2690	20,861.29	- 5.91 - 2,662.41	61.90	3.56
F N M A #Bm4798 5.500% 7/01/41 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9KL4 Asset Minor Code 24 *ACCOUNT 001050986381*	8,730.670	9,355.44 107.1560	9,396.39	- 40.95 - 956.39	40.02	5.13
F N M A #Bm4803 3.000% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9KR1 Asset Minor Code 24 *ACCOUNT 001050986381*	27,730.700	26,525.52 95.6540	26,795.63	- 270.11 - 4,008.57	69.32	3.14
F N M A #Bm4806 3.000% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9KU4 Asset Minor Code 24 *ACCOUNT 001050986381*	10,034.320	9,506.92 94.7440	9,524.77	- 17.85 - 1,483.27	25.09	3.17
F N M A #Bm4819 3.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9K91 Asset Minor Code 24 *ACCOUNT 001050986381*	9,546.260	9,381.11 98.2700	9,419.47	- 38.36 - 1,209.32	27.85	3.56

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Bm4912 6.000% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9N64 Asset Minor Code 24 *ACCOUNT 001050986381*	4,385.970	4,806.28 109.5830	4,760.17	46.11 - 531.24	21.93	5.48
F N M A #Bp5843 2.500% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140KDP53 Asset Minor Code 24 *ACCOUNT 001050986381*	52,782.930	47,638.71 90.2540	54,737.55	- 7,098.84 - 6,991.54	109.96	2.77
F N M A #Bq2631 2.000% 10/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140KM4R8 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 93.0320	.00	.00 9,594.64	.00	0.00
F N M A #Bq5749 2.500% 10/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140KRL72 Asset Minor Code 24 *ACCOUNT 001050986381*	149,120.500	134,406.78 90.1330	156,087.23	- 21,680.45 - 19,074.99	310.67	2.77
F N M A #Ca5424 3.000% 3/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QDA20 Asset Minor Code 24 *ACCOUNT 001050986381*	13,449.510	12,562.65 93.4060	14,156.69	- 1,594.04 - 1,398.21	33.62	3.21
F N M A #Ca5670 3.000% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QDJQ8 Asset Minor Code 24 *ACCOUNT 001050986381*	98,972.510	92,343.33 93.3020	104,601.56	- 12,258.23 - 10,023.40	247.43	3.22

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Ca9301 3.000% 2/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QHKP9 Asset Minor Code 24 *ACCOUNT 001050986381*	56,068.860	52,478.21 93.5960	59,192.07	- 6,713.86 - 6,845.38	140.17	3.21
F N M A #Fm7685 3.000% 6/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XBRF9 Asset Minor Code 24 *ACCOUNT 001050986381*	51,632.890	48,188.46 93.3290	54,456.58	- 6,268.12 - 5,734.45	129.08	3.21
F N M A #Fm9467 3.000% 11/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XDQV1 Asset Minor Code 24 *ACCOUNT 001050986381*	249,632.140	233,161.41 93.4020	263,283.90	- 30,122.49 - 30,122.49	624.08	3.21
F N M A #Fs0674 3.000% 2/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XFXC0 Asset Minor Code 24 *ACCOUNT 001050986381*	144,714.330	134,940.32 93.2460	142,080.07	- 7,139.75 - 7,139.75	361.79	3.22
F N M A #Fs0898 3.000% 2/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XF7L9 Asset Minor Code 24 *ACCOUNT 001050986381*	279,172.740	260,711.05 93.3870	280,590.43	- 19,879.38 - 19,879.38	697.94	3.21
F N M A #Fs0931 3.000% 3/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XGA90 Asset Minor Code 24 *ACCOUNT 001050986381*	107,648.330	100,461.73 93.3240	105,537.41	- 5,075.68 - 5,075.68	269.12	3.21

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Fs1098 3.000% 3/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XGGG8 Asset Minor Code 24 *ACCOUNT 001050986381*	130,598.130	121,879.40 93.3240	128,037.18	- 6,157.78 - 6,157.78	326.50	3.21
F N M A #Fs2058 4.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XHJC2 Asset Minor Code 24 *ACCOUNT 001050986381*	219,935.610	217,344.77 98.8220	221,482.03	- 4,137.26 - 4,137.26	733.12	4.05
F N M A #Fm2614 3.000% 3/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X53Y7 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 104.2500	.00	.00 - 1,387.28	.00	0.00
F N M A #Fm3747 2.500% 8/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X7EV7 Asset Minor Code 24 *ACCOUNT 001050986381*	17,193.090	15,525.36 90.3000	18,163.56	- 2,638.20 - 2,216.20	35.82	2.77
F N M A #Fm3889 3.000% 7/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X7KB4 Asset Minor Code 24 *ACCOUNT 001050986381*	83,363.510	77,835.68 93.3690	88,352.29	- 10,516.61 - 9,354.91	208.41	3.21
F N M A #Fm4523 2.000% 10/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8AZ0 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 87.6830	.00	.00 534.25	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Fm4875 2.500% 11/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8MZ7 Asset Minor Code 24 *ACCOUNT 001050986381*	84,060.240	76,604.94 91.1310	87,790.42	- 11,185.48 - 11,627.67	175.13	2.74
F N M A #Fm4959 2.000% 12/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8QM2 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 93.0160	.00	.00 714.83	.00	0.00
F N M A #Fm4966 2.500% 12/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8QU4 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 104.0780	.00	.00 899.11	.00	0.00
F N M A #Fm5492 2.500% 1/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X9C60 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 102.9600	.00	.00 1,079.61	.00	0.00
F N M A #Fm6109 2.500% 1/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X9YF6 Asset Minor Code 24 *ACCOUNT 001050986381*	97,124.160	87,610.85 90.2050	100,280.72	- 12,669.87 - 13,103.16	202.34	2.77
F N M A #Ma4334 2.500% 5/01/41 Standard & Poors Rating: N/A Moodys Rating: N/A 31418DY89 Asset Minor Code 24 *ACCOUNT 001050986381*	132,552.640	122,001.45 92.0400	138,113.63	- 16,112.18 - 15,924.20	276.15	2.72

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Ma4378 2.000% 6/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 31418D2L5 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 87.2070	.00	.00 85.29	.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 *ACCOUNT 001050986381*	151,338.690	135,284.68 89.3920	145,899.97	- 10,615.29 - 10,615.29	252.23	2.24
F N M A #Ma4570 2.000% 2/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 31418ECG3 Asset Minor Code 24 *ACCOUNT 001050986381*	245,296.630	218,058.89 88.8960	236,098.77	- 18,039.88 - 18,039.88	408.84	2.25
F N M A #Ma4587 2.500% 3/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 31418ECZ1 Asset Minor Code 24 *ACCOUNT 001050986381*	325,637.880	299,704.08 92.0360	315,461.70	- 15,757.62 - 15,757.62	678.41	2.72
F N M A #Ma4626 4.000% 5/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418ED80 Asset Minor Code 24 *ACCOUNT 001050986381*	886,881.170	875,591.17 98.7270	884,017.29	- 8,426.12 - 8,426.12	2,956.27	4.05
F N M A #Ma4655 4.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EE55 Asset Minor Code 24 *ACCOUNT 001050986381*	480,000.000	473,961.60 98.7420	464,793.76	9,167.84 9,167.84	1,600.00	4.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Ma4709 5.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EGT1 Asset Minor Code 24 *ACCOUNT 001050986381*	95,000.000	97,054.85 102.1630	96,573.44	481.41 481.41	395.83	4.89
F H L M C Mltcl Mtg 3.500% 5/25/29 Standard & Poors Rating: N/A Moodys Rating: N/A 35564CBB2 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 99.0420	.00	.00 - 1,909.57	.00	0.00
G N M A I I #Ma6398 2.500% 1/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 36179VDB3 Asset Minor Code 24 *ACCOUNT 001050986381*	43,018.230	39,091.96 90.8730	42,581.32	- 3,489.36 - 3,489.36	89.62	2.75
G N M A I I #Ma6645 2.500% 5/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 36179VL24 Asset Minor Code 24 *ACCOUNT 001050986381*	105,294.320	94,778.58 90.0130	104,224.94	- 9,446.36 - 9,446.36	219.36	2.78
G N M A Gtd Remic 1.000% 5/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382QF70 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 84.7150	.00	.00 1,549.99	.00	0.00
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 *ACCOUNT 001050986381*	.000	.00 96.2790	.00	.00 207.43	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
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 *ACCOUNT 001050986381*	.000	.00 84.6720	.00	.00 2,115.84	.00	0.00
G N M A Gtd Remic Standard & Poors Rating: N/A Moodys Rating: N/A 38382THL1 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 84.5390	.00	.00 344.15	.00	0.00
G N M A Gtd Remic 1.000% 5/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382THQ0 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 84.5390	.00	.00 585.66	.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 *ACCOUNT 001050986381*	.000	.00 96.3110	.00	.00 524.48	.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 *ACCOUNT 001050986381*	110,188.230	93,455.05 84.8140	106,004.51	- 12,549.46 - 12,549.43	91.82	1.18
U S Treasury Bd 4.500% 5/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810PX0 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 117.9140	.00	.00 2,421.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 4.375% 11/15/39 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810QD3 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 115.5230	.00	.00 52,780.96	.00	0.00
U S Treasury Bd 4.375% 5/15/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810QH4 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 115.2420	.00	.00 - 2,155.60	.00	0.00
U S Treasury Nt 2.500% 2/15/45 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810RK6 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 84.8130	.00	.00 3,079.12	.00	0.00
U S Treasury Bd 1.875% 2/15/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SU3 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 75.0120	.00	.00 - 4,001.89	.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 *ACCOUNT 001050986381*	.000	.00 84.4180	.00	.00 - 179,358.66	.00	0.00
U S Treasury Bd 2.250% 5/15/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SY5 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 83.4450	.00	.00 - 25,365.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 2.875% 5/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TG3 Asset Minor Code 21 *ACCOUNT 001050986381*	2,995,000.000	2,828,867.35 94.4530	2,882,533.39	- 53,666.04 - 53,666.04	9,914.06	3.04
U S Treasury Bd 3.250% 5/15/42 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TH1 Asset Minor Code 21 *ACCOUNT 001050986381*	2,815,000.000	2,747,271.10 97.5940	2,851,605.87	- 104,334.77 - 104,334.77	11,235.14	3.33
U S Treasury Nt 0.375% 4/15/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBV2 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 95.4610	.00	.00 2,836.80	.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 *ACCOUNT 001050986381*	.000	.00 91.6720	.00	.00 159.66	.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 *ACCOUNT 001050986381*	.000	.00 97.7500	.00	.00 2,597.17	.00	0.00
U S Treasury Nt 1.250% 4/30/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBZ3 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 90.1990	.00	.00 - 5,667.24	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 1.625% 5/15/31 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CCB5 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 89.3520	.00	.00 - 518.55	.00	0.00
U S Treasury Nt 2.875% 4/30/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEM9 Asset Minor Code 21 *ACCOUNT 001050986381*	5,190,000.000	5,129,173.20 98.8280	5,173,454.17	- 44,280.97 - 44,280.97	25,671.88	2.91
U S Treasury Nt 2.875% 5/15/32 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEP2 Asset Minor Code 21 *ACCOUNT 001050986381*	2,500,000.000	2,471,875.00 98.8750	2,490,917.39	- 19,042.39 - 19,042.39	9,179.69	2.91
U S Treasury I P S 0.125% 1/15/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828Z37 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 95.4490	.00	.00 - 15,875.83	.00	0.00
U S Treasury I P 0.84873% 1/15/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 9128285W6 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 100.9320	.00	.00 - 72,027.96	.00	0.00
Total US Government Issues	**21,065,276.040**	**20,249,476.82**	**20,937,762.88**	**- 688,286.06** **- 927,208.80**	**75,148.56**	**3.07**

Corporate Issues

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aep Tex Inc 4.700% 5/15/32 Standard & Poors Rating: A- Moodys Rating: Baa2 00108WAP5 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	64,685.40 99.5160	64,894.50	- 209.10 - 209.10	364.90	4.72
Aep Transmission Co 3.100% 12/01/26 Standard & Poors Rating: A- Moodys Rating: A2 00115AAE9 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	86,904.00 96.5600	89,814.30	- 2,910.30 - 10,807.20	232.50	3.21
Amsr Trust 1.632% 7/17/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 00178UAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	200,000.000	187,798.00 93.8990	191,113.28	- 3,315.28 - 3,315.28	140.53	1.74
Amsr Trust 1.819% 4/17/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 00180AAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	99,904.140	94,788.05 94.8790	94,425.02	363.03 363.03	.00	1.92
At T Inc 3.550% 9/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RLJ9 Asset Minor Code 28 *ACCOUNT 001050986381*	87,000.000	65,183.88 74.9240	76,829.99	- 11,646.11 - 23,434.32	909.39	4.74
At T Inc 3.650% 9/15/59 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RLV2 Asset Minor Code 28 *ACCOUNT 001050986381*	129,000.000	96,614.55 74.8950	115,493.03	- 18,878.48 - 35,703.33	1,386.39	4.87

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
At T Inc 3.550% 9/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RMD1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 101.8600	.00	.00 1,684.32	.00	0.00
At T Inc 3.650% 9/15/59 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RME9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 102.5720	.00	.00 1,784.07	.00	0.00
At T Inc 3.800% 12/01/57 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RMG4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 105.7490	.00	.00 586.56	.00	0.00
At T Inc 3.800% 12/01/57 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RMN9 Asset Minor Code 28 *ACCOUNT 001050986381*	32,000.000	24,714.24 77.2320	27,715.16	- 3,000.92 - 9,125.44	101.33	4.92
Abbvie Inc 4.500% 5/14/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 00287YAR0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 97.0560	.00	.00 - 100.65	.00	0.00
Abbvie Inc 4.250% 11/21/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 00287YCB3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 88.7730	.00	.00 - 17,834.90	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ace Ina Holdings 3.350% 5/03/26 Standard & Poors Rating: A Moodys Rating: A3 00440EAV9 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	88,016.40 97.7960	90,719.95	- 2,703.55 - 10,795.50	485.75	3.43
Air Lease Corp 2.750% 1/15/23 Standard & Poors Rating: BBB Moodys Rating: N/A 00912XAX2 Asset Minor Code 28 *ACCOUNT 001050986381*	45,000.000	44,679.60 99.2880	44,497.35	182.25 - 1,747.80	570.63	2.77
Air Lease Corp 3.250% 3/01/25 Standard & Poors Rating: BBB Moodys Rating: N/A 00912XBA1 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	47,722.50 95.4450	49,310.70	- 1,588.20 - 5,574.50	541.67	3.41
Alabama Pwr Co 3.000% 3/15/52 Standard & Poors Rating: A- Moodys Rating: A1 010392FW3 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	88,020.00 73.3500	119,788.80	- 31,768.80 - 31,768.80	1,060.00	4.09
Alexandria Real 3.375% 8/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AR0 Asset Minor Code 28 *ACCOUNT 001050986381*	185,000.000	163,821.20 88.5520	195,413.10	- 31,591.90 - 39,510.45	2,358.75	3.81
Altria Group Inc 4.800% 2/14/29 Standard & Poors Rating: BBB Moodys Rating: A3 02209SBD4 Asset Minor Code 28 *ACCOUNT 001050986381*	18,000.000	17,103.06 95.0170	18,856.85	- 1,753.79 - 3,765.78	328.80	5.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Altria Group Inc 2.450% 2/04/32 Standard & Poors Rating: BBB Moodys Rating: A3 02209SBL6 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	79,078.65 75.3130	104,889.75	- 25,811.10 - 22,464.75	1,050.44	3.25
Amazon Com 3.600% 4/13/32 Standard & Poors Rating: AA Moodys Rating: A1 023135CH7 Asset Minor Code 28 *ACCOUNT 001050986381*	95,000.000	91,477.40 96.2920	94,826.15	- 3,348.75 - 3,348.75	741.00	3.74
American Express 3.390% 5/17/27 Standard & Poors Rating: AAA Moodys Rating: N/A 02582JJT8 Asset Minor Code 31 *ACCOUNT 001050986381*	145,000.000	144,698.40 99.7920	144,967.93	- 269.53 - 269.53	218.47	3.40
American Homes 4 L P 2.375% 7/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa3 02666TAC1 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	51,830.35 79.7390	64,218.25	- 12,387.90 - 13,169.65	711.84	2.98
American Intl Group 4.200% 4/01/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 026874DK0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 98.4230	.00	.00 - 6,352.95	.00	0.00
American Tower Corp 2.950% 1/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAV2 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	82,065.80 96.5480	84,309.80	- 2,244.00 - 8,321.50	1,156.24	3.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Americr Atmbl Rec 43.800% 4/18/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 03065WAD7 Asset Minor Code 31 *ACCOUNT 001050986381*	65,000.000	65,579.15 100.8910	64,987.05	592.10 592.10	711.75	43.41
Anheuser Busch Cos 6.500% 5/01/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 035229CM3 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	78,838.50 105.1180	97,143.75	- 18,305.25 - 24,004.50	812.50	6.18
Anheuser Busch Inbev 4.750% 1/23/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 035240AQ3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 101.7360	.00	.00 - 6,909.80	.00	0.00
Apple Inc 3.350% 2/09/27 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833CJ7 Asset Minor Code 28 *ACCOUNT 001050986381*	125,000.000	124,193.75 99.3550	125,768.90	- 1,575.15 - 14,612.50	1,651.74	3.37
Apple Inc 2.700% 8/05/51 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833EK2 Asset Minor Code 28 *ACCOUNT 001050986381*	95,000.000	70,853.85 74.5830	94,903.10	- 24,049.25 - 24,049.25	1,040.25	3.62
Arbor Multifamily 2.5133% 6/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03881VAJ8 Asset Minor Code 31 *ACCOUNT 001050986381*	150,000.000	128,736.00 85.8240	154,499.10	- 25,763.10 - 26,184.00	314.16	2.93

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Arbor Multifamily 3.40318% 12/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03882LAJ9 Asset Minor Code 31 *ACCOUNT 001050986381*	150,000.000	137,278.50 91.5190	154,314.45	- 17,035.95 - 17,035.95	425.40	3.72
Arizona Pub Svc Co 3.350% 5/15/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 040555DB7 Asset Minor Code 28 *ACCOUNT 001050986381*	95,000.000	69,738.55 73.4090	94,554.45	- 24,815.90 - 31,967.50	406.65	4.56
Arizona Pub Svc Co 2.200% 12/15/31 Standard & Poors Rating: BBB+ Moodys Rating: A3 040555DD3 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	97,020.00 80.8500	120,134.25	- 23,114.25 - 23,114.25	117.33	2.72
Athene Global Mtn 2.500% 3/24/28 Standard & Poors Rating: A+ Moodys Rating: A1 04685A2V2 Asset Minor Code 28 *ACCOUNT 001050986381*	150,000.000	128,836.50 85.8910	149,578.50	- 20,742.00 - 24,907.50	1,010.42	2.91
Atmos Energy Corp 4.125% 10/15/44 Standard & Poors Rating: A- Moodys Rating: A1 049560AM7 Asset Minor Code 28 *ACCOUNT 001050986381*	30,000.000	26,560.50 88.5350	31,139.20	- 4,578.70 - 8,641.50	261.25	4.66
Autonation Inc 4.750% 6/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05329WAQ5 Asset Minor Code 28 *ACCOUNT 001050986381*	135,000.000	126,993.15 94.0690	158,201.10	- 31,207.95 - 32,671.35	534.38	5.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aviation Cap Group 1.950% 1/30/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 05369AAK7 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	65,235.75 86.9810	74,283.00	- 9,047.25 - 9,784.50	613.44	2.24
Avis Budget Rental 4.000% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDC5 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	99,953.00 99.9530	106,960.94	- 7,007.94 - 8,059.00	122.22	4.00
Avis Budget Rental 3.350% 9/22/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDL5 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	98,294.00 98.2940	105,613.28	- 7,319.28 - 8,953.00	102.36	3.41
Avis Budget Rental 2.360% 3/20/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDQ4 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	95,280.00 95.2800	101,167.97	- 5,887.97 - 9,348.00	72.20	2.48
Avis Budgt Renl Fd 2.020% 2/20/27 Standard & Poors Rating: N/A Moodys Rating: Aa1 05377RDY7 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	91,849.00 91.8490	103,191.41	- 11,342.41 - 11,123.00	61.72	2.20
Avis Budget Rental 1.380% 8/20/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377REH3 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	120,698.10 89.4060	134,954.05	- 14,255.95 - 14,088.60	56.93	1.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Axa Equitable 5.000% 4/20/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 054561AM7 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	46,223.50 92.4470	49,740.70	- 3,517.20 - 17,598.00	493.06	5.41
Bat Capital Corp Sr 3.734% 9/25/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 05526DBT1 Asset Minor Code 28 *ACCOUNT 001050986381*	110,000.000	77,130.90 70.1190	112,639.60	- 35,508.70 - 30,351.20	1,095.31	5.33
Bb T Corporation Mtn 3.750% 12/06/23 Standard & Poors Rating: A- Moodys Rating: A3 05531FBF9 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	85,506.60 100.5960	86,737.30	- 1,230.70 - 5,917.70	221.35	3.73
Bmw US Cap LLC 3.450% 4/01/27 Standard & Poors Rating: A Moodys Rating: A2 05565ECA1 Asset Minor Code 28 *ACCOUNT 001050986381*	190,000.000	185,213.90 97.4810	189,800.50	- 4,586.60 - 4,586.60	1,638.75	3.54
Boca Commercial 3.85245% 5/15/39 Standard & Poors Rating: AAA Moodys Rating: N/A 05592LAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	97,977.00 97.9770	99,854.74	- 1,877.74 - 1,877.74	109.61	3.93
Bx Trust 0.834% 11/15/35 Standard & Poors Rating: N/A Moodys Rating: WR 056059AA6 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.0310	.00	.00 - 9,166.38	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bx Trust 3.202% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 05606FAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 89.3460	.00	.00 - 4,900.91	.00	0.00
Bx Trust 3.605% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: Aa3 05606FAG8 Asset Minor Code 31 *ACCOUNT 001050986381*	35,000.000	31,541.65 90.1190	36,048.96	- 4,507.31 - 6,768.65	105.15	4.00
Bx Trust 3.856% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: A3 05606FAJ2 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	88,287.00 88.2870	102,993.38	- 14,706.38 - 20,390.00	321.33	4.37
Bx Trust 2.9947% 10/15/36 Standard & Poors Rating: AAA Moodys Rating: N/A 05608RAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	110,000.000	103,371.40 93.9740	107,971.88	- 4,600.48 - 4,600.48	89.62	3.19
Bx Trust 2.78897% 1/15/34 Standard & Poors Rating: AAA Moodys Rating: N/A 05608VAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	175,000.000	168,187.25 96.1070	174,750.00	- 6,562.75 - 6,831.25	126.58	2.90
Bx Trust 2.8923% 2/15/36 Standard & Poors Rating: N/A Moodys Rating: Aaa 05609BAV1 Asset Minor Code 31 *ACCOUNT 001050986381*	120,000.000	113,655.60 94.7130	120,000.00	- 6,344.40 - 6,536.40	92.31	3.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bx Trust 2.81997% 10/15/36 Standard & Poors Rating: N/A Moodys Rating: N/A 05609CAA5 Asset Minor Code 31 *ACCOUNT 001050986381*	105,000.000	99,829.80 95.0760	101,554.69	- 1,724.89 - 1,724.89	77.40	2.97
Bank Of America Corp 3.705% 4/24/28 Standard & Poors Rating: A- Moodys Rating: A2 06051GGL7 Asset Minor Code 28 *ACCOUNT 001050986381*	305,000.000	290,741.25 95.3250	330,775.55	- 40,034.30 - 46,521.65	2,103.10	3.89
Bank Of America Corp 3.419% 12/20/28 Standard & Poors Rating: A- Moodys Rating: A2 06051GHD4 Asset Minor Code 28 *ACCOUNT 001050986381*	187,000.000	174,145.62 93.1260	191,802.01	- 17,656.39 - 29,517.95	195.36	3.67
Bank Of America Mtn 3.194% 7/23/30 Standard & Poors Rating: A- Moodys Rating: A2 06051GHV4 Asset Minor Code 28 *ACCOUNT 001050986381*	60,000.000	53,787.00 89.6450	60,139.35	- 6,352.35 - 10,806.60	841.09	3.56
Bank Of America Mtn 2.496% 2/13/31 Standard & Poors Rating: A- Moodys Rating: A2 06051GHZ5 Asset Minor Code 28 *ACCOUNT 001050986381*	95,000.000	80,286.40 84.5120	95,688.80	- 15,402.40 - 16,707.65	908.96	2.95
Bk Of America Mtn 2.687% 4/22/32 Standard & Poors Rating: A- Moodys Rating: A2 06051GJT7 Asset Minor Code 28 *ACCOUNT 001050986381*	55,000.000	46,173.60 83.9520	55,000.00	- 8,826.40 - 10,410.40	283.25	3.20

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	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 *ACCOUNT 001050986381*	100,000.000	85,638.00 85.6380	100,000.00	- 14,362.00 - 15,171.00	98.55	2.44
Bk Of America Corp 2.572% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A2 06051GKD0 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	61,860.75 82.4810	75,000.00	- 13,139.25 - 13,139.25	380.44	3.12
Bank Of America Mtn 3.384% 4/02/26 Standard & Poors Rating: A- Moodys Rating: A2 06051GKM0 Asset Minor Code 28 *ACCOUNT 001050986381*	130,000.000	126,009.00 96.9300	130,000.00	- 3,991.00 - 3,991.00	1,209.78	3.49
Bank 2.600% 10/15/52 Standard & Poors Rating: AAA Moodys Rating: N/A 06540BBC2 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 90.5710	.00	.00 1,623.54	.00	0.00
Bank 3.50674% 3/17/64 Standard & Poors Rating: AA+ Moodys Rating: N/A 06541LBP0 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	119,591.10 88.5860	134,976.64	- 15,385.54 - 15,385.54	394.51	3.96
Benchmark Mtg Tr 2.701% 8/17/57 Standard & Poors Rating: AAA Moodys Rating: N/A 08162DAD0 Asset Minor Code 31 *ACCOUNT 001050986381*	70,000.000	62,827.10 89.7530	75,381.25	- 12,554.15 - 10,026.65	162.81	3.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Benchmark Mtg Tr 1.691% 9/17/53 Standard & Poors Rating: AAA Moodys Rating: N/A 08162WAZ9 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	125,327.25 92.8350	139,044.53	- 13,717.28 - 11,739.60	190.24	1.82
Biogen Inc 3.625% 9/15/22 Standard & Poors Rating: BBB+ Moodys Rating: WR 09062XAE3 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	85,011.90 100.0140	84,932.00	79.90 - 3,298.00	907.26	3.62
Biogen Inc Sr Nt 3.150% 5/01/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 09062XAG8 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 68.5830	.00	.00 476.13	.00	0.00
Bristol Myers Squibb 3.200% 6/15/26 Standard & Poors Rating: A+ Moodys Rating: A2 110122CN6 Asset Minor Code 28 *ACCOUNT 001050986381*	56,000.000	55,204.24 98.5790	60,116.07	- 4,911.83 - 6,969.58	79.64	3.25
Bristol Myers Squibb 3.875% 8/15/25 Standard & Poors Rating: A+ Moodys Rating: A2 110122DC9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.4320	.00	.00 - 1,880.60	.00	0.00
British Airways 2.900% 9/15/36 Standard & Poors Rating: A Moodys Rating: A2 11042CAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	119,664.990	105,372.20 88.0560	120,333.01	- 14,960.81 - 14,960.81	172.85	3.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Broadbridge 2.900% 12/01/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 11133TAD5 Asset Minor Code 28 *ACCOUNT 001050986381*	190,000.000	166,326.00 87.5400	193,214.75	- 26,888.75 - 34,572.40	459.17	3.31
Broadcom Inc 3.500% 2/15/41 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11135FBJ9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 75.4120	.00	.00 - 1,456.95	.00	0.00
Burlingtn North 3.900% 8/01/46 Standard & Poors Rating: AA- Moodys Rating: A3 12189LAZ4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 88.7870	.00	.00 - 6,242.13	.00	0.00
Cf Hippolyta 1.49398% 3/15/61 Standard & Poors Rating: AA- Moodys Rating: N/A 12530MAE5 Asset Minor Code 31 *ACCOUNT 001050986381*	192,901.060	170,044.21 88.1510	191,262.64	- 21,218.43 - 21,905.45	131.17	1.69
Cim Trust 2.500% 3/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 12564KAA6 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 85.6210	.00	.00 1,114.85	.00	0.00
Comm Mortgage Trust 3.326% 11/13/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 12592LBH4 Asset Minor Code 31 *ACCOUNT 001050986381*	185,538.640	181,922.49 98.0510	197,229.03	- 15,306.54 - 14,278.50	515.23	3.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	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 *ACCOUNT 001050986381*	35,000.000	35,031.85 100.0910	37,944.20	- 2,912.35 - 4,660.95	525.00	4.50
Comm Mortgage Trust 3.334% 6/10/46 Standard & Poors Rating: N/A Moodys Rating: Aaa 12625KAD7 Asset Minor Code 31 *ACCOUNT 001050986381*	6,454.260	6,409.66 99.3090	6,487.41	- 77.75 - 230.42	17.93	3.36
CNH Equipment Tr 2.940% 7/15/27 Standard & Poors Rating: AAA Moodys Rating: N/A 12660DAC1 Asset Minor Code 31 *ACCOUNT 001050986381*	120,000.000	117,576.00 97.9800	119,991.13	- 2,415.13 - 2,415.13	156.80	3.00
Cvs Health Corp 4.780% 3/25/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 126650CY4 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	70,992.00 94.6560	83,286.30	- 12,294.30 - 21,276.75	956.00	5.05
Cvs Health Corp 5.050% 3/25/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 126650CZ1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 95.7250	.00	.00 - 6,082.45	.00	0.00
California 3.650% 9/01/19 Standard & Poors Rating: AA- Moodys Rating: Aa3 13034VAD6 Asset Minor Code 28 *ACCOUNT 001050986381*	71,000.000	53,613.52 75.5120	70,820.37	- 17,206.85 - 25,515.98	863.83	4.83

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Capital One Multi 2.060% 8/15/28 Standard & Poors Rating: AAA Moodys Rating: N/A 14041NFV8 Asset Minor Code 31 *ACCOUNT 001050986381*	75,000.000	70,959.00 94.6120	74,804.60	- 3,845.60 - 7,689.00	68.67	2.18
Carmax Auto Owner 1.700% 8/16/27 Standard & Poors Rating: AAA Moodys Rating: Aaa 14317CAD4 Asset Minor Code 31 *ACCOUNT 001050986381*	210,000.000	195,444.90 93.0690	209,953.57	- 14,508.67 - 14,508.67	158.67	1.83
Carrier Global 2.722% 2/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 14448CAQ7 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	73,391.55 86.3430	88,563.55	- 15,172.00 - 14,729.65	874.06	3.15
Chase Mortgage 3.49448% 7/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 16159GAC3 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 94.5850	.00	.00 - 61.89	.00	0.00
Cheniere Corpus 1.9194% 12/31/39 Standard & Poors Rating: BBB- Moodys Rating: Baa3 16412XAK1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 82.6390	.00	.00 - 17,444.15	.00	0.00
Cheniere Corpus 2.742% 12/31/39 Standard & Poors Rating: N/A Moodys Rating: Baa3 16412XAL9 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	78,917.00 78.9170	99,591.15	- 20,674.15 - 3,503.70	7.62	3.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Chevron Phillips 3.400% 12/01/26 Standard & Poors Rating: A- Moodys Rating: A2 166754AP6 Asset Minor Code 28 *ACCOUNT 001050986381*	35,000.000	33,929.00 96.9400	35,490.00	- 1,561.00 - 4,639.60	99.17	3.51
Cintas Corporation 3.700% 4/01/27 Standard & Poors Rating: A- Moodys Rating: A3 17252MAN0 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	64,197.25 98.7650	65,492.00	- 1,294.75 - 8,633.30	601.25	3.75
Citigroup Inc 4.050% 7/30/22 Standard & Poors Rating: N/R Moodys Rating: WR 172967GK1 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	160,152.00 100.0950	168,427.40	- 8,275.40 - 6,080.00	2,718.00	4.05
Citigroup Inc 6.675% 9/13/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967HA2 Asset Minor Code 28 *ACCOUNT 001050986381*	43,000.000	48,229.23 112.1610	49,979.21	- 1,749.98 - 17,789.10	861.08	5.95
Citigroup Inc 3.668% 7/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967LP4 Asset Minor Code 28 *ACCOUNT 001050986381*	295,000.000	278,497.70 94.4060	310,723.60	- 32,225.90 - 46,851.90	4,718.98	3.89
Citigroup Inc 4.910% 5/24/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NU1 Asset Minor Code 28 *ACCOUNT 001050986381*	70,000.000	69,071.10 98.6730	70,229.56	- 1,158.46 - 1,158.46	353.25	4.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Mortgage 2.500% 7/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 17329MCL1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 93.0640	.00	.00 .06	.00	0.00
Citizens Finl Inc 2.638% 9/30/32 Standard & Poors Rating: BBB Moodys Rating: N/A 174610AW5 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	91,727.45 79.7630	122,404.00	- 30,676.55 - 23,274.85	766.85	3.31
Columbia Pipeline 5.800% 6/01/45 Standard & Poors Rating: N/R Moodys Rating: A3 198280AH2 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	87,255.05 102.6530	104,169.20	- 16,914.15 - 27,477.95	410.83	5.65
Comcast Corp 4.700% 10/15/48 Standard & Poors Rating: A- Moodys Rating: A3 20030NCM1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.8130	.00	.00 2,539.60	.00	0.00
Comcast Corp 2.937% 11/01/56 Standard & Poors Rating: A- Moodys Rating: A3 20030NDT5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 72.4380	.00	.00 - 8,889.45	.00	0.00
Commonwealth Edison 2.950% 8/15/27 Standard & Poors Rating: A Moodys Rating: A1 202795JK7 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	99,868.65 95.1130	104,488.30	- 4,619.65 - 13,274.10	1,170.17	3.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Connecticut Light 4.300% 4/15/44 Standard & Poors Rating: A+ Moodys Rating: A1 207597EG6 Asset Minor Code 28 *ACCOUNT 001050986381*	45,000.000	41,696.10 92.6580	50,986.95	- 9,290.85 - 14,282.10	408.50	4.64
Constellation Brands 3.500% 5/09/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 21036PAS7 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	71,997.75 95.9970	77,868.80	- 5,871.05 - 10,540.50	379.17	3.65
Dte Electric Co 3.750% 8/15/47 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAG1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 87.1550	.00	.00 - 8,100.60	.00	0.00
Dt Midstream Inc 4.300% 4/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 23345MAC1 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	91,682.00 91.6820	99,862.00	- 8,180.00 - 8,180.00	955.56	4.69
Deere Company 2.750% 4/15/25 Standard & Poors Rating: A Moodys Rating: A2 244199BH7 Asset Minor Code 28 *ACCOUNT 001050986381*	245,000.000	239,639.40 97.8120	266,550.20	- 26,910.80 - 21,741.30	1,422.36	2.81
Dell Intl LLC 3.375% 12/15/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703DBE0 Asset Minor Code 28 *ACCOUNT 001050986381*	125,000.000	89,300.00 71.4400	124,585.00	- 35,285.00 - 35,285.00	187.50	4.72

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dell Intl LLC Emc 4.900% 10/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAE6 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	75,027.00 100.0360	76,240.85	- 1,213.85 - 11,529.00	918.75	4.90
Dell Intl LLC Emc 8.100% 7/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAJ5 Asset Minor Code 28 *ACCOUNT 001050986381*	87,000.000	101,553.36 116.7280	114,600.15	- 13,046.79 - 46,148.69	3,249.45	6.94
Digital Realty Trust 3.700% 8/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 25389JAR7 Asset Minor Code 28 *ACCOUNT 001050986381*	165,000.000	157,174.05 95.2570	175,770.75	- 18,596.70 - 27,508.80	2,306.33	3.88
Dollar Tree Inc 3.700% 5/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 256746AF5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 103.8720	.00	.00 - 877.95	.00	0.00
Duke Realty L P 2.875% 11/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 26441YBC0 Asset Minor Code 28 *ACCOUNT 001050986381*	110,000.000	98,847.10 89.8610	113,306.05	- 14,458.95 - 16,865.20	404.10	3.20
Energy Transfer 4.950% 6/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29278NAF0 Asset Minor Code 28 *ACCOUNT 001050986381*	55,000.000	54,196.45 98.5390	63,859.55	- 9,663.10 - 9,663.10	121.00	5.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Energy Transfer 5.250% 4/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29278NAG8 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	49,523.00 99.0460	59,306.00	- 9,783.00 - 9,783.00	554.17	5.30
Entergy Louisiana 4.000% 3/15/33 Standard & Poors Rating: A Moodys Rating: A2 29364WBA5 Asset Minor Code 28 *ACCOUNT 001050986381*	45,000.000	42,794.55 95.0990	45,871.50	- 3,076.95 - 9,930.60	530.00	4.21
Enterprise Fleet 4.790% 5/21/29 Standard & Poors Rating: AAA Moodys Rating: N/A 29374JAC9 Asset Minor Code 31 *ACCOUNT 001050986381*	60,000.000	60,975.36 101.6256	59,987.89	987.47 987.47	71.85	4.71
Enterprise Products 4.250% 2/15/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29379VBQ5 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	42,059.00 84.1180	49,555.85	- 7,496.85 - 15,182.50	802.78	5.05
Enterprise Products 3.125% 7/31/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29379VBV4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 89.9940	.00	.00 - 2,745.35	.00	0.00
Enterprise Products 4.200% 1/31/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29379VBW2 Asset Minor Code 28 *ACCOUNT 001050986381*	15,000.000	12,508.20 83.3880	14,968.80	- 2,460.60 - 4,792.80	264.25	5.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Equinix Inc Sr Glbl 1.250% 7/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 29444UBF2 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 90.8440	.00	.00 - 869.50	.00	0.00
Expedia Inc 3.800% 2/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAP0 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	82,022.40 91.1360	93,770.10	- 11,747.70 - 15,860.70	1,292.00	4.17
Expedia Group Inc 3.250% 2/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAR6 Asset Minor Code 28 *ACCOUNT 001050986381*	15,000.000	12,509.70 83.3980	14,883.75	- 2,374.05 - 3,158.55	184.17	3.90
Expedia Group Inc 6.250% 5/01/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAS4 Asset Minor Code 28 *ACCOUNT 001050986381*	14,000.000	14,418.74 102.9910	14,000.00	418.74 - 1,866.90	145.83	6.07
Expedia Group Inc 3.600% 12/15/23 Standard & Poors Rating: BBB- Moodys Rating: N/A 30212PBJ3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 101.0690	.00	.00 - 4,130.10	.00	0.00
Extended Stay 3.18163% 7/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 30227FAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	134,174.220	130,805.11 97.4890	134,174.22	- 3,369.11 - 3,369.11	120.47	3.26

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Exxon Mobil Corp 3.452% 4/15/51 Standard & Poors Rating: AA- Moodys Rating: Aa2 30231GBM3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 81.6970	.00	.00 1,068.75	.00	0.00
Fremf Mortgage Tr 3.61065% 8/25/46 Standard & Poors Rating: N/A Moodys Rating: Aa1 30265AAN4 Asset Minor Code 31 *ACCOUNT 001050986381*	85,000.000	84,409.25 99.3050	87,094.14	- 2,684.89 - 5,199.45	255.77	3.64
Fremf Mortgage 3.96402% 11/25/47 Standard & Poors Rating: N/A Moodys Rating: N/A 30287EAE0 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.3170	.00	.00 - 2,921.78	.00	0.00
Fremf Mortgage 3.74491% 10/25/45 Standard & Poors Rating: N/A Moodys Rating: N/A 30290WAE5 Asset Minor Code 31 *ACCOUNT 001050986381*	150,000.000	149,889.00 99.9260	156,416.01	- 6,527.01 - 5,100.00	469.00	3.75
Fremf Mortgage Tr 3.61874% 1/25/46 Standard & Poors Rating: N/A Moodys Rating: N/A 30291GAN9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.6270	.00	.00 323.34	.00	0.00
Fremf Mtg Tr 4.37548% 6/25/47 Standard & Poors Rating: N/A Moodys Rating: N/A 30292CAJ6 Asset Minor Code 31 *ACCOUNT 001050986381*	55,000.000	54,964.25 99.9350	60,147.66	- 5,183.41 - 4,645.30	40.11	4.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fremf Mortgage 3.75366% 11/25/47 Standard & Poors Rating: N/A Moodys Rating: N/A 30292KAN9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.0400	.00	.00 1,264.70	.00	0.00
Fremf Mortgage 3.85392% 10/25/49 Standard & Poors Rating: A+ Moodys Rating: N/A 30305KAG9 Asset Minor Code 31 *ACCOUNT 001050986381*	30,000.000	28,485.90 94.9530	29,755.08	- 1,269.18 - 1,269.18	96.35	4.06
Fidelity Natl 1.150% 3/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 31620MBR6 Asset Minor Code 28 *ACCOUNT 001050986381*	215,000.000	190,103.00 88.4200	214,677.50	- 24,574.50 - 23,211.40	824.17	1.30
First Horizon Natl 4.000% 5/26/25 Standard & Poors Rating: N/A Moodys Rating: Baa3 320517AD7 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	113,082.95 98.3330	114,561.85	- 1,478.90 - 13,610.25	447.22	4.07
First Tennessee Bank 5.750% 5/01/30 Standard & Poors Rating: N/A Moodys Rating: Baa3 337158AJ8 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	118,042.90 102.6460	141,173.25	- 23,130.35 - 23,747.50	1,102.08	5.60
Firstkey Homes 202 1.34106% 9/17/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 33767MAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	149,078.560	138,338.94 92.7960	146,568.76	- 8,229.82 - 8,229.82	166.35	1.45

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
First Key Homes 1.53936% 8/17/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 33767WAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 89.6010	.00	.00 .02	.00	0.00
Fiserv Inc 3.200% 7/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738AT5 Asset Minor Code 28 *ACCOUNT 001050986381*	170,000.000	160,969.60 94.6880	179,780.90	- 18,811.30 - 23,001.00	2,720.00	3.38
Flex Inter L P 3.363% 6/30/31 Standard & Poors Rating: BBB- Moodys Rating: N/A 33939HAA7 Asset Minor Code 28 *ACCOUNT 001050986381*	125,000.000	102,065.00 81.6520	124,996.25	- 22,931.25 - 24,468.75	12.60	4.12
Florida Gas 2.300% 10/01/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 340711BA7 Asset Minor Code 28 *ACCOUNT 001050986381*	155,000.000	125,718.95 81.1090	154,876.00	- 29,157.05 - 29,157.05	891.25	2.84
Ford Credit 4.060% 11/15/30 Standard & Poors Rating: AAA Moodys Rating: N/A 34528PAK2 Asset Minor Code 31 *ACCOUNT 001050986381*	5,000.000	4,956.45 99.1290	5,114.17	- 157.72 - 791.85	9.09	4.10
Ford Credit 2.480% 9/15/24 Standard & Poors Rating: AAA Moodys Rating: N/A 34528QFU3 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.9980	.00	.00 - 2,417.39	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ford Credit 2.840% 3/15/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 34528QGS7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.0030	.00	.00 2,731.06	.00	0.00
Ford Credit 2.440% 9/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 34528QHF4 Asset Minor Code 31 *ACCOUNT 001050986381*	70,000.000	68,098.10 97.2830	66,543.75	1,554.35 - 2,428.22	75.91	2.51
Ford Credit Auto 2.040% 8/15/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 34531NAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	65,000.000	62,130.25 95.5850	65,000.20	- 2,869.95 - 5,333.90	58.87	2.13
Ford Motor Cred 4.375% 8/06/23 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397WK5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 99.0200	.00	.00 484.60	.00	0.00
Ge Cap Funding L P 3.450% 5/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 36166NAG8 Asset Minor Code 28 *ACCOUNT 001050986381*	185,000.000	181,658.90 98.1940	187,836.05	- 6,177.15 - 19,671.05	1,347.42	3.51
Gs Mortgage 1.755% 6/15/38 Standard & Poors Rating: N/A Moodys Rating: N/A 36256QAA5 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.2920	.00	.00 - 139.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gm Fin Cons Atmb 1.490% 12/16/24 Standard & Poors Rating: AAA Moodys Rating: N/A 36258VAD6 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.2290	.00	.00 - 883.10	.00	0.00
Gs Mortgage 2.500% 10/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 36261HAJ9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 89.6620	.00	.00 31.31	.00	0.00
Gs Mortgage Backed 2.500% 1/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 36262CAB6 Asset Minor Code 31 *ACCOUNT 001050986381*	171,127.890	145,879.68 85.2460	174,176.10	- 28,296.42 - 28,296.42	356.52	2.93
Gls Auto Rec Tr 1.940% 10/15/27 Standard & Poors Rating: A Moodys Rating: N/A 36263DAC1 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	93,593.00 93.5930	99,978.25	- 6,385.25 - 6,385.25	86.22	2.07
Gm Fin Rev Rec Tr 1.170% 6/12/34 Standard & Poors Rating: AAA Moodys Rating: Aaa 36263HAA6 Asset Minor Code 31 *ACCOUNT 001050986381*	140,000.000	125,337.80 89.5270	139,972.15	- 14,634.35 - 14,634.35	91.00	1.31
Gls Auto Rec Tr 3.160% 2/16/27 Standard & Poors Rating: A Moodys Rating: N/A 36263XAE3 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	129,631.05 96.0230	134,987.36	- 5,356.31 - 5,356.31	189.60	3.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gb Trust 1.25343% 8/25/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 368306AA4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.0900	.00	.00 - 155.10	.00	0.00
General Mtrs Finl 2.350% 1/08/31 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045XDE3 Asset Minor Code 28 *ACCOUNT 001050986381*	114,000.000	88,381.92 77.5280	111,608.37	- 23,226.45 - 24,101.88	1,287.41	3.03
General Mtrs Finl 2.700% 6/10/31 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045XDL7 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	70,911.90 78.7910	89,843.40	- 18,931.50 - 19,412.10	141.75	3.43
General Mtrs Finl Co 4.300% 4/06/29 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045XDV5 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	73,419.20 91.7740	79,856.80	- 6,437.60 - 6,437.60	802.67	4.69
Global Payments Inc 2.650% 2/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 37940XAA0 Asset Minor Code 28 *ACCOUNT 001050986381*	165,000.000	157,464.45 95.4330	166,373.55	- 8,909.10 - 16,384.50	1,651.83	2.78
Golden Credit Card 1.440% 8/15/28 Standard & Poors Rating: N/A Moodys Rating: N/R 380881FC1 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	89,033.00 89.0330	99,968.25	- 10,935.25 - 10,935.25	64.00	1.62

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 3.625% 1/22/23 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GRD8 Asset Minor Code 28 *ACCOUNT 001050986381*	255,000.000	255,795.60 100.3120	267,202.65	- 11,407.05 - 11,905.95	4,082.66	3.61
Goldman Sachs Group 3.850% 1/26/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GWB6 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	116,004.00 96.6700	128,894.10	- 12,890.10 - 16,225.20	1,989.17	3.98
Goldman Sachs Grou 2.55323% 5/15/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GXD1 Asset Minor Code 28 *ACCOUNT 001050986381*	55,000.000	53,680.00 97.6000	55,000.00	- 1,320.00 - 2,773.10	121.73	2.62
Goldman Sachs Group 1.992% 1/27/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GXR0 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	67,144.90 78.9940	85,000.00	- 17,855.10 - 15,406.25	724.31	2.52
Goldman Sachs Group 1.431% 3/09/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYA6 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	70,912.80 88.6410	80,000.00	- 9,087.20 - 8,861.60	356.16	1.61
Goldman Sachs 1.948% 10/21/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYM0 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	75,229.25 88.5050	85,000.00	- 9,770.75 - 9,770.75	321.96	2.20

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 3.102% 2/24/33 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GZM9 Asset Minor Code 28 *ACCOUNT 001050986381*	60,000.000	51,244.80 85.4080	60,000.00	- 8,755.20 - 8,755.20	656.59	3.63
Goldman Sachs Group 3.500% 11/16/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 38145GAH3 Asset Minor Code 28 *ACCOUNT 001050986381*	225,000.000	215,867.25 95.9410	235,921.30	- 20,054.05 - 28,797.75	984.00	3.65
G N M A Gtd Remic 1.000% 6/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382TWV2 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.0880	.00	.00 - .03	.00	0.00
Great America 1.850% 2/16/26 Standard & Poors Rating: AAA Moodys Rating: N/A 39154TBD9 Asset Minor Code 31 *ACCOUNT 001050986381*	170,000.000	165,911.50 97.5950	169,523.66	- 3,612.16 - 8,979.40	139.78	1.90
Great America 0.550% 12/15/26 Standard & Poors Rating: AAA Moodys Rating: N/A 39154TBK3 Asset Minor Code 31 *ACCOUNT 001050986381*	155,000.000	144,193.40 93.0280	154,981.88	- 10,788.48 - 10,127.70	37.89	0.59
Harris Corporation 4.400% 6/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 413875AW5 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	73,658.25 98.2110	78,506.60	- 4,848.35 - 13,405.50	146.67	4.48

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hasbro Inc 3.500% 9/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 418056AV9 Asset Minor Code 28 *ACCOUNT 001050986381*	35,000.000	33,050.85 94.4310	34,955.90	- 1,905.05 - 5,028.45	360.69	3.71
Health Care Svc 2.200% 6/01/30 Standard & Poors Rating: A+ Moodys Rating: A3 42218SAF5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 84.7820	.00	.00 - 1,551.00	.00	0.00
Hertz Vehicle Fin 1.680% 12/25/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 42806MAE9 Asset Minor Code 31 *ACCOUNT 001050986381*	305,000.000	268,897.15 88.1630	304,952.51	- 36,055.36 - 36,822.04	71.17	1.91
Hilton Grand 2.340% 7/25/33 Standard & Poors Rating: AAA Moodys Rating: N/A 43284HAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 95.6390	.00	.00 - 2,031.76	.00	0.00
Home Partners Of 1.901% 12/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 43732VAT3 Asset Minor Code 31 *ACCOUNT 001050986381*	192,597.120	171,975.75 89.2930	192,593.05	- 20,617.30 - 20,617.30	305.22	2.13
Host Hotels LP 3.375% 12/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 44107TAY2 Asset Minor Code 28 *ACCOUNT 001050986381*	35,000.000	29,626.45 84.6470	34,737.12	- 5,110.67 - 7,058.10	52.50	3.99

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Host Hotels L P 3.500% 9/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 44107TAZ9 Asset Minor Code 28 *ACCOUNT 001050986381*	25,000.000	21,356.00 85.4240	25,502.50	- 4,146.50 - 4,878.25	257.64	4.10
Hudson Yards 3.228% 6/10/37 Standard & Poors Rating: N/A Moodys Rating: N/A 44421GAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	90,219.00 90.2190	107,208.00	- 16,989.00 - 18,454.96	269.00	3.58
Intercontinental 2.650% 9/15/40 Standard & Poors Rating: A- Moodys Rating: A3 45866FAP9 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	66,069.00 73.4100	89,388.00	- 23,319.00 - 19,962.00	702.25	3.61
International 2.300% 11/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 459506AQ4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 82.1850	.00	.00 646.30	.00	0.00
Intl Lease Finance 5.875% 8/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 459745GN9 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	75,141.75 100.1890	82,321.50	- 7,179.75 - 4,225.50	1,664.58	5.86
Invitation Homes L P 2.000% 8/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 46188BAA0 Asset Minor Code 28 *ACCOUNT 001050986381*	135,000.000	103,850.10 76.9260	132,834.60	- 28,984.50 - 28,984.50	1,020.00	2.60

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jp Morgan Chase 1.97387% 1/05/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592FAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	220,000.000	188,487.20 85.6760	226,599.86	- 38,112.66 - 32,898.80	361.88	2.30
J P Morgan Mtg Tr 2.500% 11/27/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592NAC0 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 85.2030	.00	.00 - 44.93	.00	0.00
J P Morgan Mtg Tr 2.500% 11/27/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592NAF3 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 90.9740	.00	.00 124.55	.00	0.00
Jp Morgan Mortgage 2.500% 12/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592TAC7 Asset Minor Code 31 *ACCOUNT 001050986381*	100,841.460	86,159.95 85.4410	102,149.24	- 15,989.29 - 15,989.32	210.08	2.93
J.P. Morgan Mtg 3.000% 9/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 46593FAD4 Asset Minor Code 31 *ACCOUNT 001050986381*	96,202.370	85,472.92 88.8470	90,340.04	- 4,867.12 - 4,867.12	240.51	3.38
Jpmorgan Chase 5.500% 10/15/40 Standard & Poors Rating: A- Moodys Rating: A2 46625HHV5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 102.9170	.00	.00 564.30	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 3.375% 5/01/23 Standard & Poors Rating: BBB+ Moodys Rating: A3 46625HJJ0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0030	.00	.00 - 9,796.15	.00	0.00
Jp Morgan Mortgage 2.79572% 10/01/29 Standard & Poors Rating: N/A Moodys Rating: N/A 46643KAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	26,523.380	25,482.07 96.0740	26,966.74	- 1,484.67 - 1,935.86	62.90	2.91
Jpmbb Commercial 2.9124% 10/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 46644FAC5 Asset Minor Code 31 *ACCOUNT 001050986381*	119,586.300	115,727.25 96.7730	125,196.58	- 9,469.33 - 8,043.87	290.24	3.01
Jpmorgan Chase Co 3.540% 5/01/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PAF3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 94.8100	.00	.00 - 4,378.14	.00	0.00
Jpmorgan Chase Co 2.956% 5/13/31 Standard & Poors Rating: BBB+ Moodys Rating: A3 46647PBP0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 86.3380	.00	.00 - 5,658.70	.00	0.00
Jp Morgan Chase Bank 2.182% 6/01/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PBR6 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	93,352.35 88.9070	105,000.00	- 11,647.65 - 14,165.55	190.93	2.45

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 4.323% 4/26/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PDA1 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	157,364.80 98.3530	160,000.00	- 2,635.20 - 2,635.20	1,248.87	4.40
Jp Morgan Mortgage 3.84812% 9/25/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 46650QAC2 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.4160	.00	.00 - 21.79	.00	0.00
Jp Morgan Chase 2.28704% 3/05/42 Standard & Poors Rating: N/A Moodys Rating: N/A 46652WAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	150,000.000	131,101.50 87.4010	154,499.96	- 23,398.46 - 22,626.00	285.88	2.62
Jp Morgan Mortgage 2.500% 10/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46653PAF4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 90.9740	.00	.00 426.57	.00	0.00
Jp Morgan Mortgage 2.5195% 5/25/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 46654VAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	101,626.270	85,122.16 83.7600	101,626.22	- 16,504.06 - 16,504.06	213.37	3.01
Jackson Natl Mtn 1.750% 1/12/25 Standard & Poors Rating: A Moodys Rating: A2 46849LUV1 Asset Minor Code 28 *ACCOUNT 001050986381*	150,000.000	141,459.00 94.3060	149,974.50	- 8,515.50 - 8,515.50	1,232.29	1.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jetblue 2019 1 Class 2.750% 11/15/33 Standard & Poors Rating: N/A Moodys Rating: A2 477143AH4 Asset Minor Code 31 *ACCOUNT 001050986381*	97,929.060	84,739.97 86.5320	96,460.14	- 11,720.17 - 16,049.21	344.10	3.18
Kinder Morgan Inc 5.200% 3/01/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAQ4 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	73,077.60 91.3470	94,463.20	- 21,385.60 - 27,557.60	1,386.67	5.69
Kinder Morgan Inc 2.000% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAR2 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	80,003.00 80.0030	99,060.00	- 19,057.00 - 16,127.00	755.56	2.50
Las Vegas Sands Corp 3.900% 8/08/29 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 517834AF4 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	93,966.50 81.7100	115,133.20	- 21,166.70 - 28,463.65	1,781.54	4.77
Liberty Mutual Group 3.951% 10/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 53079EBJ2 Asset Minor Code 28 *ACCOUNT 001050986381*	110,000.000	83,541.70 75.9470	116,591.20	- 33,049.50 - 38,987.30	917.51	5.20
Mplx L P 2.650% 8/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VBQ2 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	87,647.70 83.4740	104,908.65	- 17,260.95 - 18,327.75	1,051.17	3.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mvw Owner Trust 2.220% 10/20/38 Standard & Poors Rating: AAA Moodys Rating: N/A 55400DAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 94.6140	.00	.00 - 1,060.63	.00	0.00
Manhattan West 2.130% 9/10/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 563136AA8 Asset Minor Code 31 *ACCOUNT 001050986381*	160,000.000	140,700.80 87.9380	164,790.99	- 24,090.19 - 22,945.60	284.00	2.42
Marathon Petroleum 5.000% 9/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585AAJ1 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	44,908.50 89.8170	44,277.31	631.19 - 15,078.50	736.11	5.57
Marathon Petroleum 4.500% 5/01/23 Standard & Poors Rating: N/R Moodys Rating: WR 56585ABG6 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 104.4700	.00	.00 - 6,368.80	.00	0.00
Marathon Petroleum 4.700% 5/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABH4 Asset Minor Code 28 *ACCOUNT 001050986381*	35,000.000	35,409.85 101.1710	34,931.75	478.10 - 4,062.45	274.17	4.65
Markel Corp 3.450% 5/07/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 570535AX2 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	89,828.40 74.8570	119,320.80	- 29,492.40 - 33,688.80	621.00	4.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Marsh McLennan Cos 3.875% 3/15/24 Standard & Poors Rating: A- Moodys Rating: Baa1 571748BF8 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	100,217.00 100.2170	110,539.00	- 10,322.00 - 8,247.00	1,140.97	3.87
Marriott 2.300% 1/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 571903AR4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 - 1,094.75	.00	0.00
Marriott 3.125% 6/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa3 571903AS2 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	85,871.70 95.4130	90,916.25	- 5,044.55 - 9,687.60	125.00	3.28
McCormick Co 3.400% 8/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 579780AN7 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	152,875.20 95.5470	170,319.65	- 17,444.45 - 23,558.40	2,055.11	3.56
McDonalds Corp Mtn 4.200% 4/01/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 58013MFR0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 89.3080	.00	.00 - 17,310.40	.00	0.00
Mello Mtg Cap 2.500% 6/01/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 585494AA5 Asset Minor Code 31 *ACCOUNT 001050986381*	174,834.220	148,602.09 84.9960	177,566.01	- 28,963.92 - 28,735.64	364.24	2.94

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mello Warehouse 3.05763% 2/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 58550LAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	132,660.45 98.2670	135,000.00	- 2,339.55 - 2,339.55	42.22	3.11
Mello Warehouse 3.1093% 4/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 58552NAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	133,026.30 98.5380	135,071.88	- 2,045.58 - 2,056.08	43.45	3.16
Mercedes Benz Auto 1.000% 12/15/27 Standard & Poors Rating: AAA Moodys Rating: Aaa 58772WAD5 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	124,185.15 91.9890	134,955.33	- 10,770.18 - 10,770.18	60.00	1.09
Merck Co Inc Sr Nt 0.750% 2/24/26 Standard & Poors Rating: A+ Moodys Rating: A1 58933YAY1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 90.6080	.00	.00 134.90	.00	0.00
Metropolitan Mtn 2.800% 3/21/25 Standard & Poors Rating: AA- Moodys Rating: Aa3 59217GEW5 Asset Minor Code 28 *ACCOUNT 001050986381*	150,000.000	145,930.50 97.2870	149,866.50	- 3,936.00 - 3,936.00	1,166.67	2.88
Mileage Plus L P 6.500% 6/20/27 Standard & Poors Rating: N/A Moodys Rating: Baa3 599191AA1 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	117,936.00 98.2800	119,485.80	- 1,549.80 - 14,184.00	216.67	6.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mmaf Equipment 0.970% 4/09/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 60700MAC2 Asset Minor Code 31 *ACCOUNT 001050986381*	80,000.000	74,664.00 93.3300	79,996.85	- 5,332.85 - 6,011.20	47.42	1.04
Morgan Stanley 3.809% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 61691ABL6 Asset Minor Code 31 *ACCOUNT 001050986381*	115,000.000	112,949.55 98.2170	127,272.66	- 14,323.11 - 13,321.60	365.03	3.88
Morgan Stanley Mtn 4.431% 1/23/30 Standard & Poors Rating: A- Moodys Rating: A1 6174468G7 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	155,459.20 97.1620	173,782.55	- 18,323.35 - 31,883.20	3,111.55	4.56
Morgan Stanley 2.484% 9/16/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 61747YEF8 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	76,892.00 76.8920	100,000.00	- 23,108.00 - 23,108.00	724.50	3.23
Morgan Stanley 3.620% 4/17/25 Standard & Poors Rating: A- Moodys Rating: A1 61747YEQ4 Asset Minor Code 28 *ACCOUNT 001050986381*	215,000.000	212,248.00 98.7200	214,161.50	- 1,913.50 - 1,913.50	1,534.98	3.67
Morgan Stanley Mtn 3.700% 10/23/24 Standard & Poors Rating: A- Moodys Rating: A1 61761JVL0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 99.7850	.00	.00 4,488.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nyu Hospitals Center 3.380% 7/01/55 Standard & Poors Rating: A+ Moodys Rating: A2 62954RAA4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 75.8420	.00	.00 - 3,553.80	.00	0.00
National Fuel Gas Co 2.950% 3/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 636180BR1 Asset Minor Code 28 *ACCOUNT 001050986381*	125,000.000	101,458.75 81.1670	124,923.75	- 23,465.00 - 24,266.25	1,229.17	3.63
Navient Priv Ed Ln 0.00001% 5/15/69 Standard & Poors Rating: AAA Moodys Rating: N/A 63941HAA0 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 94.4710	.00	.00 - 448.05	.00	0.00
Navient Priv Ed Ln 1.690% 5/15/69 Standard & Poors Rating: AAA Moodys Rating: N/A 63941TAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	130,645.600	122,488.09 93.7560	133,450.91	- 10,962.82 - 9,969.05	98.10	1.80
Navient Pvt Ed Ri 0.840% 5/15/69 Standard & Poors Rating: AAA Moodys Rating: N/A 63942BAA2 Asset Minor Code 31 *ACCOUNT 001050986381*	74,398.160	68,098.12 91.5320	74,387.36	- 6,289.24 - 6,082.49	27.79	0.92
Nestle Hldgs Inc 1.000% 9/15/27 Standard & Poors Rating: AA- Moodys Rating: Aa3 641062AS3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 87.5410	.00	.00 6,278.25	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
New Economy Assets 1.910% 10/20/61 Standard & Poors Rating: AA- Moodys Rating: N/A 643821AA9 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	87,211.00 87.2110	98,186.99	- 10,975.99 - 10,975.99	58.36	2.19
New Residnl Ap Adc 1.0347% 12/16/52 Standard & Poors Rating: AAA Moodys Rating: N/A 64831JAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	105,000.000	103,024.95 98.1190	104,999.87	- 1,974.92 - 2,002.35	90.51	1.05
Newrez Warehouse 3.1093% 5/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 65246PAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	95,000.000	93,971.15 98.9170	95,000.00	- 1,028.85 - 1,261.35	30.58	3.14
Nextera Energy 2.940% 3/21/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KCD0 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	103,389.30 98.4660	104,993.70	- 1,604.40 - 1,604.40	857.50	2.99
Nextera Energy 4.625% 7/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KCH1 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	101,365.00 101.3650	99,961.00	1,404.00 1,404.00	102.78	4.56
Nisource Finance 4.800% 2/15/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBC6 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	58,182.15 89.5110	68,837.51	- 10,655.36 - 21,620.95	1,178.67	5.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amsr 1.355% 11/19/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 66981FAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	130,000.000	120,006.90 92.3130	127,120.70	- 7,113.80 - 7,113.80	58.72	1.47
Nstar Electric Co 3.200% 5/15/27 Standard & Poors Rating: A Moodys Rating: A1 67021CAM9 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	48,205.00 96.4100	50,782.95	- 2,577.95 - 6,419.50	204.44	3.32
Ohio Pwr Co 2.900% 10/01/51 Standard & Poors Rating: A- Moodys Rating: Baa1 677415CU3 Asset Minor Code 28 *ACCOUNT 001050986381*	135,000.000	96,522.30 71.4980	134,353.35	- 37,831.05 - 37,831.05	978.75	4.06
One Bryant Park 2.51641% 9/13/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 68236JAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	195,000.000	168,491.70 86.4060	198,575.00	- 30,083.30 - 33,423.00	408.92	2.91
Oracle Corp Sr Nt 3.650% 3/25/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBZ7 Asset Minor Code 28 *ACCOUNT 001050986381*	35,000.000	26,082.70 74.5220	34,764.10	- 8,681.40 - 11,029.90	340.67	4.90
Pfs Financing Corp 1.000% 10/15/25 Standard & Poors Rating: AAA Moodys Rating: Aaa 69335PDT9 Asset Minor Code 31 *ACCOUNT 001050986381*	115,000.000	110,604.70 96.1780	115,056.56	- 4,451.86 - 5,515.40	62.36	1.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pfs Financing Corp 0.970% 2/15/26 Standard & Poors Rating: AAA Moodys Rating: N/A 69335PDX0 Asset Minor Code 31 *ACCOUNT 001050986381*	105,000.000	99,679.65 94.9330	104,986.23	- 5,306.58 - 6,036.45	45.45	1.02
Pfs Financing Corp 0.710% 4/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 69335PDZ5 Asset Minor Code 31 *ACCOUNT 001050986381*	265,000.000	248,127.45 93.6330	265,009.50	- 16,882.05 - 16,760.08	115.42	0.76
Pacific Gas Elec Co 3.500% 8/01/50 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308JJ7 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	76,814.25 66.7950	113,119.75	- 36,305.50 - 26,574.65	1,677.08	5.24
Parker Hannifin Corp 2.700% 6/14/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 701094AM6 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	117,102.00 97.5850	121,991.35	- 4,889.35 - 9,331.20	153.00	2.77
Paypal Holdings Inc 2.650% 10/01/26 Standard & Poors Rating: A- Moodys Rating: A3 70450YAD5 Asset Minor Code 28 *ACCOUNT 001050986381*	185,000.000	175,429.95 94.8270	189,674.40	- 14,244.45 - 23,243.40	1,225.63	2.79
Phillips 66 3.900% 3/15/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 718546AR5 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	63,137.75 97.1350	65,167.45	- 2,029.70 - 9,764.30	746.42	4.02

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Progress Res 1.290% 10/19/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333AAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	99,713.630	91,460.33 91.7230	95,849.73	- 4,389.40 - 4,389.40	42.88	1.41
Progress 1.546% 4/19/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333DAA2 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 90.3760	.00	.00 - 453.52	.00	0.00
Progress 1.558% 5/17/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333EAA0 Asset Minor Code 31 *ACCOUNT 001050986381*	185,000.000	167,835.70 90.7220	184,997.11	- 17,161.41 - 17,678.60	240.19	1.72
Progress 2.1281% 5/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333VAA2 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 89.9700	.00	.00 - 647.32	.00	0.00
Public Service 3.800% 6/15/47 Standard & Poors Rating: A Moodys Rating: A1 744448CN9 Asset Minor Code 28 *ACCOUNT 001050986381*	60,000.000	52,896.00 88.1600	59,952.40	- 7,056.40 - 17,652.60	101.33	4.31
Public Svc Co 2.200% 8/15/31 Standard & Poors Rating: A- Moodys Rating: Baa1 744533BM1 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	95,872.05 83.3670	114,620.50	- 18,748.45 - 18,748.45	955.78	2.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Public Storage 1.850% 5/01/28 Standard & Poors Rating: A Moodys Rating: A2 74460WAD9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 86.5990	.00	.00 - 252.90	.00	0.00
Public Storage 2.300% 5/01/31 Standard & Poors Rating: A Moodys Rating: A2 74460WAE7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 84.0080	.00	.00 - 4,827.75	.00	0.00
Puget Energy Inc New 4.224% 3/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 745310AN2 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	82,967.40 92.1860	90,000.00	- 7,032.60 - 7,032.60	1,098.24	4.58
Realty Income Corp 3.100% 12/15/29 Standard & Poors Rating: A- Moodys Rating: A3 756109BK9 Asset Minor Code 28 *ACCOUNT 001050986381*	185,000.000	168,374.05 91.0130	194,940.05	- 26,566.00 - 28,863.70	254.89	3.41
Reliance Std Life 2.500% 10/30/24 Standard & Poors Rating: A+ Moodys Rating: A2 75951AAL2 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	110,413.80 96.0120	114,806.80	- 4,393.00 - 9,512.80	487.15	2.60
Republic Services 3.375% 11/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 760759AS9 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	152,780.80 95.4880	171,232.25	- 18,451.45 - 23,108.80	690.00	3.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	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 *ACCOUNT 001050986381*	.000	.00 89.4530	.00	.00 622.45	.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 *ACCOUNT 001050986381*	100,000.000	84,822.00 84.8220	102,999.92	- 18,177.92 - 19,342.00	215.27	3.05
Salesforce Com Inc 3.700% 4/11/28 Standard & Poors Rating: A+ Moodys Rating: A2 79466LAF1 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	88,956.00 98.8400	96,786.45	- 7,830.45 - 13,569.30	740.00	3.74
San Diego G E 2.500% 5/15/26 Standard & Poors Rating: A Moodys Rating: A1 797440BU7 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	75,736.80 94.6710	74,259.50	1,477.30 - 8,605.60	255.56	2.64
Santander Holdings 3.700% 3/28/22 Standard & Poors Rating: N/R Moodys Rating: WR 80282KAT3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 - 1,182.20	.00	0.00
Santander Holdings 4.260% 6/09/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 80282KBD7 Asset Minor Code 28 *ACCOUNT 001050986381*	130,000.000	128,424.40 98.7880	130,000.00	- 1,575.60 - 1,575.60	338.43	4.31

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Santander Revolving 2.510% 1/26/32 Standard & Poors Rating: AAA Moodys Rating: Aaa 80286JAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 95.5880	.00	.00 - 2,691.58	.00	0.00
Schwab Charles Corp 4.200% 3/24/25 Standard & Poors Rating: A Moodys Rating: A2 808513BB0 Asset Minor Code 28 *ACCOUNT 001050986381*	225,000.000	228,091.50 101.3740	258,187.50	- 30,096.00 - 23,305.50	2,546.25	4.14
Sequoia Mortgage 2.500% 6/25/51 Standard & Poors Rating: N/A Moodys Rating: N/A 81748WAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 85.4410	.00	.00 924.10	.00	0.00
7 Eleven Inc Glbl 2.500% 2/10/41 Standard & Poors Rating: A Moodys Rating: Baa2 817826AF7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 67.7310	.00	.00 1,161.40	.00	0.00
7 Eleven Inc 2.800% 2/10/51 Standard & Poors Rating: A Moodys Rating: Baa2 817826AG5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 65.2000	.00	.00 3,656.55	.00	0.00
Sierra Timeshare 0.990% 11/20/37 Standard & Poors Rating: AAA Moodys Rating: N/A 82652QAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 94.4400	.00	.00 468.38	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sierra Receivables 1.330% 7/20/37 Standard & Poors Rating: AAA Moodys Rating: N/A 826525AA5 Asset Minor Code 31 *ACCOUNT 001050986381*	39,515.210	37,375.86 94.5860	39,507.49	- 2,131.63 - 2,485.74	16.06	1.41
Southern Co 2.950% 7/01/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 842587CU9 Asset Minor Code 28 *ACCOUNT 001050986381*	130,000.000	128,762.40 99.0480	129,879.90	- 1,117.50 - 6,865.30	1,917.50	2.98
Southern Co Gas 3.150% 9/30/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 8426EPAE8 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	85,027.20 70.8560	119,028.80	- 34,001.60 - 34,001.60	955.50	4.45
Southwestern Elec 3.250% 11/01/51 Standard & Poors Rating: A- Moodys Rating: Baa2 845437BT8 Asset Minor Code 28 *ACCOUNT 001050986381*	210,000.000	155,389.50 73.9950	209,241.90	- 53,852.40 - 53,852.40	1,137.50	4.39
Spectra Energy 4.750% 3/15/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 84756NAD1 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	80,632.00 100.7900	88,553.60	- 7,921.60 - 7,169.60	1,118.89	4.71
Sprint Spectrum 3.360% 9/20/21 Standard & Poors Rating: N/A Moodys Rating: WR 85208NAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.1500	.00	.00 78.22	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Starbucks Corp 4.450% 8/15/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 855244AU3 Asset Minor Code 28 *ACCOUNT 001050986381*	40,000.000	35,862.40 89.6560	40,747.80	- 4,885.40 - 13,752.00	672.44	4.96
Starbucks Corp 3.350% 3/12/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 855244AX7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 75.6490	.00	.00 - 2,390.95	.00	0.00
Steel Dynamics Inc 3.250% 1/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 858119BM1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 86.7760	.00	.00 - 7,919.20	.00	0.00
Stryker Corp 3.375% 5/15/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 863667AF8 Asset Minor Code 28 *ACCOUNT 001050986381*	20,000.000	19,894.80 99.4740	20,140.00	- 245.20 - 1,565.00	86.25	3.39
Stryker Corp 3.375% 11/01/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 863667AH4 Asset Minor Code 28 *ACCOUNT 001050986381*	20,000.000	19,646.60 98.2330	19,975.00	- 328.40 - 2,192.40	112.50	3.44
Stryker Corp 3.500% 3/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 863667AN1 Asset Minor Code 28 *ACCOUNT 001050986381*	20,000.000	19,627.40 98.1370	19,869.60	- 242.20 - 2,450.80	206.11	3.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sunoco Logistics 5.350% 5/15/45 Standard & Poors Rating: BBB- Moodys Rating: Baa3 86765BAQ2 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	56,598.10 87.0740	76,260.85	- 19,662.75 - 19,662.75	444.35	6.14
Synchrony Card 3.370% 4/15/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 87166PAG6 Asset Minor Code 31 *ACCOUNT 001050986381*	150,000.000	148,887.00 99.2580	149,986.40	- 1,099.40 - 1,099.40	224.67	3.40
Sysco Corporation 3.750% 10/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa1 871829AZ0 Asset Minor Code 28 *ACCOUNT 001050986381*	35,000.000	34,713.00 99.1800	35,363.40	- 650.40 - 3,796.80	328.13	3.78
Sysco Corporation 3.300% 7/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 871829BC0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.7120	.00	.00 - 2,265.75	.00	0.00
Sysco Corporation 3.300% 2/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa1 871829BJ5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 74.5660	.00	.00 - 313.65	.00	0.00
Targa Res Corp 4.200% 2/01/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87612GAA9 Asset Minor Code 28 *ACCOUNT 001050986381*	55,000.000	49,821.75 90.5850	55,287.50	- 5,465.75 - 5,465.75	545.42	4.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Williams Cos Inc 3.500% 10/15/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 88339WAA4 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	78,106.35 74.3870	104,839.45	- 26,733.10 - 26,733.10	775.83	4.71
Toyota Auto Loan 2.560% 11/25/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 89231XAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	65,000.000	63,587.55 97.8270	64,978.22	- 1,390.67 - 4,952.35	27.73	2.62
Toyota Auto Loan 1.070% 2/27/34 Standard & Poors Rating: AAA Moodys Rating: Aaa 89237MAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	185,000.000	167,486.05 90.5330	184,985.59	- 17,499.54 - 17,615.70	32.99	1.18
Tyson Foods Inc 4.500% 6/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 902494AT0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 7,960.40	.00	0.00
United Airlines 5.875% 4/15/29 Standard & Poors Rating: A Moodys Rating: A3 90931GAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	101,620.970	99,841.59 98.2490	105,304.74	- 5,463.15 - 13,837.29	1,260.39	5.98
Valero Energy Corp 4.000% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YAW0 Asset Minor Code 28 *ACCOUNT 001050986381*	60,000.000	56,759.40 94.5990	59,892.20	- 3,132.80 - 10,242.60	600.00	4.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Valero Energy 2.850% 4/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YAY6 Asset Minor Code 28 *ACCOUNT 001050986381*	43,000.000	41,555.63 96.6410	45,478.09	- 3,922.46 - 4,393.21	258.72	2.95
Vereit Operating 3.100% 12/15/29 Standard & Poors Rating: A- Moodys Rating: WR 92340LAE9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 106.6100	.00	.00 - 1,824.10	.00	0.00
Verizon 4.00514% 5/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VEP5 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	64,602.20 99.3880	65,000.00	- 397.80 - 2,434.25	213.11	4.03
Verizon 4.016% 12/03/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VEU4 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	116,222.40 96.8520	137,889.75	- 21,667.35 - 21,667.35	374.83	4.15
Verizon 4.000% 3/22/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VFD1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 86.4180	.00	.00 - 3,743.90	.00	0.00
Verizon Inc 3.550% 3/22/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGB4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 80.1670	.00	.00 - 4,252.60	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Verizon 3.400% 3/22/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGK4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 81.4040	.00	.00 - 2,921.00	.00	0.00
Verizon Master 0.500% 5/20/27 Standard & Poors Rating: AAA Moodys Rating: Aaa 92348KAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	145,000.000	136,616.10 94.2180	143,287.05	- 6,670.95 - 6,424.92	22.16	0.53
Virginia Elec Pwr Co 2.950% 11/15/51 Standard & Poors Rating: BBB+ Moodys Rating: A2 927804GF5 Asset Minor Code 28 *ACCOUNT 001050986381*	70,000.000	51,728.60 73.8980	69,848.10	- 18,119.50 - 18,119.50	263.86	3.99
Voya Financial Inc 3.650% 6/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 929089AB6 Asset Minor Code 28 *ACCOUNT 001050986381*	35,000.000	33,882.45 96.8070	34,949.35	- 1,066.90 - 4,865.00	56.78	3.77
Wfrbs Coml Mtg Tr 4.090% 6/16/45 Standard & Poors Rating: N/A Moodys Rating: WR 92936TAC6 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 - 904.25	.00	0.00
Wf Rbs Commercial 3.891% 8/15/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 92939FAW9 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	132,537.60 98.1760	135,042.19	- 2,504.59 - 2,504.59	437.74	3.96

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wachovia Corporation 5.500% 8/01/35 Standard & Poors Rating: BBB Moodys Rating: A3 929903AM4 Asset Minor Code 28 *ACCOUNT 001050986381*	15,000.000	15,262.35 101.7490	16,442.70	- 1,180.35 - 4,116.00	343.75	5.41
Wells Fargo Company 5.606% 1/15/44 Standard & Poors Rating: BBB Moodys Rating: A3 949746RF0 Asset Minor Code 28 *ACCOUNT 001050986381*	30,000.000	30,190.50 100.6350	35,773.47	- 5,582.97 - 10,808.10	775.50	5.57
Wells Fargo 3.718% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 94989XBC8 Asset Minor Code 31 *ACCOUNT 001050986381*	35,000.000	34,429.50 98.3700	39,325.78	- 4,896.28 - 4,070.85	108.44	3.78
Wells Fargo 3.87366% 6/15/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990DAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 92.8530	.00	.00 - 11,519.70	.00	0.00
Wells Fargo 4.19358% 7/17/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990EAA2 Asset Minor Code 31 *ACCOUNT 001050986381*	105,000.000	100,456.65 95.6730	106,433.80	- 5,977.15 - 18,263.70	366.94	4.38
Wells Fargo Mtn 3.584% 5/22/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2A0 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	151,793.60 94.8710	171,538.90	- 19,745.30 - 24,476.80	621.23	3.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo Co Mtn 3.526% 3/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2V4 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	113,658.00 94.7150	120,000.00	- 6,342.00 - 6,342.00	1,140.07	3.72
Wells Fargo 3.040% 10/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 95002BAE3 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 91.5390	.00	.00 145.93	.00	0.00
Wrkco Inc 3.000% 9/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAB1 Asset Minor Code 28 *ACCOUNT 001050986381*	15,000.000	14,656.95 97.7130	14,958.15	- 301.20 - 1,223.40	132.50	3.07
Wrkco Inc 3.375% 9/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAD7 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	99,542.10 94.8020	107,090.70	- 7,548.60 - 15,024.45	1,043.44	3.56
Willis North America 2.950% 9/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa3 970648AJ0 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	98,590.65 85.7310	116,447.85	- 17,857.20 - 22,161.65	998.90	3.44
Willis North America 3.875% 9/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa3 970648AK7 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	58,182.00 77.5760	83,467.15	- 25,285.15 - 26,069.25	855.73	5.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
World Financial 2.490% 4/15/26 Standard & Poors Rating: N/R Moodys Rating: N/A 981464HC7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 612.11	.00	0.00
World Financial 2.210% 7/15/26 Standard & Poors Rating: AAA Moodys Rating: N/A 981464HF0 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.9910	.00	.00 - 1,878.78	.00	0.00
World Omni Auto 3.440% 12/16/24 Standard & Poors Rating: AAA Moodys Rating: N/A 98162WAE7 Asset Minor Code 31 *ACCOUNT 001050986381*	200,000.000	200,406.00 100.2030	203,031.25	- 2,625.25 - 7,282.00	305.78	3.43
Total Corporate Issues	**26,520,877.510**	**24,290,144.19**	**27,104,334.64**	**- 2,814,190.45** **- 3,598,645.20**	**151,099.39**	**3.41**

Foreign Issues

Aercap Ireland 2.450% 10/29/26 Standard & Poors Rating: BBB Moodys Rating: Baa3 00774MAV7 Asset Minor Code 35 *ACCOUNT 001050986381*	150,000.000	130,614.00 87.0760	149,748.00	- 19,134.00 - 19,134.00	632.92	2.81
Avolon Holdings Fndg 2.875% 2/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAH4 Asset Minor Code 35 *ACCOUNT 001050986381*	95,000.000	87,382.90 91.9820	94,886.95	- 7,504.05 - 10,429.10	1,031.81	3.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Avolon Hldgs Fdg Ltd 2.125% 2/21/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAM3 Asset Minor Code 35 *ACCOUNT 001050986381*	130,000.000	112,387.60 86.4520	128,438.70	- 16,051.10 - 17,074.20	997.57	2.46
Bat Intl Finance Plc 4.448% 3/16/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 05530QAP5 Asset Minor Code 35 *ACCOUNT 001050986381*	80,000.000	75,732.80 94.6660	80,000.00	- 4,267.20 - 4,267.20	1,037.87	4.70
Banco Santander 5.375% 4/17/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 05969BAD5 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 100.3290	.00	.00 - 23,562.00	.00	0.00
Canadian Imp Bk 3.300% 4/07/25 Standard & Poors Rating: A- Moodys Rating: A2 13607HR46 Asset Minor Code 35 *ACCOUNT 001050986381*	160,000.000	156,915.20 98.0720	159,913.60	- 2,998.40 - 2,998.40	1,232.00	3.36
Chile Rep Glbl Nt 2.550% 7/27/33 Standard & Poors Rating: A Moodys Rating: A1 168863DT2 Asset Minor Code 34 *ACCOUNT 001050986381*	200,000.000	163,262.00 81.6310	199,446.00	- 36,184.00 - 36,184.00	2,181.67	3.12
Coca Cola Femsa Sab 2.750% 1/22/30 Standard & Poors Rating: N/A Moodys Rating: A3 191241AH1 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 89.3360	.00	.00 - 5,392.80	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Coca Cola Femsa Sab 1.850% 9/01/32 Standard & Poors Rating: N/A Moodys Rating: A3 191241AJ7 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 77.6250	.00	.00 4,453.50	.00	0.00
Comision Federal De 3.875% 7/26/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 200447AK6 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	150,900.00 75.4500	200,000.00	- 49,100.00 - 49,100.00	3,336.81	5.14
Credit Suisse 2.593% 9/11/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 225401AM0 Asset Minor Code 35 *ACCOUNT 001050986381*	135,000.000	127,012.05 94.0830	135,332.40	- 8,320.35 - 13,439.25	1,069.61	2.76
Deutsche Bk Ag N Y 0.962% 11/08/23 Standard & Poors Rating: A- Moodys Rating: A2 251526CM9 Asset Minor Code 35 *ACCOUNT 001050986381*	175,000.000	167,660.50 95.8060	175,000.00	- 7,339.50 - 7,339.50	247.85	1.00
Diageo Cap Plc 2.625% 4/29/23 Standard & Poors Rating: A- Moodys Rating: A3 25243YAU3 Asset Minor Code 35 *ACCOUNT 001050986381*	190,000.000	188,894.20 99.4180	192,090.45	- 3,196.25 - 8,111.10	858.96	2.64
Lloyds Banking Group 4.050% 8/16/23 Standard & Poors Rating: BBB+ Moodys Rating: A3 539439AS8 Asset Minor Code 35 *ACCOUNT 001050986381*	100,000.000	100,244.00 100.2440	105,597.00	- 5,353.00 - 6,965.00	1,518.75	4.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
MacQuarie Group Mtn 1.340% 1/12/27 Standard & Poors Rating: BBB+ Moodys Rating: A3 55608JAR9 Asset Minor Code 35 *ACCOUNT 001050986381*	260,000.000	228,511.40 87.8890	260,180.20	- 31,668.80 - 29,304.60	1,635.54	1.52
MacQuarie Group Mtn 2.871% 1/14/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 55608JAZ1 Asset Minor Code 35 *ACCOUNT 001050986381*	115,000.000	93,807.80 81.5720	115,000.00	- 21,192.20 - 21,192.20	765.80	3.52
Mitsubishi Ufj 2.309% 7/20/32 Standard & Poors Rating: A- Moodys Rating: A1 606822BX1 Asset Minor Code 35 *ACCOUNT 001050986381*	110,000.000	89,544.40 81.4040	110,000.00	- 20,455.60 - 20,455.60	1,135.90	2.84
Morgan Stanely Mtn 2.511% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A1 61747YEH4 Asset Minor Code 35 *ACCOUNT 001050986381*	55,000.000	45,443.75 82.6250	55,000.00	- 9,556.25 - 9,556.25	272.37	3.04
Nxp B V Nxp Funding 3.150% 5/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 62954HAC2 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 94.4960	.00	.00 - 11,784.75	.00	0.00
Nxp B V Nxp Fdg LLC 3.150% 5/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 62954HAX6 Asset Minor Code 35 *ACCOUNT 001050986381*	95,000.000	88,024.15 92.6570	94,810.95	- 6,786.80 - 6,975.85	498.75	3.40

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nationwide Mtn 1.53237% 2/16/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 63861VAG2 Asset Minor Code 35 *ACCOUNT 001050986381*	210,000.000	201,906.60 96.1460	210,000.00	- 8,093.40 - 8,093.40	411.19	1.59
Nomura Holdings Inc 2.172% 7/14/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65535HAY5 Asset Minor Code 35 *ACCOUNT 001050986381*	205,000.000	172,677.65 84.2330	205,000.00	- 32,322.35 - 32,322.35	2,065.51	2.58
Orbia Advance Corp 1.875% 5/11/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 68560EAA6 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 89.2500	.00	.00 - 2,518.00	.00	0.00
Royal Bk Scotland 3.073% 5/22/28 Standard & Poors Rating: BBB Moodys Rating: Baa1 780097BP5 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	181,810.00 90.9050	200,000.00	- 18,190.00 - 29,242.00	665.82	3.38
Royal Bk Cda Mtn 3.375% 4/14/25 Standard & Poors Rating: A Moodys Rating: A1 78016EZ59 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	197,350.00 98.6750	199,926.00	- 2,576.00 - 2,576.00	1,443.75	3.42
Sk Hynix Inc 1.500% 1/19/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 78392BAB3 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 89.8770	.00	.00 2,438.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sands China Ltd 4.375% 6/18/30 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 80007RAL9 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	146,140.00 73.0700	199,160.00	- 53,020.00 - 70,094.00	315.97	5.99
Skymiles Ip Ltd 4.500% 10/20/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AA5 Asset Minor Code 35 *ACCOUNT 001050986381*	75,000.000	72,874.50 97.1660	75,500.00	- 2,625.50 - 7,722.00	665.63	4.63
Skymiles Ip Ltd 4.750% 10/20/28 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AB3 Asset Minor Code 35 *ACCOUNT 001050986381*	165,000.000	155,855.70 94.4580	176,049.20	- 20,193.50 - 25,781.50	1,545.73	5.03
Societe Generale 3.337% 1/21/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 83368RBJ0 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	163,632.00 81.8160	200,000.00	- 36,368.00 - 36,368.00	3,003.30	4.08
Standard Chartered 2.678% 6/29/32 Standard & Poors Rating: BBB+ Moodys Rating: A3 853254CC2 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 80.1930	.00	.00 - 662.00	.00	0.00
Sumitomo Mitsui Fin 1.902% 9/17/28 Standard & Poors Rating: A- Moodys Rating: A1 86562MCG3 Asset Minor Code 35 *ACCOUNT 001050986381*	205,000.000	173,768.25 84.7650	205,000.00	- 31,231.75 - 31,231.75	1,126.41	2.24

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Toyota Motor Corp 3.183% 7/20/21 Standard & Poors Rating: N/R Moodys Rating: WR 892331AB5 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 285.00	.00	0.00
Ubs Group Ag 1.364% 1/30/27 Standard & Poors Rating: A- Moodys Rating: N/A 902613AC2 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	177,272.00 88.6360	200,000.00	- 22,728.00 - 21,328.00	1,144.24	1.54
United Mexico 2.659% 5/24/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 91087BAM2 Asset Minor Code 34 *ACCOUNT 001050986381*	.000	.00 82.2980	.00	.00 1,247.94	.00	0.00
Vale Overseas 6.250% 8/10/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 91911TAP8 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 104.4290	.00	.00 - 2,700.00	.00	0.00
Vodafone Group Plc 4.250% 9/17/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 92857WBU3 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 83.5540	.00	.00 - 4,346.10	.00	0.00
Waste Connections 4.250% 12/01/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 941053AH3 Asset Minor Code 33 *ACCOUNT 001050986381*	155,000.000	152,888.90 98.6380	171,477.20	- 18,588.30 - 26,337.60	548.96	4.31

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Westpac Bkg Corp 3.020% 11/18/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 961214EX7 Asset Minor Code 35 *ACCOUNT 001050986381*	63,000.000	50,704.29 80.4830	63,000.00	- 12,295.71 - 12,295.71	227.26	3.75
Total Foreign Issues	**4,328,000.000**	**3,853,216.64**	**4,360,556.65**	**- 507,340.01** **- 608,459.77**	**31,617.95**	**3.14**

Domestic Common Stocks

Atlantica Sustainable Infrastructure G0751N103 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 32.2600	.00	.00 - 398,325.00	.00	0.00
Acco Brands Corp 00081T108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 6.5300	.00	.00 - 122,560.90	.00	0.00
Ani Pharmaceuticals Inc 00182C103 Asset Minor Code 42 *ACCOUNT 001050986383*	1,600.000	47,472.00 29.6700	85,718.16	- 38,246.16 - 8,608.00	.00	0.00
Asgn Inc 00191U102 Asset Minor Code 42 *ACCOUNT 001050986383*	5,600.000	505,400.00 90.2500	95,360.94	410,039.06 - 61,378.38	.00	0.00
Asgn Inc 00191U102 Asset Minor Code 42 *ACCOUNT 001050986385*	3,160.000	285,190.00 90.2500	360,056.06	- 74,866.06 - 74,866.06	.00	0.00
Total Asgn Inc	**8,760.000**	**790,590.00**	**455,417.00**	**335,173.00** **- 136,244.44**	**.00**	**0.00**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Abbvie Inc 00287Y109 Asset Minor Code 42 *ACCOUNT 001050986384*	10,271.000	1,573,106.36 153.1600	887,524.39	685,581.97 373,610.78	.00	3.68
Acacia Research Acacia Tec 003881307 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 5.0400	.00	.00 - 29,334.95	.00	0.00
Acuity Brands Inc 00508Y102 Asset Minor Code 42 *ACCOUNT 001050986383*	1,500.000	231,060.00 154.0400	145,338.96	85,721.04 - 139,622.36	.00	0.34
Adobe Inc 00724F101 Asset Minor Code 42 *ACCOUNT 001050986380*	2,788.000	1,020,575.28 366.0600	686,263.75	334,311.53 - 640,708.80	.00	0.00
Advanced Micro Devices Inc 007903107 Asset Minor Code 42 *ACCOUNT 001050986380*	5,615.000	429,379.05 76.4700	504,019.32	- 74,640.27 - 74,640.27	.00	0.00
Advanced Energy Inds Com 007973100 Asset Minor Code 42 *ACCOUNT 001050986383*	3,500.000	255,430.00 72.9800	84,487.23	170,942.77 - 139,055.00	.00	0.55
Advanced Energy Inds Com 007973100 Asset Minor Code 42 *ACCOUNT 001050986385*	5,165.000	376,941.70 72.9800	459,093.69	- 82,151.99 - 82,151.99	.00	0.55
Total Advanced Energy Inds Com	**8,665.000**	**632,371.70**	**543,580.92**	**88,790.78** **- 221,206.99**	**.00**	**0.54**
Agree Realty Corp 008492100 Asset Minor Code 42 *ACCOUNT 001050986385*	5,414.000	390,511.82 72.1300	266,720.31	123,791.51 - 77,062.00	1,266.88	3.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Air Transport Services Group 00922R105 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 28.7300	.00	.00 - 96,224.79	.00	0.00
Akamai Technologies Inc 00971T101 Asset Minor Code 42 *ACCOUNT 001050986384*	8,452.000	771,921.16 91.3300	871,446.73	- 99,525.57 - 222,070.15	.00	0.00
Allscripts Healthcare Solutions Inc 01988P108 Asset Minor Code 42 *ACCOUNT 001050986385*	21,360.000	316,768.80 14.8300	354,050.60	- 37,281.80 - 37,281.80	.00	0.00
Alphabet Inc Cl C 02079K107 Asset Minor Code 42 *ACCOUNT 001050986380*	1,663.000	3,637,729.35 2,187.4500	1,421,782.74	2,215,946.61 - 879,427.19	.00	0.00
Alphabet Inc Cl A 02079K305 Asset Minor Code 42 *ACCOUNT 001050986384*	558.000	1,216,027.08 2,179.2600	328,479.97	887,547.11 - 639,420.66	.00	0.00
Altria Group Inc 02209S103 Asset Minor Code 42 *ACCOUNT 001050986384*	23,602.000	985,855.54 41.7700	1,021,534.41	- 35,678.87 - 239,242.29	21,241.80	9.00
Amazon Com Inc 023135106 Asset Minor Code 42 *ACCOUNT 001050986380*	26,393.000	2,803,200.53 106.2100	2,906,305.01	- 103,104.48 - 1,759,658.79	.00	0.00
Amedisys Inc 023436108 Asset Minor Code 42 *ACCOUNT 001050986383*	1,000.000	105,120.00 105.1200	33,960.70	71,159.30 - 139,810.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ameresco Inc Cl A 02361E108 Asset Minor Code 42 *ACCOUNT 001050986383*	8,000.000	364,480.00 45.5600	78,722.44	285,757.56 - 137,280.00	.00	0.00
American Eagle Outfitters 02553E106 Asset Minor Code 42 *ACCOUNT 001050986385*	22,010.000	246,071.80 11.1800	515,739.53	- 269,667.73 - 269,667.73	.00	6.44
American Express Co 025816109 Asset Minor Code 42 *ACCOUNT 001050986384*	5,959.000	826,036.58 138.6200	673,564.37	152,472.21 - 233,523.71	3,098.68	1.50
Ameriprise Finl Inc 03076C106 Asset Minor Code 42 *ACCOUNT 001050986384*	4,911.000	1,167,246.48 237.6800	456,965.01	710,281.47 - 206,782.32	.00	2.10
Amgen Inc 031162100 Asset Minor Code 42 *ACCOUNT 001050986384*	4,694.000	1,142,050.20 243.3000	868,260.49	273,789.71 - 25,433.64	.00	3.19
Amphenol Corp Cl A 032095101 Asset Minor Code 42 *ACCOUNT 001050986380*	21,994.000	1,415,973.72 64.3800	1,145,046.25	270,927.47 - 153,794.18	4,390.00	1.24
Anika Therapeutics Inc 035255108 Asset Minor Code 42 *ACCOUNT 001050986385*	13,300.000	296,856.00 22.3200	463,062.83	- 166,206.83 - 166,206.83	.00	0.00
Elevance Health Inc 036752103 Asset Minor Code 42 *ACCOUNT 001050986384*	2,497.000	1,205,002.26 482.5800	504,708.31	700,293.95 176,562.10	.00	1.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Apple Inc 037833100 Asset Minor Code 42 *ACCOUNT 001050986380*	14,656.000	2,003,768.32 136.7200	458,124.87	1,545,643.45 - 194,537.15	.00	0.67
Apple Inc 037833100 Asset Minor Code 42 *ACCOUNT 001050986384*	7,782.000	1,063,955.04 136.7200	262,874.91	801,080.13 - 218,752.32	.00	0.67
Total Apple Inc	**22,438.000**	**3,067,723.36**	**720,999.78**	**2,346,723.58** **- 413,289.47**	**.00**	**0.67**
Arko Corp 041242108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 8.1600	.00	.00 85,513.63	.00	0.00
Ashland Inc 044186104 Asset Minor Code 42 *ACCOUNT 001050986385*	3,460.000	356,553.00 103.0500	350,163.96	6,389.04 6,389.04	.00	1.30
Autozone Inc 053332102 Asset Minor Code 42 *ACCOUNT 001050986384*	722.000	1,551,664.64 2,149.1200	656,565.79	895,098.85 442,807.95	.00	0.00
Avery Dennison Corp 053611109 Asset Minor Code 42 *ACCOUNT 001050986384*	3,404.000	551,005.48 161.8700	713,248.86	- 162,243.38 - 162,243.38	.00	1.85
Avid Technology Inc 05367P100 Asset Minor Code 42 *ACCOUNT 001050986383*	8,600.000	223,170.00 25.9500	65,722.81	157,447.19 - 365,582.51	.00	0.00
Avient Corporation 05368V106 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 40.0800	.00	.00 - 277,834.09	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Axos Financial Inc 05465C100 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 35.8500	.00	.00 - 471,032.34	.00	0.00
Bank Of America Corp 060505104 Asset Minor Code 42 *ACCOUNT 001050986384*	34,871.000	1,085,534.23 31.1300	904,963.87	180,570.36 - 460,321.20	.00	2.83
Barnes Group Inc 067806109 Asset Minor Code 42 *ACCOUNT 001050986383*	8,000.000	249,120.00 31.1400	233,762.01	15,357.99 - 160,880.00	.00	2.06
Best Buy Co Inc 086516101 Asset Minor Code 42 *ACCOUNT 001050986384*	8,823.000	575,171.37 65.1900	811,120.85	- 235,949.48 - 454,439.35	7,764.24	5.40
Bio Techne Corp 09073M104 Asset Minor Code 42 *ACCOUNT 001050986385*	819.000	283,898.16 346.6400	359,495.79	- 75,597.63 - 75,597.63	.00	0.37
Blackstone Mortgage Tru Cl A 09257W100 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 27.6700	.00	.00 - 87,781.15	.00	0.00
Booking Holdings Inc 09857L108 Asset Minor Code 42 *ACCOUNT 001050986380*	869.000	1,519,872.31 1,748.9900	1,707,857.30	- 187,984.99 - 387,100.88	.00	0.00
Booking Holdings Inc 09857L108 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 1,748.9900	.00	.00 - 107,367.29	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Booking Holdings Inc	**869.000**	**1,519,872.31**	**1,707,857.30**	**- 187,984.99** **- 494,468.17**	**.00**	**0.00**
Box Inc Class A 10316T104 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	150,840.00 25.1400	127,503.60	23,336.40 - 2,460.00	.00	0.00
Box Inc Class A 10316T104 Asset Minor Code 42 *ACCOUNT 001050986385*	24,100.000	605,874.00 25.1400	619,119.68	- 13,245.68 - 13,245.68	.00	0.00
Total Box Inc Class A	**30,100.000**	**756,714.00**	**746,623.28**	**10,090.72** **- 15,705.68**	**.00**	**0.00**
Bristol Myers Squibb Co 110122108 Asset Minor Code 42 *ACCOUNT 001050986384*	17,860.000	1,375,220.00 77.0000	1,113,972.00	261,248.00 173,238.93	9,644.40	2.81
Broadcom Inc 11135F101 Asset Minor Code 42 *ACCOUNT 001050986384*	2,705.000	1,314,116.05 485.8100	870,526.59	443,589.46 - 132,884.93	.00	3.38
Azenta Inc 114340102 Asset Minor Code 42 *ACCOUNT 001050986383*	3,800.000	273,980.00 72.1000	132,736.71	141,243.29 - 208,782.58	.00	0.55
Cdw Corp 12514G108 Asset Minor Code 42 *ACCOUNT 001050986380*	8,090.000	1,274,660.40 157.5600	712,859.54	561,800.86 - 186,761.80	.00	1.27
Csg Sys Intl Inc 126349109 Asset Minor Code 42 *ACCOUNT 001050986383*	3,600.000	214,848.00 59.6800	154,969.50	59,878.50 45,000.00	.00	1.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cts Corp 126501105 Asset Minor Code 42 *ACCOUNT 001050986383*	9,000.000	306,450.00 34.0500	277,342.20	29,107.80 - 27,990.00	360.00	0.47
Coterra Energy Inc 127097103 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 25.7900	.00	.00 12,985.47	.00	0.00
Caci International Inc Cl A 127190304 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 281.7800	.00	.00 - 210,603.55	.00	0.00
Cargurus Inc 141788109 Asset Minor Code 42 *ACCOUNT 001050986385*	14,521.000	312,056.29 21.4900	481,880.33	- 169,824.04 - 169,824.04	.00	0.00
Cathay General Bancorp 149150104 Asset Minor Code 42 *ACCOUNT 001050986383*	5,500.000	215,325.00 39.1500	189,262.65	26,062.35 - 1,155.00	.00	3.47
Cerence Inc 156727109 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 25.2300	.00	.00 - 554,655.18	.00	0.00
Championx Corporation Com 15872M104 Asset Minor Code 42 *ACCOUNT 001050986385*	15,370.000	305,094.50 19.8500	373,098.84	- 68,004.34 - 68,004.34	1,152.75	1.51
Chemed Corp 16359R103 Asset Minor Code 42 *ACCOUNT 001050986385*	698.000	327,634.22 469.3900	338,791.46	- 11,157.24 - 11,157.24	.00	0.32
Chevron Corporation 166764100 Asset Minor Code 42 *ACCOUNT 001050986384*	7,994.000	1,157,371.32 144.7800	937,080.55	220,290.77 327,507.14	.00	3.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ciena Corp 171779309 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 45.7000	.00	.00 - 50,912.40	.00	0.00
Citizens Financial Group 174610105 Asset Minor Code 42 *ACCOUNT 001050986384*	33,246.000	1,186,549.74 35.6900	823,485.68	363,064.06 - 427,425.22	.00	4.71
Clean Hbrs Inc 184496107 Asset Minor Code 42 *ACCOUNT 001050986385*	6,615.000	579,937.05 87.6700	639,222.66	- 59,285.61 - 59,285.61	.00	0.00
Comcast Corp Class A 20030N101 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 39.2400	.00	.00 - 133,884.45	.00	0.00
Commvault Systems Inc 204166102 Asset Minor Code 42 *ACCOUNT 001050986385*	5,770.000	362,933.00 62.9000	367,431.32	- 4,498.32 - 4,498.32	.00	0.00
Conmed Corp 207410101 Asset Minor Code 42 *ACCOUNT 001050986383*	2,500.000	239,400.00 95.7600	87,658.33	151,741.67 - 104,175.00	500.00	0.84
Conocophillips 20825C104 Asset Minor Code 42 *ACCOUNT 001050986384*	14,152.000	1,270,991.12 89.8100	849,834.21	421,156.91 408,238.91	9,906.40	2.05
Consensus Cloud Solutions Inc Com 20848V105 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 43.6800	.00	.00 - 108,300.33	.00	0.00
Cooper Cos Inc 216648402 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 313.1200	.00	.00 - 249,110.12	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Copart Inc 217204106 Asset Minor Code 42 *ACCOUNT 001050986380*	4,776.000	518,960.16 108.6600	530,236.26	- 11,276.10 - 197,651.48	.00	0.00
Coresite Realty Corp 21870Q105 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 169.4100	.00	.00 - 69,483.75	.00	0.00
Corporate Office Pptys Tr 22002T108 Asset Minor Code 42 *ACCOUNT 001050986385*	28,936.000	757,833.84 26.1900	781,385.22	- 23,551.38 - 23,551.38	7,957.40	4.20
Crane Co 224399105 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 94.1700	.00	.00 - 57,736.12	.00	0.00
Crane Hldgs Co Com 224441105 Asset Minor Code 42 *ACCOUNT 001050986385*	6,556.000	574,043.36 87.5600	650,573.76	- 76,530.40 - 18,794.28	.00	2.15
Crocs Inc 227046109 Asset Minor Code 42 *ACCOUNT 001050986383*	3,000.000	146,010.00 48.6700	121,157.70	24,852.30 - 203,550.00	.00	0.00
Curtiss Wright Corp 231561101 Asset Minor Code 42 *ACCOUNT 001050986385*	2,900.000	382,974.00 132.0600	381,296.05	1,677.95 1,677.95	457.90	0.58
Danaher Corp 235851102 Asset Minor Code 42 *ACCOUNT 001050986380*	4,595.000	1,164,924.40 253.5200	1,121,358.40	43,566.00 - 90,269.90	1,146.50	0.39
Davita Inc 23918K108 Asset Minor Code 42 *ACCOUNT 001050986384*	9,752.000	779,769.92 79.9600	897,262.83	- 117,492.91 - 416,458.28	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dell Technologies C 24703L202 Asset Minor Code 42 *ACCOUNT 001050986384*	22,728.000	1,050,260.88 46.2100	1,274,883.62	- 224,622.74 - 224,622.74	.00	2.86
Diamondback Energy Inc 25278X109 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 121.1500	.00	.00 - 71,160.94	.00	0.00
Digi International Inc 253798102 Asset Minor Code 42 *ACCOUNT 001050986385*	14,878.000	360,345.16 24.2200	334,946.16	25,399.00 25,399.00	.00	0.00
Digital Realty Trust Inc 253868103 Asset Minor Code 42 *ACCOUNT 001050986384*	2,028.000	263,295.24 129.8300	335,534.83	- 72,239.59 - 72,239.59	.00	3.76
Ducommun Inc 264147109 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	258,240.00 43.0400	195,721.80	62,518.20 - 112,999.40	.00	0.00
Dycom Inds Inc 267475101 Asset Minor Code 42 *ACCOUNT 001050986383*	3,000.000	279,120.00 93.0400	151,707.75	127,412.25 - 16,352.25	.00	0.00
Eagle Materials Inc 26969P108 Asset Minor Code 42 *ACCOUNT 001050986385*	2,241.000	246,375.54 109.9400	335,567.74	- 89,192.20 - 89,192.20	535.25	0.91
East West Bancorp Inc 27579R104 Asset Minor Code 42 *ACCOUNT 001050986384*	13,462.000	872,337.60 64.8000	954,597.21	- 82,259.61 - 82,259.61	.00	2.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Eastman Chem Co 277432100 Asset Minor Code 42 *ACCOUNT 001050986384*	9,569.000	859,009.13 89.7700	921,746.18	- 62,737.05 - 289,220.00	7,272.44	3.39
Edwards Lifesciences Corp 28176E108 Asset Minor Code 42 *ACCOUNT 001050986380*	9,602.000	913,054.18 95.0900	487,225.43	425,828.75 - 92,012.05	.00	0.00
8X8 Inc 282914100 Asset Minor Code 42 *ACCOUNT 001050986385*	20,300.000	104,545.00 5.1500	362,081.47	- 257,536.47 - 257,536.47	.00	0.00
Electronic Arts Inc Com 285512109 Asset Minor Code 42 *ACCOUNT 001050986380*	7,225.000	878,921.25 121.6500	867,588.64	11,332.61 - 171,568.70	.00	0.62
Element Solutions Inc 28618M106 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 17.8000	.00	.00 - 96,202.05	.00	0.00
Encompass Health Corporation 29261A100 Asset Minor Code 42 *ACCOUNT 001050986385*	4,640.000	260,072.00 56.0500	275,287.91	- 15,215.91 - 15,215.91	.00	1.07
Ensign Group Inc The 29358P101 Asset Minor Code 42 *ACCOUNT 001050986383*	4,500.000	330,615.00 73.4700	124,570.81	206,044.19 - 59,400.00	247.50	0.30
Ensign Group Inc The 29358P101 Asset Minor Code 42 *ACCOUNT 001050986385*	4,290.000	315,186.30 73.4700	330,309.49	- 15,123.19 - 15,123.19	235.95	0.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Ensign Group Inc The	**8,790.000**	**645,801.30**	**454,880.30**	**190,921.00** **- 74,523.19**	**483.45**	**0.29**
Enterprise Finl Svcs 293712105 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 41.5000	.00	.00 40,654.66	.00	0.00
E S C O Technologies Inc 296315104 Asset Minor Code 42 *ACCOUNT 001050986385*	5,080.000	347,319.60 68.3700	333,965.85	13,353.75 13,353.75	.00	0.47
Euronet Worldwide Inc 298736109 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 100.5900	.00	.00 - 74,728.52	.00	0.00
Evercore Inc 29977A105 Asset Minor Code 42 *ACCOUNT 001050986385*	3,114.000	291,501.54 93.6100	381,153.99	- 89,652.45 - 89,652.45	.00	3.08
Exlservice Holdings Inc 302081104 Asset Minor Code 42 *ACCOUNT 001050986385*	2,580.000	380,111.40 147.3300	338,459.00	41,652.40 41,652.40	.00	0.00
Fnb Corp 302520101 Asset Minor Code 42 *ACCOUNT 001050986385*	33,570.000	364,570.20 10.8600	404,067.41	- 39,497.21 - 39,497.21	.00	4.42
Factset Research Systems Inc 303075105 Asset Minor Code 42 *ACCOUNT 001050986380*	1,418.000	545,320.26 384.5700	621,883.11	- 76,562.85 - 76,562.85	.00	0.93
Federal Signal Corp 313855108 Asset Minor Code 42 *ACCOUNT 001050986385*	9,410.000	334,996.00 35.6000	334,549.76	446.24 446.24	.00	1.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ferro Corp 315405100 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 22.0100	.00	.00 - 248,972.95	.00	0.00
F5 Inc 315616102 Asset Minor Code 42 *ACCOUNT 001050986384*	5,975.000	914,414.00 153.0400	1,006,781.87	- 92,367.87 - 285,432.94	.00	0.00
Fidelity National Info Serv 31620M106 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 91.6700	.00	.00 2,060.63	.00	0.00
Fifth Third Bancorp 316773100 Asset Minor Code 42 *ACCOUNT 001050986384*	27,362.000	919,363.20 33.6000	661,508.11	257,855.09 - 155,313.73	8,208.60	3.57
First Alliance Corp Ca 317936102 Asset Minor Code 42 Date Last Priced: 09/30/19 *ACCOUNT 001050986383*	8,000.000	.00 .0000 @	139,000.00	- 139,000.00 .00	.00	0.00
First American Financial 31847R102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 52.9200	.00	.00 - 84,336.96	.00	0.00
Forward Air Corp 349853101 Asset Minor Code 42 *ACCOUNT 001050986385*	2,990.000	274,960.40 91.9600	309,086.99	- 34,126.59 - 34,126.59	.00	1.04
Fox Factory Holding Corp 35138V102 Asset Minor Code 42 *ACCOUNT 001050986385*	3,420.000	275,446.80 80.5400	469,884.95	- 194,438.15 - 194,438.15	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Frontdoor Inc 35905A109 Asset Minor Code 42 *ACCOUNT 001050986385*	8,930.000	215,034.40 24.0800	305,715.10	- 90,680.70 - 90,680.70	.00	0.00
G A T X Corp 361448103 Asset Minor Code 42 *ACCOUNT 001050986383*	2,400.000	225,984.00 94.1600	87,670.80	138,313.20 - 116,195.25	.00	2.21
Gaming & Leisure Prope W I 36467J108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 45.8600	.00	.00 - 94,273.95	.00	0.00
Globus Med Inca 379577208 Asset Minor Code 42 *ACCOUNT 001050986385*	5,920.000	332,348.80 56.1400	374,406.49	- 42,057.69 - 42,057.69	.00	0.00
Grand Canyon Education Inc 38526M106 Asset Minor Code 42 *ACCOUNT 001050986385*	3,380.000	318,362.20 94.1900	259,135.57	59,226.63 59,226.63	.00	0.00
Great Lakes Dredge & Dock Corp New 390607109 Asset Minor Code 42 *ACCOUNT 001050986385*	22,440.000	294,188.40 13.1100	339,039.28	- 44,850.88 - 44,850.88	.00	0.00
H E Equipment Services Inc 404030108 Asset Minor Code 42 *ACCOUNT 001050986383*	7,200.000	208,584.00 28.9700	150,887.44	57,696.56 - 30,960.00	.00	3.80
Halozyme Therapeutics Inc 40637H109 Asset Minor Code 42 *ACCOUNT 001050986383*	9,000.000	396,000.00 44.0000	254,014.76	141,985.24 - 12,690.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Haverty Furniture Cos Inc 419596101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 23.1800	.00	.00 - 43,981.35	.00	0.00
Healthcare Rlty Tr 421946104 Asset Minor Code 42 *ACCOUNT 001050986385*	11,380.000	309,536.00 27.2000	350,108.37	- 40,572.37 - 40,572.37	.00	2.96
Hilton Worldwide Hldgs Wi 43300A203 Asset Minor Code 42 *ACCOUNT 001050986380*	6,640.000	739,961.60 111.4400	884,630.38	- 144,668.78 - 132,326.22	.00	0.54
Home Bancshares Inc 436893200 Asset Minor Code 42 *ACCOUNT 001050986385*	15,940.000	331,073.80 20.7700	330,331.99	741.81 741.81	.00	3.18
Home Depot Inc 437076102 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 274.2700	.00	.00 - 194,989.26	.00	0.00
Home Depot Inc 437076102 Asset Minor Code 42 *ACCOUNT 001050986384*	2,894.000	793,737.38 274.2700	275,823.78	517,913.60 - 288,767.23	.00	2.77
Total Home Depot Inc	**2,894.000**	**793,737.38**	**275,823.78**	**517,913.60** **- 483,756.49**	**.00**	**2.77**
Hope Bancorp Inc 43940T109 Asset Minor Code 42 *ACCOUNT 001050986383*	19,940.000	275,969.60 13.8400	165,542.57	110,427.03 - 6,779.60	.00	4.05
Humana Inc 444859102 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 468.0700	.00	.00 - 15,973.06	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Huntsman Corp 447011107 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 28.3500	.00	.00 19,165.49	.00	0.00
Itt Corp New 45073V108 Asset Minor Code 42 *ACCOUNT 001050986385*	5,090.000	342,251.60 67.2400	466,550.60	- 124,299.00 - 124,299.00	1,312.08	1.57
Illinois Tool Works Inc 452308109 Asset Minor Code 42 *ACCOUNT 001050986380*	3,825.000	697,106.25 182.2500	636,267.57	60,838.68 - 198,586.27	4,666.50	2.88
Illinois Tool Works Inc 452308109 Asset Minor Code 42 *ACCOUNT 001050986384*	2,677.000	487,883.25 182.2500	198,084.49	289,798.76 - 140,350.31	3,265.94	2.88
Total Illinois Tool Works Inc	**6,502.000**	**1,184,989.50**	**834,352.06**	**350,637.44** **- 338,936.58**	**7,932.44**	**2.87**
Immersion Corporation 452521107 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 5.3400	.00	.00 - 32,337.93	.00	0.00
Infinera Corp 45667G103 Asset Minor Code 42 *ACCOUNT 001050986383*	10,000.000	53,600.00 5.3600	89,941.00	- 36,341.00 - 48,400.00	.00	0.00
Ingredion Inc 457187102 Asset Minor Code 42 *ACCOUNT 001050986383*	2,800.000	246,848.00 88.1600	116,516.60	130,331.40 - 6,552.00	1,820.00	2.95
Insight Enterprises Inc 45765U103 Asset Minor Code 42 *ACCOUNT 001050986383*	4,000.000	345,120.00 86.2800	108,055.04	237,064.96 - 346,904.95	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Insperity Inc 45778Q107 Asset Minor Code 42 *ACCOUNT 001050986383*	3,500.000	349,405.00 99.8300	64,082.83	285,322.17 33,110.00	.00	2.08
Integra Lifesciences Holdings Corp 457985208 Asset Minor Code 42 *ACCOUNT 001050986383*	4,800.000	259,344.00 54.0300	161,581.36	97,762.64 - 68,208.00	.00	0.00
Integra Lifesciences Holdings Corp 457985208 Asset Minor Code 42 *ACCOUNT 001050986385*	5,820.000	314,454.60 54.0300	361,533.53	- 47,078.93 - 47,078.93	.00	0.00
Total Integra Lifesciences Holdings Corp	**10,620.000**	**573,798.60**	**523,114.89**	**50,683.71** **- 115,286.93**	**.00**	**0.00**
Intel Corp 458140100 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 37.4100	.00	.00 - 289,979.05	.00	0.00
Intercontinental Exchange In 45866F104 Asset Minor Code 42 *ACCOUNT 001050986380*	12,170.000	1,144,466.80 94.0400	689,341.19	455,125.61 - 307,412.69	.00	1.62
Iqvia Holdings Inc 46266C105 Asset Minor Code 42 *ACCOUNT 001050986384*	4,958.000	1,075,836.42 216.9900	448,043.55	627,792.87 - 262,950.93	.00	0.00
Irobot Corp 462726100 Asset Minor Code 42 *ACCOUNT 001050986383*	2,500.000	91,875.00 36.7500	218,928.75	- 127,053.75 - 141,600.00	.00	0.00
J P Morgan Chase Co Com 46625H100 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 112.6100	.00	.00 - 1,110,372.46	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jacobs Engr Group Inc 469814107 Asset Minor Code 42 *ACCOUNT 001050986384*	11,653.000	1,481,445.89 127.1300	1,471,381.24	10,064.65 - 111,462.96	.00	0.72
Joann Inc Com 47768J101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 7.7500	.00	.00 - 76,100.22	.00	0.00
Johnson Johnson 478160104 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 177.5100	.00	.00 - 169,414.14	.00	0.00
Ziff Davis Inc 48123V102 Asset Minor Code 42 *ACCOUNT 001050986385*	5,244.000	390,835.32 74.5300	327,264.19	63,571.13 - 742,948.38	.00	0.00
Kbr Inc 48242W106 Asset Minor Code 42 *ACCOUNT 001050986385*	11,730.000	567,614.70 48.3900	528,998.07	38,616.63 38,616.63	1,372.80	0.99
Kirklands Inc 497498105 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 3.5200	.00	.00 62,732.16	.00	0.00
Knight Swift Transportation 499049104 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 46.2900	.00	.00 - 70,911.34	.00	0.00
Knowles Corp 49926D109 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 17.3300	.00	.00 - 79,440.37	.00	0.00
Knowbe4 Inc Cl A 49926T104 Asset Minor Code 42 *ACCOUNT 001050986385*	19,869.000	310,353.78 15.6200	407,060.79	- 96,707.01 - 96,707.01	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kura Oncology Inc 50127T109 Asset Minor Code 42 *ACCOUNT 001050986383*	10,500.000	192,465.00 18.3300	56,328.58	136,136.42 - 26,460.00	.00	0.00
Leslies Inc Com 527064109 Asset Minor Code 42 *ACCOUNT 001050986385*	16,921.000	256,860.78 15.1800	355,267.72	- 98,406.94 - 98,406.94	.00	0.00
Eli Lilly Co 532457108 Asset Minor Code 42 *ACCOUNT 001050986380*	5,464.000	1,771,592.72 324.2300	747,755.62	1,023,837.10 442,089.29	.00	1.21
Lincoln National Corp 534187109 Asset Minor Code 42 *ACCOUNT 001050986384*	11,565.000	540,895.05 46.7700	513,919.71	26,975.34 - 278,745.35	.00	3.85
Lumentum Holdings Inc W I 55024U109 Asset Minor Code 42 *ACCOUNT 001050986384*	9,840.000	781,492.80 79.4200	813,417.81	- 31,925.01 - 25,217.38	.00	0.00
Madden Steven Ltd 556269108 Asset Minor Code 42 *ACCOUNT 001050986385*	15,986.000	514,909.06 32.2100	712,193.68	- 197,284.62 - 197,284.62	.00	2.61
Malibu Boats Inc A 56117J100 Asset Minor Code 42 *ACCOUNT 001050986385*	10,938.000	576,541.98 52.7100	727,477.08	- 150,935.10 - 150,935.10	.00	0.00
Marsh McLennan Cos Inc 571748102 Asset Minor Code 42 *ACCOUNT 001050986380*	2,648.000	411,102.00 155.2500	234,763.07	176,338.93 34,758.13	.00	1.52

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Masco Corp 574599106 Asset Minor Code 42 *ACCOUNT 001050986384*	17,358.000	878,314.80 50.6000	1,047,400.50	- 169,085.70 - 171,121.00	.00	2.21
Mastec Inc 576323109 Asset Minor Code 42 *ACCOUNT 001050986383*	5,000.000	358,300.00 71.6600	83,796.30	274,503.70 - 172,200.00	.00	0.00
Mastercard Inc 57636Q104 Asset Minor Code 42 *ACCOUNT 001050986380*	7,430.000	2,344,016.40 315.4800	1,114,674.23	1,229,342.17 - 640,942.38	.00	0.62
Materion Corp 576690101 Asset Minor Code 42 *ACCOUNT 001050986383*	4,300.000	317,039.00 73.7300	141,535.55	175,503.45 - 6,966.00	.00	0.68
Matthews Intl Corp Cl A 577128101 Asset Minor Code 42 *ACCOUNT 001050986383*	11,000.000	315,370.00 28.6700	293,772.35	21,597.65 - 80,190.00	.00	3.07
Maximus Inc 577933104 Asset Minor Code 42 *ACCOUNT 001050986385*	5,690.000	355,681.90 62.5100	435,851.29	- 80,169.39 - 80,169.39	.00	1.79
Merchants Bancorp In 58844R108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 22.6700	.00	.00 - 418,270.28	.00	0.00
Mercury Systems Inc 589378108 Asset Minor Code 42 *ACCOUNT 001050986383*	3,400.000	218,722.00 64.3300	265,828.96	- 47,106.96 - 6,630.00	.00	0.00
Meritor Inc Com 59001K100 Asset Minor Code 42 *ACCOUNT 001050986383*	14,500.000	526,785.00 36.3300	159,195.35	367,589.65 187,195.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pathward Financial Inc Com 59100U108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 38.6700	.00	.00 - 219,383.79	.00	0.00
Methode Electronics Inc 591520200 Asset Minor Code 42 *ACCOUNT 001050986383*	9,200.000	340,768.00 37.0400	196,952.88	143,815.12 - 111,964.00	.00	1.51
Microsoft Corp Com 594918104 Asset Minor Code 42 *ACCOUNT 001050986380*	15,137.000	3,887,635.71 256.8300	1,147,900.60	2,739,735.11 - 639,050.37	.00	0.97
Morgan Stanley 617446448 Asset Minor Code 42 *ACCOUNT 001050986384*	17,222.000	1,309,905.32 76.0600	849,213.44	460,691.88 - 400,982.27	.00	4.08
Motorola Solutions Inc 620076307 Asset Minor Code 42 *ACCOUNT 001050986380*	4,584.000	960,806.40 209.6000	870,098.46	90,707.94 - 93,429.12	3,895.49	1.51
Myriad Genetics Inc 62855J104 Asset Minor Code 42 *ACCOUNT 001050986383*	2,600.000	47,242.00 18.1700	61,177.48	- 13,935.48 - 32,266.00	.00	0.00
NCR Corporation 62886E108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 31.1100	.00	.00 20,011.83	.00	0.00
Nvr Inc 62944T105 Asset Minor Code 42 *ACCOUNT 001050986384*	250.000	1,001,035.00 4,004.1400	478,022.04	523,012.96 - 300,453.02	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Netscout Sys Inc 64115T104 Asset Minor Code 42 *ACCOUNT 001050986383*	5,500.000	186,175.00 33.8500	86,875.74	99,299.26 29,205.00	.00	0.00
Netstreit Corp 64119V303 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 18.8700	.00	.00 - 36,349.42	.00	0.00
Nu Skin Enterprises Inc - A 67018T105 Asset Minor Code 42 *ACCOUNT 001050986383*	1,400.000	60,620.00 43.3000	17,713.08	42,906.92 - 18,690.00	.00	3.56
Nvidia Corp 67066G104 Asset Minor Code 42 *ACCOUNT 001050986380*	7,877.000	1,194,074.43 151.5900	1,669,529.66	- 475,455.23 - 475,455.23	277.44	0.11
Nuvasive Inc 670704105 Asset Minor Code 42 *ACCOUNT 001050986383*	5,000.000	245,800.00 49.1600	190,718.80	55,081.20 - 93,100.00	.00	0.00
Nuvasive Inc 670704105 Asset Minor Code 42 *ACCOUNT 001050986385*	11,250.000	553,050.00 49.1600	573,303.29	- 20,253.29 - 20,253.29	.00	0.00
Total Nuvasive Inc	**16,250.000**	**798,850.00**	**764,022.09**	**34,827.91** **- 113,353.29**	**.00**	**0.00**
O Reilly Automotive Inc 67103H107 Asset Minor Code 42 *ACCOUNT 001050986380*	1,621.000	1,024,082.96 631.7600	512,392.95	511,690.01 - 30,589.86	.00	0.00
Ofg Bancorp 67103X102 Asset Minor Code 42 *ACCOUNT 001050986383*	11,000.000	279,400.00 25.4000	120,795.90	158,604.10 - 75,305.55	1,650.00	3.15

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
O S I Sys Inc 671044105 Asset Minor Code 42 *ACCOUNT 001050986383*	4,000.000	341,760.00 85.4400	270,669.88	71,090.12 - 64,800.00	.00	0.00
Old Republic Intl Corp 680223104 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 22.3600	.00	.00 - 144,495.08	.00	0.00
Omnicell Inc 68213N109 Asset Minor Code 42 *ACCOUNT 001050986385*	2,830.000	321,912.50 113.7500	447,510.96	- 125,598.46 - 125,598.46	.00	0.00
On Semiconductor Corporation 682189105 Asset Minor Code 42 *ACCOUNT 001050986384*	26,071.000	1,311,632.01 50.3100	462,231.22	849,400.79 78,228.63	.00	0.00
Onewater Marine Inc Cl A 68280L101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 33.0500	.00	.00 - 80,445.58	.00	0.00
Onto Innovation Inc 683344105 Asset Minor Code 42 *ACCOUNT 001050986383*	3,500.000	244,090.00 69.7400	105,931.51	138,158.49 - 139,871.57	.00	0.00
Onto Innovation Inc 683344105 Asset Minor Code 42 *ACCOUNT 001050986385*	7,810.000	544,669.40 69.7400	691,139.34	- 146,469.94 - 146,469.94	.00	0.00
Total Onto Innovation Inc	**11,310.000**	**788,759.40**	**797,070.85**	**- 8,311.45** **- 286,341.51**	**.00**	**0.00**
Oppenheimer Holdings Cl A 683797104 Asset Minor Code 42 *ACCOUNT 001050986383*	4,000.000	132,160.00 33.0400	97,396.40	34,763.60 - 71,200.00	.00	1.82

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oshkosh Corporation 688239201 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 82.1400	.00	.00 - 552,975.02	.00	0.00
Owens & Minor Inc 690732102 Asset Minor Code 42 *ACCOUNT 001050986383*	10,500.000	330,225.00 31.4500	235,452.35	94,772.65 - 114,240.00	.00	0.03
Oxford Inds Inc 691497309 Asset Minor Code 42 *ACCOUNT 001050986383*	900.000	79,866.00 88.7400	79,385.49	480.51 - 9,090.00	.00	2.48
Oxford Inds Inc 691497309 Asset Minor Code 42 *ACCOUNT 001050986385*	3,200.000	283,968.00 88.7400	315,627.35	- 31,659.35 - 31,659.35	.00	2.48
Total Oxford Inds Inc	**4,100.000**	**363,834.00**	**395,012.84**	**- 31,178.84** **- 40,749.35**	**.00**	**2.47**
Pacific Premier Bancorp Inc 69478X105 Asset Minor Code 42 *ACCOUNT 001050986385*	8,780.000	256,727.20 29.2400	337,394.54	- 80,667.34 - 80,667.34	.00	4.51
Parker Hannifin Corp 701094104 Asset Minor Code 42 *ACCOUNT 001050986384*	2,932.000	721,418.60 246.0500	777,493.50	- 56,074.90 - 240,001.21	.00	2.16
Paypal Holdings Inc 70450Y103 Asset Minor Code 42 *ACCOUNT 001050986380*	12,290.000	858,333.60 69.8400	1,304,293.19	- 445,959.59 - 1,933,671.20	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Peoples Bancorp Inc 709789101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 26.6000	.00	.00 18,590.53	.00	0.00
Pepsico Inc 713448108 Asset Minor Code 42 *ACCOUNT 001050986380*	7,936.000	1,322,613.76 166.6600	1,048,821.45	273,792.31 39,792.95	.00	2.76
Perficient Inc 71375U101 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	550,140.00 91.6900	104,441.40	445,698.60 - 310,458.60	.00	0.00
Pfizer Inc 717081103 Asset Minor Code 42 *ACCOUNT 001050986380*	24,215.000	1,269,592.45 52.4300	1,363,694.65	- 94,102.20 - 94,102.20	.00	3.05
Phillips 66 718546104 Asset Minor Code 42 *ACCOUNT 001050986384*	8,545.000	700,604.55 81.9900	854,837.23	- 154,232.68 - 23,683.77	.00	4.73
Photronics Inc 719405102 Asset Minor Code 42 *ACCOUNT 001050986383*	25,800.000	502,584.00 19.4800	166,870.86	335,713.14 161,766.00	.00	0.00
Pinnacle Financial Partners 72346Q104 Asset Minor Code 42 *ACCOUNT 001050986385*	4,147.000	299,869.57 72.3100	375,499.23	- 75,629.66 - 75,629.66	.00	1.22
Piper Sandler Co 724078100 Asset Minor Code 42 *ACCOUNT 001050986383*	4,500.000	510,120.00 113.3600	180,630.25	329,489.75 - 72,900.00	.00	2.07
Power Integrations Inc 739276103 Asset Minor Code 42 *ACCOUNT 001050986383*	4,000.000	300,040.00 75.0100	192,334.23	107,705.77 - 28,200.00	.00	0.96

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Preferred Bank Los Angeles 740367404 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 68.0200	.00	.00 - 292,505.84	.00	0.00
Premier Inc Class A 74051N102 Asset Minor Code 42 *ACCOUNT 001050986385*	14,370.000	512,721.60 35.6800	542,485.56	- 29,763.96 - 29,763.96	.00	2.35
Progressive Corp 743315103 Asset Minor Code 42 *ACCOUNT 001050986380*	11,150.000	1,296,410.50 116.2700	1,010,825.08	285,585.42 149,790.93	.00	0.34
Progressive Corp 743315103 Asset Minor Code 42 *ACCOUNT 001050986384*	10,710.000	1,245,251.70 116.2700	851,781.91	393,469.79 178,517.12	.00	0.34
Total Progressive Corp	**21,860.000**	**2,541,662.20**	**1,862,606.99**	**679,055.21** **328,308.05**	**.00**	**0.34**
Progyny Inc 74340E103 Asset Minor Code 42 *ACCOUNT 001050986385*	11,880.000	345,114.00 29.0500	468,498.62	- 123,384.62 - 123,384.62	.00	0.00
Proofpoint Inc 743424103 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 175.9000	.00	.00 - 544,857.69	.00	0.00
Pulte Group Inc 745867101 Asset Minor Code 42 *ACCOUNT 001050986384*	22,478.000	890,803.14 39.6300	560,170.75	330,632.39 - 385,454.01	3,371.70	1.51
Qorvo Inc 74736K101 Asset Minor Code 42 *ACCOUNT 001050986384*	3,027.000	285,506.64 94.3200	201,144.92	84,361.72 - 915,256.71	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Qualcomm Inc Com 747525103 Asset Minor Code 42 *ACCOUNT 001050986380*	14,636.000	1,869,602.64 127.7400	1,625,869.06	243,733.58 - 298,330.99	.00	2.35
Qualcomm Inc Com 747525103 Asset Minor Code 42 *ACCOUNT 001050986384*	10,256.000	1,310,101.44 127.7400	1,380,848.46	- 70,747.02 - 181,898.94	.00	2.35
Total Qualcomm Inc Com	**24,892.000**	**3,179,704.08**	**3,006,717.52**	**172,986.56** **- 480,229.93**	**.00**	**2.34**
Quanta Svcs Inc 74762E102 Asset Minor Code 42 *ACCOUNT 001050986385*	2,550.000	319,617.00 125.3400	281,212.98	38,404.02 38,404.02	178.50	0.22
Quinstreet Inc 74874Q100 Asset Minor Code 42 *ACCOUNT 001050986385*	23,940.000	240,836.40 10.0600	358,092.23	- 117,255.83 - 117,255.83	.00	0.00
Rlj Lodging Trust 74965L101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 11.0300	.00	.00 - 157,260.73	.00	0.00
Raytheon Technologies Corp Com 75513E101 Asset Minor Code 42 *ACCOUNT 001050986384*	10,166.000	977,054.26 96.1100	1,009,404.79	- 32,350.53 - 32,350.53	.00	2.29
Regal Beloit Corp 758750103 Asset Minor Code 42 *ACCOUNT 001050986385*	2,300.000	261,096.00 113.5200	359,088.33	- 97,992.33 - 97,992.33	805.00	1.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Reliance Steel Aluminum 759509102 Asset Minor Code 42 *ACCOUNT 001050986383*	2,700.000	458,622.00 169.8600	199,659.24	258,962.76 51,192.00	.00	2.06
Renewable Energy Group Inc 75972A301 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 61.5000	.00	.00 - 125,473.00	.00	0.00
Rockwell Automation Inc 773903109 Asset Minor Code 42 *ACCOUNT 001050986380*	1,915.000	381,678.65 199.3100	328,028.85	53,649.80 - 237,275.95	.00	2.25
Ross Stores Inc 778296103 Asset Minor Code 42 *ACCOUNT 001050986380*	11,711.000	822,463.53 70.2300	735,375.62	87,087.91 - 687,734.91	.00	1.77
Sps Commerce Inc 78463M107 Asset Minor Code 42 *ACCOUNT 001050986385*	2,950.000	333,497.50 113.0500	387,210.06	- 53,712.56 - 53,712.56	.00	0.00
S P X Corp 784635104 Asset Minor Code 42 *ACCOUNT 001050986383*	5,000.000	264,200.00 52.8400	209,571.50	54,628.50 - 41,200.00	.00	0.00
Saia Inc 78709Y105 Asset Minor Code 42 *ACCOUNT 001050986383*	1,500.000	282,000.00 188.0000	17,791.70	264,208.30 - 32,235.00	.00	0.00
Salesforce Inc 79466L302 Asset Minor Code 42 *ACCOUNT 001050986380*	6,297.000	1,039,256.88 165.0400	1,142,251.77	- 102,994.89 - 540,362.59	.00	0.00
Sally Beauty Holdings Inc 79546E104 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	71,520.00 11.9200	79,534.96	- 8,014.96 - 60,900.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Schwab Charles Corp 808513105 Asset Minor Code 42 *ACCOUNT 001050986380*	26,913.000	1,700,363.34 63.1800	1,222,906.34	477,457.00 - 341,677.99	.00	1.39
Science Applicatns Inte 808625107 Asset Minor Code 42 *ACCOUNT 001050986383*	2,500.000	232,750.00 93.1000	197,221.31	35,528.69 13,425.00	.00	1.59
Select Energy Services Inc A 81617J301 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 6.8200	.00	.00 26,087.76	.00	0.00
Semtech Corp 816850101 Asset Minor Code 42 *ACCOUNT 001050986383*	8,100.000	445,257.00 54.9700	188,535.73	256,721.27 - 112,023.00	.00	0.00
Sempra Com 816851109 Asset Minor Code 42 *ACCOUNT 001050986384*	2,534.000	380,784.18 150.2700	299,673.55	81,110.63 42,392.48	.00	3.05
The Shyft Group 825698103 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 18.5900	.00	.00 - 292,879.88	.00	0.00
Silgan Hldgs Inc 827048109 Asset Minor Code 42 *ACCOUNT 001050986385*	13,650.000	564,427.50 41.3500	587,191.14	- 22,763.64 - 22,763.64	.00	1.55
Simply Good Foods Company 82900L102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 37.7700	.00	.00 - 310,416.85	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Six Flags Entertainment 83001A102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 21.7000	.00	.00 39,355.63	.00	0.00
Skyline Champion Corp 830830105 Asset Minor Code 42 *ACCOUNT 001050986385*	6,750.000	320,085.00 47.4200	473,988.69	- 153,903.69 - 153,903.69	.00	0.00
Solaris Oilfield Infrastructure Inc 83418M103 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 10.8800	.00	.00 15,614.35	.00	0.00
Sonic Automotive Inc Class A 83545G102 Asset Minor Code 42 *ACCOUNT 001050986383*	6,900.000	252,747.00 36.6300	94,823.53	157,923.47 - 55,959.00	1,725.00	2.73
Southwest Airlines Co 844741108 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 36.1200	.00	.00 - 330,524.09	.00	0.00
Stag Industrial Inc 85254J102 Asset Minor Code 42 *ACCOUNT 001050986385*	10,820.000	334,121.60 30.8800	458,253.97	- 124,132.37 - 124,132.37	1,316.44	4.73
Stanley Black Decker Inc 854502101 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 104.8600	.00	.00 - 621,465.35	.00	0.00
Stride Inc 86333M108 Asset Minor Code 42 *ACCOUNT 001050986383*	3,750.000	152,962.50 40.7900	127,962.38	25,000.12 32,475.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sunpower Corp 867652406 Asset Minor Code 42 *ACCOUNT 001050986383*	7,300.000	115,413.00 15.8100	150,378.54	- 34,965.54 - 97,893.00	.00	0.00
Super Micro Computer Inc 86800U104 Asset Minor Code 42 *ACCOUNT 001050986383*	9,900.000	399,465.00 40.3500	271,814.24	127,650.76 51,183.00	.00	0.00
Sykes Enterprises Inc 871237103 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 54.0000	.00	.00 - 204,383.02	.00	0.00
Synaptics Inc 87157D109 Asset Minor Code 42 *ACCOUNT 001050986383*	2,000.000	236,100.00 118.0500	92,183.63	143,916.37 - 239,292.27	.00	0.00
Syneos Health Inc 87166B102 Asset Minor Code 42 *ACCOUNT 001050986383*	6,500.000	465,920.00 71.6800	379,281.05	86,638.95 - 115,765.00	.00	0.00
Syneos Health Inc 87166B102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 71.6800	.00	.00 - 34,648.60	.00	0.00
Total Syneos Health Inc	**6,500.000**	**465,920.00**	**379,281.05**	**86,638.95** **- 150,413.60**	**.00**	**0.00**
Tjx Companies Inc 872540109 Asset Minor Code 42 *ACCOUNT 001050986380*	17,715.000	989,382.75 55.8500	1,161,446.86	- 172,064.11 - 212,544.22	.00	2.11
Tapestry Inc 876030107 Asset Minor Code 42 *ACCOUNT 001050986384*	24,533.000	748,747.16 30.5200	873,391.82	- 124,644.66 - 124,644.66	.00	3.93

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Target Corp 87612E106 Asset Minor Code 42 *ACCOUNT 001050986384*	5,752.000	812,354.96 141.2300	719,146.14	93,208.82 - 674,884.61	.00	3.06
Texas Roadhouse Inc 882681109 Asset Minor Code 42 *ACCOUNT 001050986385*	3,570.000	261,324.00 73.2000	297,638.07	- 36,314.07 - 36,314.07	.00	2.51
Thermo Fisher Scientific Inc 883556102 Asset Minor Code 42 *ACCOUNT 001050986380*	3,399.000	1,846,608.72 543.2800	556,244.53	1,290,364.19 49,951.41	1,017.60	0.22
Thor Industries Inc 885160101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 74.7300	.00	.00 65,727.12	.00	0.00
Topbuild Corp 89055F103 Asset Minor Code 42 *ACCOUNT 001050986385*	1,490.000	249,068.40 167.1600	354,260.26	- 105,191.86 - 105,191.86	.00	0.00
Tractor Supply Company 892356106 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 193.8500	.00	.00 - 269,059.84	.00	0.00
Ttec Holdings Inc 89854H102 Asset Minor Code 42 *ACCOUNT 001050986383*	3,600.000	244,404.00 67.8900	93,594.39	150,809.61 - 126,720.00	.00	1.43
II-VI Inc 902104108 Asset Minor Code 42 *ACCOUNT 001050986383*	4,700.000	239,465.00 50.9500	59,996.46	179,468.54 - 341,007.19	.00	0.00
Ufp Industries Inc Com 90278Q108 Asset Minor Code 42 *ACCOUNT 001050986383*	4,500.000	306,630.00 68.1400	101,393.89	205,236.11 - 235,132.09	.00	1.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Union Pacific Corp Com 907818108 Asset Minor Code 42 *ACCOUNT 001050986384*	2,563.000	546,636.64 213.2800	169,583.91	377,052.73 - 292,896.26	.00	2.44
Unisys Corporation 909214306 Asset Minor Code 42 *ACCOUNT 001050986383*	20,000.000	240,600.00 12.0300	226,629.00	13,971.00 - 265,600.00	.00	0.00
United Rentals Inc Com 911363109 Asset Minor Code 42 *ACCOUNT 001050986384*	5,325.000	1,293,495.75 242.9100	436,231.48	857,264.27 - 499,119.58	.00	0.00
Unitedhealth Group Inc Com 91324P102 Asset Minor Code 42 *ACCOUNT 001050986384*	2,913.000	1,496,204.19 513.6300	248,473.55	1,247,730.64 261,336.69	.00	1.28
Valley National Bancorp 919794107 Asset Minor Code 42 *ACCOUNT 001050986385*	23,660.000	246,300.60 10.4100	326,133.64	- 79,833.04 - 79,833.04	2,537.70	4.23
Verizon Communications Inc Com 92343V104 Asset Minor Code 42 *ACCOUNT 001050986384*	10,378.000	526,683.50 50.7500	562,192.84	- 35,509.34 - 56,232.38	.00	5.04
Verint Systems Inc 92343X100 Asset Minor Code 42 *ACCOUNT 001050986383*	5,000.000	211,750.00 42.3500	179,480.85	32,269.15 - 13,600.00	.00	0.00
Verint Systems Inc 92343X100 Asset Minor Code 42 *ACCOUNT 001050986385*	8,320.000	352,352.00 42.3500	392,817.19	- 40,465.19 - 40,465.19	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Verint Systems Inc	**13,320.000**	**564,102.00**	**572,298.04**	**- 8,196.04** **- 54,065.19**	**.00**	**0.00**
Verisk Analytics Inc Com 92345Y106 Asset Minor Code 42 *ACCOUNT 001050986380*	4,388.000	759,518.92 173.0900	857,903.63	- 98,384.71 - 98,384.71	.00	0.72
Vericel Corp 92346J108 Asset Minor Code 42 *ACCOUNT 001050986385*	13,140.000	330,865.20 25.1800	464,926.44	- 134,061.24 - 134,061.24	.00	0.00
Verra Mobility Corp 92511U102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 15.7100	.00	.00 - 230,195.64	.00	0.00
Visa Inc Com Cl A 92826C839 Asset Minor Code 42 *ACCOUNT 001050986380*	3,350.000	659,581.50 196.8900	712,722.03	- 53,140.53 - 53,140.53	.00	0.76
Wabash Natl Corp 929566107 Asset Minor Code 42 *ACCOUNT 001050986383*	17,000.000	230,860.00 13.5800	163,283.50	67,576.50 - 41,140.00	.00	2.36
Webster Finl Corp Com 947890109 Asset Minor Code 42 *ACCOUNT 001050986385*	13,320.000	561,438.00 42.1500	700,126.14	- 138,688.14 - 138,688.14	.00	3.80
Western Alliance Bancorporation 957638109 Asset Minor Code 42 *ACCOUNT 001050986385*	4,240.000	299,344.00 70.6000	408,992.85	- 109,648.85 - 109,648.85	.00	2.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Williams Sonoma Inc 969904101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 110.9500	.00	.00 - 72,400.78	.00	0.00
Zimmer Biomet Holdings Inc Com 98956P102 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 105.0600	.00	.00 - 195,455.43	.00	0.00
Zions Bancorporation N A Com 989701107 Asset Minor Code 42 *ACCOUNT 001050986384*	20,235.000	1,029,961.50 50.9000	1,061,097.82	- 31,136.32 - 93,479.26	.00	3.22
Zumiez Inc 989817101 Asset Minor Code 42 *ACCOUNT 001050986385*	9,870.000	256,620.00 26.0000	451,128.41	- 194,508.41 - 194,508.41	.00	0.00
Zurn Elkay Water Solutions 98983L108 Asset Minor Code 42 *ACCOUNT 001050986385*	11,600.000	315,984.00 27.2400	394,661.37	- 78,677.37 - 78,677.37	.00	1.03
Total Domestic Common Stocks	**1,943,981.000**	**137,312,456.84**	**109,501,291.41**	**27,811,165.43** **- 40,504,647.47**	**114,598.88**	**1.38**

Foreign Stocks

Argo Group Intl Hldgs Ltd G0464B107 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 36.8600	.00	.00 11,678.31	.00	0.00
Axalta Coating Systems Ltd G0750C108 Asset Minor Code 53 *ACCOUNT 001050986385*	12,910.000	285,440.10 22.1100	399,117.85	- 113,677.75 - 113,677.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Accenture Plc Ireland Shs Class A G1151C101 Asset Minor Code 53 *ACCOUNT 001050986380*	.000	.00 277.6500	.00	.00 - 672,496.82	.00	0.00
Eaton Corp Plc Shs G29183103 Asset Minor Code 53 *ACCOUNT 001050986380*	4,007.000	504,841.93 125.9900	679,112.35	- 174,270.42 - 174,270.42	.00	2.57
Essent Group Ltd G3198U102 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 38.9000	.00	.00 - 95,948.30	.00	0.00
Everest Re Group Ltd Com G3223R108 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 280.2800	.00	.00 - 68,270.99	.00	0.00
Helen Of Troy Corp Ltd G4388N106 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 162.4100	.00	.00 - 35,752.08	.00	0.00
Horizon Therapeutics Plc G46188101 Asset Minor Code 53 *ACCOUNT 001050986384*	12,286.000	979,931.36 79.7600	1,173,262.38	- 193,331.02 - 188,086.57	.00	0.00
Livanova Plc G5509L101 Asset Minor Code 53 *ACCOUNT 001050986383*	1,400.000	87,458.00 62.4700	69,235.00	18,223.00 - 30,296.00	.00	0.00
Medtronic Plc Shs G5960L103 Asset Minor Code 53 *ACCOUNT 001050986380*	.000	.00 89.7500	.00	.00 - 106,601.83	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nomad Foods Ltd G6564A105 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 19.9900	.00	.00 - 103,162.97	.00	0.00
Nvent Electric Plc G6700G107 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 31.3300	.00	.00 - 149,442.69	.00	0.00
Trinseo Plc Shs G9059U107 Asset Minor Code 53 *ACCOUNT 001050986383*	7,500.000	288,450.00 38.4600	291,374.25	- 2,924.25 - 135,750.00	.00	3.33
Triton International Ltd Ber G9078F107 Asset Minor Code 53 *ACCOUNT 001050986383*	7,200.000	379,080.00 52.6500	195,582.60	183,497.40 2,232.00	.00	4.94
Te Connectivity Ltd Shs H84989104 Asset Minor Code 53 *ACCOUNT 001050986384*	8,393.000	949,667.95 113.1500	590,614.43	359,053.52 - 268,860.17	.00	1.98
Trinseo S A L9340P101 Asset Minor Code 53 *ACCOUNT 001050986383*	.000	.00 55.7000	.00	.00 - 24,600.00	.00	0.00
Cognyte Software Ltd Ord Shs M25133105 Asset Minor Code 53 *ACCOUNT 001050986383*	5,000.000	21,250.00 4.2500	102,526.65	- 81,276.65 - 101,250.00	.00	0.00
Algonquin Power Utilities 015857105 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 13.4300	.00	.00 - 174,131.23	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Celestica Inc 15101Q108 Asset Minor Code 53 *ACCOUNT 001050986383*	12,000.000	116,640.00 9.7200	112,623.60	4,016.40 22,440.00	.00	0.00
Equinor Asa Spon Adr 29446M102 Asset Minor Code 53 *ACCOUNT 001050986384*	37,255.000	1,294,983.80 34.7600	831,300.45	463,683.35 488,893.54	.00	1.74
Honda Motor Co Ltd A D R 438128308 Asset Minor Code 53 *ACCOUNT 001050986384*	18,457.000	445,736.55 24.1500	577,672.76	- 131,936.21 - 159,111.03	.00	3.41
Open Text Corporation 683715106 Asset Minor Code 53 *ACCOUNT 001050986384*	12,142.000	459,453.28 37.8400	541,119.58	- 81,666.30 - 186,778.87	.00	2.57
Rio Tinto Plc A D R 767204100 Asset Minor Code 53 *ACCOUNT 001050986384*	17,169.000	1,047,309.00 61.0000	872,592.75	174,716.25 - 398,368.81	.00	11.20
Royal Dutch Shell Plc A D R 780259206 Asset Minor Code 53 *ACCOUNT 001050986384*	.000	.00 52.6300	.00	.00 268,500.40	.00	0.00
Shell Plc Spon A D R 780259305 Asset Minor Code 53 *ACCOUNT 001050986384*	23,486.000	1,228,082.94 52.2900	1,128,970.12	99,112.82 15,078.23	.00	3.61
Schlumberger Ltd 806857108 Asset Minor Code 53 *ACCOUNT 001050986380*	44,180.000	1,579,876.80 35.7600	1,382,117.27	197,759.53 160,945.48	7,715.93	1.96

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Silicon Motion Technology Corp A D R 82706C108 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 83.7000	.00	.00 - 171,333.00	.00	0.00
Totalenergies SE A D R 89151E109 Asset Minor Code 53 *ACCOUNT 001050986384*	27,458.000	1,445,389.12 52.6400	1,342,752.83	102,636.29 192,977.86	15,571.11	4.35
Vale Sa Sp A D R 91912E105 Asset Minor Code 53 *ACCOUNT 001050986384*	49,436.000	723,248.68 14.6300	940,887.77	- 217,639.09 - 418,291.67	.00	19.64
Wns Holdings Ltd A D R 92932M101 Asset Minor Code 53 *ACCOUNT 001050986385*	4,800.000	358,272.00 74.6400	400,287.15	- 42,015.15 - 42,015.15	.00	0.00
Total Foreign Stocks	**305,079.000**	**12,195,111.51**	**11,631,149.79**	**563,961.72** **- 2,655,750.53**	**23,287.04**	**4.15**

Mutual Funds

Mutual Funds-Fixed Income

Pimco Total Return Fund Inst 693390700 Asset Minor Code 99 *ACCOUNT 001050986392*	2,801,325.235	25,211,927.12 9.0000	29,993,916.11	- 4,781,988.99 - 3,834,057.84	.00	2.56
Pimco Glbl Advant Str Bd Ins 72201M446 Asset Minor Code 99 *ACCOUNT 001050986398*	.000	.00 10.0300	.00	.00 - .24	.00	0.00
Total Mutual Funds-Fixed Income	**2,801,325.235**	**25,211,927.12**	**29,993,916.11**	**- 4,781,988.99** **- 3,834,058.08**	**.00**	**2.55**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Mutual Funds	**2,801,325.235**	**25,211,927.12**	**29,993,916.11**	**- 4,781,988.99** **- 3,834,058.08**	**.00**	**2.55**

Miscellaneous

Partnerships/Joint Ventures

American Strategic Value Realty Fund *** 03ASVRFA1 Asset Minor Code 76 *ACCOUNT 001050986394*	54.759	23,158,633.23 422,912.2630	10,531,950.51	12,626,682.72 3,523,182.67	.00	0.00
Grosvenor Institutional Partners LP 3745GIP20 Asset Minor Code 77 *ACCOUNT 001050986387*	34,549,865.000	34,549,865.00 1.0000	34,549,865.00	.00 - 14,075,520.40	.00	0.00
Multi Employer Prop Tr 62544K9A8 Asset Minor Code 77 *ACCOUNT 001050986396*	875.612	14,180,604.59 16,195.0687	5,289,560.51	8,891,044.08 3,105,099.52	.00	0.00
Legal And General Msci Acwi Ex USA 96MSCFRH1 Asset Minor Code 77 *ACCOUNT 001050989072*	267,434.215	37,978,332.87 142.0100	31,275,650.99	6,702,681.88 - 9,281,460.04	.00	0.00
Private Advisors Hedgd Eq Fd Qp Ltd 96MSCG8D9 Asset Minor Code 77 *ACCOUNT 001050989074*	6,436.870	10,557,174.86 1,640.1100	11,817,386.00	- 1,260,211.14 - 1,932,224.14	.00	0.00
Legal & General S&p 500 Index *** 96MSC0P52 Asset Minor Code 77 *ACCOUNT 001050989072*	159,998.883	30,910,184.21 193.1900	20,902,217.73	10,007,966.48 - 3,479,134.56	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Rainier Intl Small Cap Eq Ctf 96MSC54K1 Asset Minor Code 77 *ACCOUNT 001050989073*	282,965.478	6,225,240.52 22.0000	5,000,000.00	1,225,240.52 - 2,402,376.90	.00	0.00
Grosvenor Secondary Opp. Feeder II *** 97MSCQFC9 Asset Minor Code 77 Date Last Priced: 03/31/22 *ACCOUNT 001050986395*	8,920,618.000	8,920,618.00 1.0000 @	8,920,618.00	.00 .00	.00	0.00
McMorgan No Ca Value-Add Develop II 97MSCSMY9 Asset Minor Code 77 *ACCOUNT 001050986404*	3,111,915.000	3,111,915.00 1.0000	3,111,915.00	.00 .00	.00	0.00
Entrust Global Activist Fund 97MSC2MH3 Asset Minor Code 77 *ACCOUNT 001050989071*	92.923	150,058.74 1,614.8719	92,923.00	57,135.74 - 234,669.63	.00	0.00
Entrust Special Opportunities Fd III 97MSC6CF9 Asset Minor Code 77 *ACCOUNT 001050989070*	3,267.765	2,667,581.14 816.3318	3,142,810.59	- 475,229.45 - 1,586,221.36	.00	0.00
Landmark Equity Partners Xiv, L.P. 98MSCRHL3 Asset Minor Code 77 *ACCOUNT 001050986390*	730,618.000	730,618.00 1.0000	467,473.33	263,144.67 - 85,797.58	.00	0.00
MacQuarie Infrastructure Partners II 98MSCRHM1 Asset Minor Code 77 Date Last Priced: 03/31/22 *ACCOUNT 001050986393*	74,157.580	74,157.58 1.0000 @	19,976.91	54,180.67 .00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hamilton Lane Secondary Fund III-A 98MSCRK13 Asset Minor Code 77 Date Last Priced: 03/31/22 *ACCOUNT 001050986403*	1,457,724.000	1,457,724.00 1.0000 @	1,119,686.61	338,037.39 - 249,578.15	.00	0.00
Hamilton Lane Sec Offshore Fd II LP 98MSCRK21 Asset Minor Code 77 Date Last Priced: 03/31/22 *ACCOUNT 001050986386*	64,537.000	64,537.00 1.0000 @	90,380.83	- 25,843.83 20,514.86	.00	0.00
Entrust Special Opportunities Fd II 98MSCRK39 Asset Minor Code 77 *ACCOUNT 001050986400*	220.076	264,678.96 1,202.6707	199,524.64	65,154.32 - 326,372.29	.00	0.00
Grosvenor Oppor. Credit Fund III Ltd 98MSCW9Y3 Asset Minor Code 77 *ACCOUNT 001050986409*	535,075.000	535,075.00 1.0000	535,075.00	.00 .00	.00	0.00
Total Partnerships/Joint Ventures	**50,165,856.161**	**175,536,998.70**	**137,067,014.65**	**38,469,984.05** **- 27,004,558.00**	**.00**	**0.00**
Collective Investment Funds						
Invesco Venture Alpha Fund II LP 9SPMTK6M6 Asset Minor Code 17 Date Last Priced: 01/18/22 *ACCOUNT 001050986402*	1,879,925.000	1,879,925.00 1.0000 @	1,879,925.00	.00 .00	.00	0.00
Afl-Cio Building Investment Trust 998500BD3 Asset Minor Code 17 *ACCOUNT 001050986397*	1,990.531	17,766,521.40 8,925.5186	7,500,025.75	10,266,495.65 2,185,647.67	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Collective Investment Funds	**1,881,915.531**	**19,646,446.40**	**9,379,950.75**	**10,266,495.65** **2,185,647.67**	**.00**	**0.00**
Miscellaneous Assets						
Esc Diamond Resorts In 252ESC025 Asset Minor Code 91 *ACCOUNT 001050986385*	.000	.00 .0000	.00	.00 1.00	.00	0.00
Dreyfus Cash Management 98MSCG2U3 Asset Minor Code 75 Date Last Priced: 12/31/21 *ACCOUNT 001050986396*	.110	.11 1.0000 @	.11	.00 .00	.00	0.00
Total Miscellaneous Assets	**.110**	**.11**	**.11**	**.00** **1.00**	**.00**	**0.00**
Total Miscellaneous	**52,047,771.802**	**195,183,445.21**	**146,446,965.51**	**48,736,479.70** **- 24,818,909.33**	**.00**	**0.00**
Total Assets	**154,264,302.287**	**463,221,851.06**	**394,902,049.72**	**68,319,801.34** **- 76,947,679.18**	**431,886.51**	**1.19**
Accrued Income	**.000**	**431,886.51**	**431,886.51**			
Grand Total	**154,264,302.287**	**463,653,737.57**	**395,333,936.23**			

Pending Trades	(105,967.57)
Total Assets	463,547,770

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
EIN: 94-6083001 **Plan Number: 001**
FYE: June 30, 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				**515,982,920.13**		
	COMPARATIVE VALUE (5%)				**25,799,146.00**		

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

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

Broker: BofA Securities, Inc./Fxd Inc

Issue: 91282CBV2 - U S Treasury Nt 0.375% 4/15/24							
07/14/2021	S	- 1,625,000.000	.9996		1,624,365	1,625,936	- 1,570
001050986381							
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
07/14/2021	B	1,490,000.000	.9980		- 1,486,967	1,486,967	
001050986381							
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
07/29/2021	B	2,650,000.000	.9984		- 2,645,750	2,645,750	
001050986381							
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
07/29/2021	B	775,000.000	.9947		- 770,875	770,875	
001050986381							
Issue: 91282CBW0 - U S Treasury Nt 0.750% 4/30/26							
07/29/2021	S	- 815,000.000	1.0026		817,101	812,910	4,191
001050986381							
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
07/29/2021	S	- 3,035,000.000	.9992		3,032,510	3,031,746	764
001050986381							
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
08/04/2021	B	275,000.000	.9976		- 274,334	274,334	
001050986381							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38382THQ0 - G N M A Gtd Remic 1.000% 5/20/51							
08/04/2021 001050986381	S	- 323,343.900	.9979		322,662	321,099	1,563
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/17/2021 001050986381	B	90,000.000	1.0346		- 93,111	93,111	
Issue: 912810SZ2 - U S Treasury Bd 2.000% 8/15/51							
08/27/2021 001050986381	B	2,675,000.000	1.0178		- 2,722,570	2,722,570	
Issue: 912810SX7 - U S Treasury Bd 2.375% 5/15/51							
08/27/2021 001050986381	S	- 2,575,000.000	1.1045		2,843,967	2,598,047	245,920
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
08/31/2021 001050986381	B	15,000.000	1.1518		- 17,277	17,277	
Issue: 8426EPAE8 - Southern Co Gas 3.150% 9/30/51							
09/07/2021 001050986381	B	40,000.000	.9911		- 39,646	39,646	
Issue: 912810SZ2 - U S Treasury Bd 2.000% 8/15/51							
09/09/2021 001050986381	S	- 110,000.000	1.0246		112,707	111,956	751
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/14/2021 001050986381	S	- 140,000.000	.9930		139,016	139,226	- 210
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/15/2021 001050986381	S	- 115,000.000	.9922		114,102	114,364	- 262
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
09/16/2021 001050986381	B	1,410,000.000	.9998		- 1,409,780	1,409,780	
Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37							
09/24/2021 001050986381	B	75,000.000	1.0861		- 81,460	81,460	

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							
09/27/2021	S	- 115,000.000	.9833		113,077	114,364	- 1,287
001050986381							
Issue: 912810SZ2 - U S Treasury Bd 2.000% 8/15/51							
10/12/2021	B	100,000.000	.9771		- 97,711	97,711	
001050986381							
Issue: 91282CCL3 - U S Treasury Nt 0.375% 7/15/24							
10/14/2021	S	- 2,390,000.000	.9949		2,377,863	2,387,671	- 9,807
001050986381							
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
10/14/2021	B	2,185,000.000	.9999		- 2,184,849	2,184,849	
001050986381							
Issue: 82652QAA9 - Sierra Timeshare 0.990% 11/20/37							
10/14/2021	S	- 128,601.850	.9995		128,532	128,566	- 34
001050986381							
Issue: 06051GKD0 - Bk Of America Corp 2.572% 10/20/32							
10/15/2021	B	75,000.000	1.0000		- 75,000	75,000	
001050986381							
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
10/15/2021	B	15,000.000	1.1273		- 16,909	16,909	
001050986381							
Issue: 58552NAA7 - Mello Warehouse 3.1093% 4/25/55							
10/19/2021	B	60,000.000	1.0025		- 60,150	60,150	
001050986381							
Issue: 65246PAA9 - Newrez Warehouse 3.1093% 5/25/55							
10/19/2021	S	- 60,000.000	1.0028		60,169	60,000	169
001050986381							
Issue: 912810SZ2 - U S Treasury Bd 2.000% 8/15/51							
10/20/2021	B	35,000.000	.9707		- 33,973	33,973	
001050986381							
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
10/21/2021	S	- 255,000.000	.9949		253,695	254,982	- 1,287
001050986381							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CCN9 - U S Treasury Nt 0.125% 7/31/23							
10/28/2021 001050986381	S	- 2,525,000.000	.9944		2,510,896	2,520,889	- 9,993
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
10/28/2021 001050986381	S	- 1,675,000.000	.9759		1,634,564	1,657,750	- 23,186
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
10/28/2021 001050986381	B	2,205,000.000	.9972		- 2,198,730	2,198,730	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
10/28/2021 001050986381	B	1,570,000.000	.9978		- 1,566,586	1,566,586	
Issue: 43732VAT3 - Home Partners Of 1.901% 12/17/26							
11/01/2021 001050986381	B	200,000.000	.0000		- 199,996	199,996	
Issue: 912810TB4 - U S Treasury Nt 1.875% 11/15/51							
11/15/2021 001050986381	S	- 100,000.000	.9672		96,723	98,824	- 2,101
Issue: 927804GF5 - Virginia Elec Pwr Co 2.950% 11/15/51							
11/15/2021 001050986381	B	135,000.000	.9978		- 134,707	134,707	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
11/17/2021 001050986381	S	- 130,000.000	.9977		129,695	129,630	65
Issue: 912810TC2 - U S Treasury Bd 2.000% 11/15/41							
11/29/2021 001050986381	B	1,430,000.000	1.0113		- 1,446,185	1,446,185	
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
11/29/2021 001050986381	S	- 1,490,000.000	.9684		1,442,972	1,452,113	- 9,141
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
11/30/2021 001050986381	B	455,000.000	.9971		- 453,703	453,703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TB4 - U S Treasury Nt 1.875% 11/15/51							
12/06/2021 001050986381	S	- 145,000.000	1.0246		148,563	143,390	5,173
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
12/08/2021 001050986381	B	40,000.000	.9934		- 39,734	39,734	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
12/08/2021 001050986381	B	90,000.000	.9935		- 89,413	89,413	
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
12/15/2021 001050986381	B	175,000.000	.9943		- 174,009	174,009	
Issue: 46647PBP0 - Jpmorgan Chase Co 2.956% 5/13/31							
01/05/2022 001050986381	S	- 110,000.000	1.0151		111,661	111,895	- 234
Issue: 91282CDB4 - U S Treasury Nt 0.625% 10/15/24							
01/14/2022 001050986381	S	- 1,930,000.000	.9864		1,903,764	1,929,867	- 26,103
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/14/2022 001050986381	B	1,760,000.000	.9978		- 1,756,197	1,756,197	
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
01/19/2022 001050986381	S	- 260,000.000	.9941		258,456	259,438	- 982
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
01/28/2022 001050986381	S	- 1,980,000.000	.9876		1,955,482	1,973,877	- 18,394
Issue: 91282CDV0 - U S Treasury Nt 0.875% 1/31/24							
01/28/2022 001050986381	B	1,730,000.000	.9941		- 1,719,875	1,719,875	
Issue: 912810TB4 - U S Treasury Nt 1.875% 11/15/51							
02/14/2022 001050986381	S	- 2,505,000.000	.9051		2,267,397	2,473,092	- 205,694

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
02/14/2022	B	2,345,000.000	.9881		- 2,317,153	2,317,153	
001050986381							
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/15/2022	B	570,000.000	.9819		- 559,669	559,669	
001050986381							
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
02/15/2022	S	- 170,000.000	.9754		165,810	167,981	- 2,171
001050986381							
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/16/2022	B	405,000.000	.9834		- 398,276	398,276	
001050986381							
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/23/2022	S	- 120,000.000	.9808		117,698	119,190	- 1,491
001050986381							
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
02/25/2022	S	- 130,000.000	.9900		128,705	128,639	66
001050986381							
Issue: 74333AAA8 - Progress Res 1.290% 10/19/27							
03/01/2022	B	99,713.630	.9613		- 95,850	95,850	
001050986381							
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
03/07/2022	B	80,000.000	1.0132		- 81,056	81,056	
001050986381							
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/07/2022	B	55,000.000	1.0216		- 56,188	56,188	
001050986381							
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
03/08/2022	S	- 125,000.000	.9818		122,729	124,730	- 2,000
001050986381							
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/08/2022	B	10,000.000	1.0015		- 10,015	10,015	
001050986381							

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							
03/14/2022 001050986381	S	- 90,000.000	.9720		87,483	89,392	- 1,910
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
03/14/2022 001050986381	B	1,150,000.000	.9761		- 1,122,463	1,122,463	
Issue: 59217GEW5 - Metropolitan Mtn 2.800% 3/21/25							
03/14/2022 001050986381	B	150,000.000	.9991		- 149,867	149,867	
Issue: 745310AN2 - Puget Energy Inc New 4.224% 3/15/32							
03/14/2022 001050986381	B	90,000.000	1.0000		- 90,000	90,000	
Issue: 026874DK0 - American Intl Group 4.200% 4/01/28							
03/16/2022 001050986381	S	- 20,000.000	1.0446		20,891	20,168	723
Issue: 65339KCD0 - Nextera Energy 2.940% 3/21/24							
03/17/2022 001050986381	B	105,000.000	.9999		- 104,994	104,994	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/18/2022 001050986381	S	- 285,000.000	.9695		276,305	283,076	- 6,771
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
03/21/2022 001050986381	S	- 210,000.000	.9651		202,675	208,582	- 5,908
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
03/22/2022 001050986381	S	- 140,000.000	.9573		134,017	138,391	- 4,374
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
03/24/2022 001050986381	S	- 115,000.000	.9667		111,168	114,751	- 3,583
Issue: 30305KAG9 - Fremf Mortgage 3.85392% 10/25/49							
04/01/2022 001050986381	B	30,000.000	.9918		- 29,755	29,755	

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 BofA Securities, Inc./Fxd Inc				**0**	**52,572,203**	**52,651,315**	**- 79,108**
Broker: Citadel Securities LLC							
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
07/06/2021 001050986381	S	- 205,000.000	1.0105		207,154	204,708	2,446
Issue: 912810SX7 - U S Treasury Bd 2.375% 5/15/51							
07/07/2021 001050986381	S	- 115,000.000	1.0985		126,325	116,029	10,296
Issue: 91282CBZ3 - U S Treasury Nt 1.250% 4/30/28							
07/12/2021 001050986381	S	- 215,000.000	1.0114		217,461	214,694	2,766
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
07/12/2021 001050986381	S	- 80,000.000	1.0259		82,069	80,706	1,363
Issue: 912810SX7 - U S Treasury Bd 2.375% 5/15/51							
07/19/2021 001050986381	S	- 60,000.000	1.1200		67,202	60,537	6,665
Issue: 912810PX0 - U S Treasury Bd 4.500% 5/15/38							
07/20/2021 001050986381	S	- 80,000.000	1.4356		114,850	112,598	2,252
Issue: 912796F46 - U S Treasury Bill 9/16/21							
07/21/2021 001050986381	B	450,000.000	.9999		- 449,974	449,974	
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/11/2021 001050986381	S	- 110,000.000	1.0261		112,870	113,534	- 664
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/11/2021 001050986381	S	- 55,000.000	1.0271		56,489	56,767	- 278

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CCB5 - U S Treasury Nt 1.625% 5/15/31							
08/27/2021 001050986381	S	- 30,000.000	1.0306		30,919	30,991	- 72
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
08/27/2021 001050986381	B	30,000.000	.9944		- 29,831	29,831	
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
08/30/2021 001050986381	B	800,000.000	.9994		- 799,531	799,531	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/13/2021 001050986381	S	- 295,000.000	.9918		292,569	293,449	- 881
Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39							
09/15/2021 001050986381	S	- 100,000.000	1.4294		142,941	148,292	- 5,351
Issue: 912810QD3 - U S Treasury Bd 4.375% 11/15/39							
09/16/2021 001050986381	S	- 150,000.000	1.4264		213,955	222,438	- 8,483
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
09/30/2021 001050986381	B	925,000.000	.9837		- 909,896	909,896	
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
09/30/2021 001050986381	B	250,000.000	.9535		- 238,369	238,369	
Issue: 91282CBG5 - U S Treasury Nt 0.125% 1/31/23							
09/30/2021 001050986381	S	- 635,000.000	.9996		634,777	634,851	- 74
Issue: 912810SZ2 - U S Treasury Bd 2.000% 8/15/51							
10/05/2021 001050986381	S	- 55,000.000	.9781		53,797	55,754	- 1,957
Issue: 912810SZ2 - U S Treasury Bd 2.000% 8/15/51							
10/06/2021 001050986381	S	- 35,000.000	.9827		34,393	35,480	- 1,087

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
10/13/2021 001050986381	B	15,000.000	.9608		- 14,412	14,412	
Issue: 91282CCP4 - U S Treasury Nt 0.625% 7/31/26							
10/25/2021 001050986381	S	- 105,000.000	.9752		102,400	103,919	- 1,519
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
10/27/2021 001050986381	B	165,000.000	.9706		- 160,153	160,153	
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
10/29/2021 001050986381	B	180,000.000	.9600		- 172,800	172,800	
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
11/04/2021 001050986381	B	30,000.000	.9659		- 28,977	28,977	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
11/08/2021 001050986381	S	- 1,570,000.000	1.0008		1,571,288	1,566,586	4,701
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
11/08/2021 001050986381	S	- 60,000.000	.9775		58,652	58,416	236
Issue: 91282CDD0 - U S Treasury Nt 0.375% 10/31/23							
11/16/2021 001050986381	S	- 130,000.000	.9972		129,639	129,630	9
Issue: 912810TB4 - U S Treasury Nt 1.875% 11/15/51							
11/30/2021 001050986381	B	55,000.000	1.0195		- 56,070	56,070	
Issue: 912810TC2 - U S Treasury Bd 2.000% 11/15/41							
11/30/2021 001050986381	B	75,000.000	1.0228		- 76,708	76,708	
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
12/23/2021 001050986381	B	175,000.000	.9916		- 173,537	173,537	

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							
12/31/2021 001050986381	B	950,000.000	.9942		- 944,508	944,508	
Issue: 912810TB4 - U S Treasury Nt 1.875% 11/15/51							
12/31/2021 001050986381	B	90,000.000	.9918		- 89,258	89,258	
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
01/11/2022 001050986381	S	- 200,000.000	.9666		193,320	196,520	- 3,200
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
01/11/2022 001050986381	S	- 860,000.000	.9951		855,801	858,965	- 3,164
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
01/19/2022 001050986381	B	735,000.000	.9745		- 716,223	716,223	
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
01/19/2022 001050986381	S	- 60,000.000	.9571		57,429	58,492	- 1,063
Issue: 91282CBG5 - U S Treasury Nt 0.125% 1/31/23							
01/19/2022 001050986381	S	- 350,000.000	.9952		348,305	349,631	- 1,326
Issue: 912810TB4 - U S Treasury Nt 1.875% 11/15/51							
01/27/2022 001050986381	S	- 140,000.000	.9535		133,487	138,217	- 4,730
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
01/27/2022 001050986381	S	- 165,000.000	.9929		163,821	164,801	- 981
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
01/28/2022 001050986381	S	- 2,320,000.000	.9772		2,267,075	2,294,033	- 26,958
Issue: 91282CDF5 - U S Treasury Nt 1.375% 10/31/28							
01/28/2022 001050986381	S	- 1,490,000.000	.9747		1,452,284	1,456,552	- 4,268

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							
01/28/2022 001050986381	B	2,205,000.000	.9939		- 2,191,584	2,191,584	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
01/28/2022 001050986381	B	1,415,000.000	.9985		- 1,412,933	1,412,933	
Issue: 91282CBG5 - U S Treasury Nt 0.125% 1/31/23							
01/31/2022 001050986381	S	- 135,000.000	.9933		134,093	134,858	- 765
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
01/31/2022 001050986381	B	480,000.000	1.0007		- 480,338	480,338	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
01/31/2022 001050986381	S	- 500,000.000	.9925		496,250	499,398	- 3,148
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/03/2022 001050986381	B	205,000.000	.9925		- 203,471	203,471	
Issue: 91282CDJ7 - U S Treasury Nt 1.375% 11/15/31							
02/14/2022 001050986381	S	- 350,000.000	.9450		330,750	341,205	- 10,455
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
02/14/2022 001050986381	B	330,000.000	.9895		- 326,544	326,544	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
02/16/2022 001050986381	S	- 95,000.000	.9825		93,338	94,364	- 1,027
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
02/23/2022 001050986381	S	- 160,000.000	.9818		157,094	158,920	- 1,826
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/28/2022 001050986381	S	- 400,000.000	.9878		395,109	399,766	- 4,656

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							
02/28/2022 001050986381	B	700,000.000	.9922		- 694,531	694,531	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
02/28/2022 001050986381	S	- 200,000.000	.9904		198,078	199,759	- 1,681
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/07/2022 001050986381	B	80,000.000	1.0203		- 81,622	81,622	
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/07/2022 001050986381	B	10,000.000	1.0168		- 10,168	10,168	
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/07/2022 001050986381	B	10,000.000	1.0151		- 10,151	10,151	
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
03/08/2022 001050986381	B	65,000.000	1.0021		- 65,137	65,137	
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
03/14/2022 001050986381	S	- 400,000.000	.9857		394,281	399,766	- 5,484
Issue: 912810TF5 - U S Treasury Bd 2.375% 2/15/42							
03/17/2022 001050986381	B	130,000.000	.9654		- 125,501	125,501	
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/21/2022 001050986381	S	- 85,000.000	.9404		79,937	84,023	- 4,087
Issue: 912810QH4 - U S Treasury Bd 4.375% 5/15/40							
03/28/2022 001050986381	S	- 240,000.000	1.2519		300,459	333,235	- 32,776
Issue: 912810TF5 - U S Treasury Bd 2.375% 2/15/42							
03/28/2022 001050986381	B	275,000.000	.9465		- 260,276	260,276	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDS7 - U S Treasury Nt 1.125% 1/15/25							
03/29/2022 001050986381	B	180,000.000	.9613		- 173,025	173,025	
Issue: 91282CDV0 - U S Treasury Nt 0.875% 1/31/24							
03/31/2022 001050986381	S	- 1,200,000.000	.9750		1,170,000	1,192,977	- 22,977
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
03/31/2022 001050986381	B	500,000.000	.9609		- 480,430	480,430	
Issue: 91282CDY4 - U S Treasury Nt 1.875% 2/15/32							
04/11/2022 001050986381	S	- 135,000.000	.9232		124,638	129,867	- 5,229
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
04/20/2022 001050986381	B	250,000.000	.9295		- 232,373	232,373	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
04/20/2022 001050986381	B	70,000.000	.9295		- 65,064	65,064	
Issue: 91282CDW8 - U S Treasury Nt 1.750% 1/31/29							
04/27/2022 001050986381	B	90,000.000	.9348		- 84,136	84,136	
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
04/28/2022 001050986381	B	975,000.000	.9947		- 969,807	969,807	
Issue: 912828Z78 - U S Treasury Nt 1.500% 1/31/27							
04/28/2022 001050986381	S	- 1,060,000.000	.9389		995,199	1,038,112	- 42,913
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
04/29/2022 001050986381	B	545,000.000	.9956		- 542,616	542,616	
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
05/06/2022 001050986381	B	80,000.000	.8189		- 65,509	65,509	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
05/12/2022 001050986381	B	85,000.000	1.0031		- 85,266	85,266	
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
05/13/2022 001050986381	B	2,030,000.000	.9657		- 1,960,377	1,960,377	
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
05/13/2022 001050986381	S	- 2,245,000.000	.8413		1,888,782	2,206,120	- 317,339
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
05/16/2022 001050986381	S	- 25,000.000	.9989		24,974	24,955	19
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
05/31/2022 001050986381	B	715,000.000	1.0010		- 715,726	715,726	
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
06/01/2022 001050986381	B	75,000.000	.9588		- 71,909	71,909	
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
06/01/2022 001050986381	B	25,000.000	.9621		- 24,053	24,053	
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
06/14/2022 001050986381	S	- 240,000.000	.9611		230,672	239,235	- 8,563
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
06/30/2022 001050986381	S	- 110,000.000	.9880		108,681	109,649	- 968
Total For Citadel Securities LLC				**0**	**33,036,401**	**33,535,593**	**- 499,197**

Broker: Pershing LLC

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 437076102 - Home Depot Inc							
07/14/2021 001050986380	S	- 1.000	319.3500		319	109	211
Issue: 02079K107 - Alphabet Inc Cl C							
07/27/2021 001050986380	S	- 20.000	2,787.7835	1	55,755	16,334	39,421
Issue: 854502101 - Stanley Black Decker Inc							
07/28/2021 001050986380	B	89.000	197.7578	3	- 17,603	17,603	
Issue: 594918104 - Microsoft Corp Com							
08/23/2021 001050986380	S	- 292.000	304.3530	9	88,862	20,817	68,045
Issue: 02079K107 - Alphabet Inc Cl C							
08/26/2021 001050986380	S	- 7.000	2,854.2857		19,980	5,717	14,263
Issue: 02079K107 - Alphabet Inc Cl C							
08/30/2021 001050986380	S	- 22.000	2,922.7914	1	64,300	17,968	46,333
Issue: 02079K107 - Alphabet Inc Cl C							
09/10/2021 001050986380	S	- 10.000	2,915.2010		29,152	8,167	20,985
Issue: 444859102 - Humana Inc							
09/24/2021 001050986380	S	- 359.000	399.4465	11	143,390	155,812	- 12,422
Issue: 48123V102 - Ziff Davis Inc							
12/03/2021 001050986385	S	- 2,704.000	107.7198	27	291,246	127,666	163,580
Issue: 680223104 - Old Republic Intl Corp							
12/03/2021 001050986385	S	- 11,653.000	23.8159	117	277,409	218,347	59,062
Issue: 98983L108 - Zurn Elkay Water Solutions							
12/03/2021 001050986385	B	5,049.000	35.3509	50	- 178,537	178,537	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 224399105 - Crane Co							
12/03/2021 001050986385	B	3,050.000	97.7698	31	- 298,228	298,228	
Issue: 830830105 - Skyline Champion Corp							
12/03/2021 001050986385	B	2,176.000	78.4016	22	- 170,624	170,624	
Issue: 969904101 - Williams Sonoma Inc							
12/03/2021 001050986385	S	- 1,140.000	178.9723	11	204,016	146,006	58,010
Issue: 127097103 - Coterra Energy Inc							
12/03/2021 001050986385	S	- 8,329.000	20.0623	83	167,015	151,887	15,128
Issue: 141788109 - Cargurus Inc							
12/03/2021 001050986385	B	6,242.000	36.2894	62	- 226,581	226,581	
Issue: 421946104 - Healthcare Rlty Tr							
12/03/2021 001050986385	B	5,779.000	31.4293	58	- 181,688	181,688	
Issue: 919794107 - Valley National Bancorp							
12/03/2021 001050986385	B	13,365.000	13.8184	134	- 184,817	184,817	
Issue: 892356106 - Tractor Supply Company							
12/03/2021 001050986385	S	- 727.000	228.0011	7	165,749	67,015	98,734
Issue: 20848V105 - Consensus Cloud Solutions Inc Com							
12/03/2021 001050986385	S	- 1,625.000	60.7671	16	98,730	36,881	61,848
Issue: 691497309 - Oxford Inds Inc							
12/03/2021 001050986385	B	1,790.000	97.6039	18	- 174,729	174,729	
Issue: 758750103 - Regal Beloit Corp							
12/03/2021 001050986385	B	1,061.000	157.8035	11	- 167,440	167,440	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 830879102 - Skywest Inc							
12/03/2021 001050986385	B	3,843.000	39.1656	38	- 150,552	150,552	
Issue: 885160101 - Thor Industries Inc							
12/03/2021 001050986385	S	- 2,109.000	107.8764	21	227,489	271,002	- 43,513
Issue: 253798102 - Digi International Inc							
12/03/2021 001050986385	B	7,314.000	22.1882	73	- 162,358	162,358	
Issue: 947890109 - Webster Finl Corp Com							
12/03/2021 001050986385	B	3,388.000	53.4413	34	- 181,093	181,093	
Issue: 05368V106 - Avient Corporation							
12/03/2021 001050986385	S	- 6,575.000	56.2029	66	369,466	184,658	184,809
Issue: 302520101 - Fnb Corp							
12/03/2021 001050986385	B	15,229.000	11.7498	152	- 179,090	179,090	
Issue: 556269108 - Madden Steven Ltd							
12/03/2021 001050986385	B	3,786.000	45.9782	38	- 174,111	174,111	
Issue: 419596101 - Haverty Furniture Cos Inc							
12/03/2021 001050986385	S	- 5,766.000	30.2204	58	174,192	224,651	- 50,459
Issue: 827048109 - Silgan Hldgs Inc							
12/03/2021 001050986385	B	4,717.000	42.0564	47	- 198,427	198,427	
Issue: 008492100 - Agree Realty Corp							
12/03/2021 001050986385	S	- 1,481.000	68.6494	15	101,654	67,324	34,331
Issue: 577933104 - Maximus Inc							
12/03/2021 001050986385	B	2,383.000	78.0311	24	- 185,972	185,972	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 184496107 - Clean Hbrs Inc							
12/03/2021 001050986385	B	3,048.000	98.5400	30	- 300,380	300,380	
Issue: 92511U102 - Verra Mobility Corp							
12/03/2021 001050986385	S	- 17,689.000	14.4778	177	255,920	156,922	98,998
Issue: 58844R108 - Merchants Bancorp In							
12/03/2021 001050986385	S	- 10,725.000	44.9828	107	482,331	211,577	270,754
Issue: 22002T108 - Corporate Office Pptys Tr							
12/03/2021 001050986385	B	13,166.000	26.6900	132	- 351,532	351,532	
Issue: 74762E102 - Quanta Svcs Inc							
12/03/2021 001050986385	B	1,457.000	111.5095	15	- 162,484	162,484	
Issue: 349853101 - Forward Air Corp							
12/03/2021 001050986385	B	1,788.000	102.8215	18	- 183,863	183,863	
Issue: 231561101 - Curtiss Wright Corp							
12/03/2021 001050986385	B	1,393.000	129.6526	14	- 180,620	180,620	
Issue: 92932M101 - Wns Holdings Ltd A D R							
12/03/2021 001050986385	B	2,119.000	84.8201	21	- 179,755	179,755	
Issue: 44107P104 - Host Hotels Resorts Inc							
12/03/2021 001050986385	S	- 17,866.000	15.5212	179	277,122	303,081	- 25,959
Issue: 29261A100 - Encompass Health Corporation							
12/03/2021 001050986385	B	2,985.000	58.5927	30	- 174,929	174,929	
Issue: 683344105 - Onto Innovation Inc							
12/03/2021 001050986385	B	3,180.000	92.0630	32	- 292,792	292,792	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74340E103 - Progyny Inc							
12/03/2021 001050986385	B	3,116.000	47.0859	31	- 146,751	146,751	
Issue: 457985208 - Integra Lifesciences Holdings Corp							
12/03/2021 001050986385	B	2,784.000	62.6760	28	- 174,518	174,518	
Issue: 47580P103 - Jeld Wen Holding Inc							
12/03/2021 001050986385	B	6,717.000	25.4826	67	- 171,234	171,234	
Issue: 02553E106 - American Eagle Outfitters							
12/03/2021 001050986385	B	6,779.000	26.4120	68	- 179,115	179,115	
Issue: 87166B102 - Syneos Health Inc							
12/03/2021 001050986385	S	- 3,368.000	97.0477	34	326,821	283,097	43,724
Issue: 92857F107 - Vocera Communications Inc							
12/03/2021 001050986385	B	2,985.000	58.2102	30	- 173,787	173,787	
Issue: 127190304 - Caci International Inc Cl A							
12/03/2021 001050986385	S	- 1,203.000	263.2057	12	316,623	201,651	114,971
Issue: 29977A105 - Evercore Inc							
12/03/2021 001050986385	B	1,258.000	134.2126	13	- 168,852	168,852	
Issue: 527064109 - Leslies Inc Com							
12/03/2021 001050986385	B	7,581.000	20.1302	76	- 152,683	152,683	
Issue: 904214103 - Umpqua Holdings Corp							
12/03/2021 001050986385	B	7,898.000	19.2947	79	- 152,469	152,469	
Issue: G6700G107 - Nvent Electric Plc							
12/03/2021 001050986385	S	- 9,904.000	35.5259	99	351,748	234,766	116,981

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 64119V303 - Netstreit Corp							
12/03/2021 001050986385	S	- 12,079.000	21.5288	121	259,924	269,892	- 9,968
Issue: 035255108 - Anika Therapeutics Inc							
12/03/2021 001050986385	B	4,782.000	38.3050	48	- 183,222	183,222	
Issue: 81617J301 - Select Energy Services Inc A							
12/03/2021 001050986385	S	- 21,912.000	5.8989	219	129,037	145,369	- 16,332
Issue: 452521107 - Immersion Corporation							
12/03/2021 001050986385	S	- 39,358.000	5.7008	394	223,977	329,055	- 105,078
Issue: G3223R108 - Everest Re Group Ltd Com							
12/03/2021 001050986385	S	- 744.000	261.0024	7	194,177	153,406	40,772
Issue: 83418M103 - Solaris Oilfield Infrastructure Inc							
12/03/2021 001050986385	S	- 14,278.000	6.4455	143	91,886	146,847	- 54,962
Issue: 041242108 - Arko Corp							
12/03/2021 001050986385	S	- 29,328.000	9.1493	293	268,036	300,557	- 32,521
Issue: 729640102 - Plymouth Industrial Reit Inc							
12/03/2021 001050986385	S	- 12,836.000	29.2141	128	374,862	296,989	77,873
Issue: 09073M104 - Bio Techne Corp							
12/03/2021 001050986385	B	329.000	454.2670	3	- 149,457	149,457	
Issue: G0750C108 - Axalta Coating Systems Ltd							
12/03/2021 001050986385	B	5,716.000	30.7947	57	- 176,080	176,080	
Issue: 204166102 - Commvault Systems Inc							
12/03/2021 001050986385	B	2,986.000	62.9441	30	- 187,981	187,981	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 171779309 - Ciena Corp							
12/03/2021 001050986385	S	- 5,416.000	61.1013	54	330,869	282,796	48,073
Issue: 82900L102 - Simply Good Foods Company							
12/03/2021 001050986385	S	- 9,039.000	36.4212	90	329,119	175,097	154,022
Issue: 302081104 - Exlservice Holdings Inc							
12/03/2021 001050986385	B	1,259.000	131.5379	13	- 165,619	165,619	
Issue: 379577208 - Globus Med Inca							
12/03/2021 001050986385	B	2,719.000	63.2364	27	- 171,967	171,967	
Issue: M87915274 - Tower Semiconductor Ltd							
12/03/2021 001050986385	B	5,448.000	37.0170	54	- 201,723	201,723	
Issue: 48242W106 - Kbr Inc							
12/03/2021 001050986385	B	4,179.000	42.9337	42	- 179,462	179,462	
Issue: 825698103 - The Shyft Group							
12/03/2021 001050986385	S	- 8,575.000	48.1874	86	413,119	174,734	238,385
Issue: 35905A109 - Frontdoor Inc							
12/03/2021 001050986385	B	5,106.000	34.0205	51	- 173,760	173,760	
Issue: 02083X103 - Alpine Income Property Trust							
12/03/2021 001050986385	S	- 14,839.000	17.7810	148	263,703	293,654	- 29,951
Issue: 499049104 - Knight Swift Transportation							
12/03/2021 001050986385	S	- 6,231.000	57.5213	62	358,351	247,899	110,452
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
12/03/2021 001050986385	B	12,031.000	16.8283	120	- 202,582	202,582	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 10316T104 - Box Inc Class A							
12/03/2021 001050986385	B	13,293.000	25.7509	133	- 342,440	342,440	
Issue: 156727109 - Cerence Inc							
12/03/2021 001050986385	S	- 2,178.000	71.5048	22	155,715	53,790	101,925
Issue: 74874Q100 - Quinstreet Inc							
12/03/2021 001050986385	B	11,628.000	15.4129	116	- 179,337	179,337	
Issue: 282914100 - 8X8 Inc							
12/03/2021 001050986385	B	9,033.000	17.6271	90	- 159,316	159,316	
Issue: 68213N109 - Omnicell Inc							
12/03/2021 001050986385	B	923.000	172.8804	9	- 159,578	159,578	
Issue: 28618M106 - Element Solutions Inc							
12/03/2021 001050986385	S	- 6,520.000	22.6257	65	147,454	125,747	21,707
Issue: 344849104 - Foot Locker Inc							
12/03/2021 001050986385	B	5,239.000	43.9448	52	- 230,279	230,279	
Issue: 74758T303 - Qualys Inc							
12/03/2021 001050986385	B	1,319.000	126.1960	13	- 166,466	166,466	
Issue: 25278X109 - Diamondback Energy Inc							
12/03/2021 001050986385	S	- 3,707.000	105.3321	37	390,427	295,570	94,857
Issue: 78463M107 - Sps Commerce Inc							
12/03/2021 001050986385	B	1,058.000	137.8428	11	- 145,848	145,848	
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
12/03/2021 001050986385	B	10,238.000	14.9252	102	- 152,907	152,907	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00191U102 - Asgn Inc							
12/03/2021 001050986385	B	1,529.000	120.7214	15	- 184,598	184,598	
Issue: 05465C100 - Axos Financial Inc							
12/03/2021 001050986385	S	- 8,918.000	56.6144	89	504,795	178,809	325,987
Issue: G0464B107 - Argo Group Intl Hldgs Ltd							
12/03/2021 001050986385	S	- 5,735.000	54.5808	57	312,962	304,733	8,229
Issue: M25133105 - Cognyte Software Ltd Ord Shs							
12/03/2021 001050986385	B	8,643.000	19.7311	86	- 170,622	170,622	
Issue: 60510V108 - Mission Produce Inc							
12/03/2021 001050986385	B	8,639.000	17.8898	86	- 154,636	154,636	
Issue: 68280L101 - Onewater Marine Inc Cl A							
12/03/2021 001050986385	S	- 6,101.000	50.4566	61	307,773	216,412	91,361
Issue: 89055F103 - Topbuild Corp							
12/03/2021 001050986385	B	594.000	270.4657	6	- 160,663	160,663	
Issue: 293712105 - Enterprise Finl Svcs							
12/03/2021 001050986385	S	- 8,335.000	47.4487	83	395,400	412,023	- 16,624
Issue: 92343X100 - Verint Systems Inc							
12/03/2021 001050986385	B	3,919.000	47.6615	39	- 186,825	186,825	
Issue: 72346Q104 - Pinnacle Financial Partners							
12/03/2021 001050986385	B	1,853.000	94.2974	19	- 174,752	174,752	
Issue: 47768J101 - Joann Inc Com							
12/03/2021 001050986385	S	- 23,020.000	9.9459	230	228,723	320,428	- 91,705

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 69478X105 - Pacific Premier Bancorp Inc							
12/03/2021 001050986385	B	4,572.000	38.9854	46	- 178,287	178,287	
Issue: 29358P101 - Ensign Group Inc The							
12/03/2021 001050986385	B	2,321.000	75.8443	23	- 176,058	176,058	
Issue: 003881307 - Acacia Research Acacia Tec							
12/03/2021 001050986385	S	- 30,046.000	4.7554	300	142,580	189,032	- 46,452
Issue: 69343T107 - Pjt Partners Inc							
12/03/2021 001050986385	B	2,319.000	74.8889	23	- 173,691	173,691	
Issue: 45384B106 - Independent Bank Group Inc							
12/03/2021 001050986385	B	2,594.000	70.9637	26	- 184,106	184,106	
Issue: 83001A102 - Six Flags Entertainment							
12/03/2021 001050986385	S	- 6,676.000	36.6886	67	244,865	308,491	- 63,626
Issue: 015857105 - Algonquin Power Utilities							
12/03/2021 001050986385	S	- 23,198.000	13.5126	232	313,232	258,177	55,055
Issue: 09257W100 - Blackstone Mortgage Tru Cl A							
12/03/2021 001050986385	S	- 7,502.000	30.4111	75	228,068	195,386	32,682
Issue: G6564A105 - Nomad Foods Ltd							
12/03/2021 001050986385	S	- 10,918.000	24.0179	109	262,117	257,209	4,908
Issue: 26969P108 - Eagle Materials Inc							
12/03/2021 001050986385	B	1,191.000	154.9898	12	- 184,605	184,605	
Issue: 35138V102 - Fox Factory Holding Corp							
12/03/2021 001050986385	B	859.000	177.5440	9	- 152,519	152,519	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 670704105 - Nuvasive Inc							
12/03/2021 001050986385	B	3,319.000	48.2187	33	- 160,071	160,071	
Issue: 16359R103 - Chemed Corp							
12/03/2021 001050986385	B	328.000	472.6869	3	- 155,045	155,045	
Issue: 74051N102 - Premier Inc Class A							
12/03/2021 001050986385	B	9,372.000	37.4611	94	- 351,179	351,179	
Issue: 882681109 - Texas Roadhouse Inc							
12/03/2021 001050986385	B	1,918.000	82.6622	19	- 158,565	158,565	
Issue: 374689107 - Gibraltar Inds Inc							
12/03/2021 001050986385	B	2,526.000	69.2553	25	- 174,964	174,964	
Issue: 85254J102 - Stag Industrial Inc							
12/03/2021 001050986385	B	4,444.000	43.2468	44	- 192,233	192,233	
Issue: 477839104 - John Bean Technologies Corp							
12/03/2021 001050986385	B	923.000	158.0285	9	- 145,870	145,870	
Issue: 36467J108 - Gaming & Leisure Prope W I							
12/03/2021 001050986385	S	- 6,429.000	45.8306	64	294,579	251,514	43,065
Issue: 74965L101 - Rlj Lodging Trust							
12/03/2021 001050986385	S	- 20,567.000	12.4786	206	256,440	234,858	21,582
Issue: G3198U102 - Essent Group Ltd							
12/03/2021 001050986385	S	- 5,846.000	42.8169	58	250,248	214,804	35,444
Issue: 59100U108 - Pathward Financial Inc Com							
12/03/2021 001050986385	S	- 7,019.000	57.3540	70	402,495	246,162	156,333

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 447011107 - Huntsman Corp							
12/03/2021 001050986385	S	- 5,326.000	31.9629	53	170,180	150,784	19,396
Issue: 45073V108 - Itt Corp New							
12/03/2021 001050986385	B	1,785.000	95.6374	18	- 170,731	170,731	
Issue: 629209305 - Nmi Holdings Inc Class A							
12/03/2021 001050986385	S	- 6,788.000	20.0092	68	135,754	153,656	- 17,902
Issue: G0751N103 - Atlantica Sustainable Infrastructure							
12/03/2021 001050986385	S	- 14,615.000	37.0395	146	541,183	344,815	196,369
Issue: 740367404 - Preferred Bank Los Angeles							
12/03/2021 001050986385	S	- 5,998.000	66.9524	60	401,518	233,727	167,792
Issue: 989817101 - Zumiez Inc							
12/03/2021 001050986385	B	4,188.000	45.4595	42	- 190,426	190,426	
Issue: 957638109 - Western Alliance Bancorporation							
12/03/2021 001050986385	B	1,588.000	107.7637	16	- 171,145	171,145	
Issue: 82706C108 - Silicon Motion Technology Corp A D R							
12/03/2021 001050986385	S	- 5,873.000	74.9344	59	440,029	291,235	148,793
Issue: 00081T108 - Acco Brands Corp							
12/03/2021 001050986385	S	- 34,116.000	8.2970	341	282,718	233,322	49,395
Issue: 38526M106 - Grand Canyon Education Inc							
12/03/2021 001050986385	B	2,248.000	71.2363	22	- 160,162	160,162	
Issue: 56117J100 - Malibu Boats Inc A							
12/03/2021 001050986385	B	3,053.000	69.4444	31	- 212,044	212,044	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03076K108 - Ameris Bancorp							
12/03/2021 001050986385	B	3,581.000	49.0595	36	- 175,718	175,718	
Issue: 497498105 - Kirklands Inc							
12/03/2021 001050986385	S	- 5,415.000	13.7957	54	74,649	155,088	- 80,439
Issue: 87357P100 - Tactile Systems Technology Inc							
12/03/2021 001050986385	B	4,983.000	19.0411	50	- 94,932	94,932	
Issue: 044186104 - Ashland Inc							
12/03/2021 001050986385	B	3,049.000	101.8628	30	- 310,610	310,610	
Issue: 48123V102 - Ziff Davis Inc							
12/06/2021 001050986385	S	- 2,706.000	109.4885	27	296,247	127,760	168,487
Issue: 680223104 - Old Republic Intl Corp							
12/06/2021 001050986385	S	- 11,756.000	24.4391	118	287,187	220,277	66,911
Issue: 98983L108 - Zurn Elkay Water Solutions							
12/06/2021 001050986385	B	5,031.000	36.3747	50	- 183,051	183,051	
Issue: 224399105 - Crane Co							
12/06/2021 001050986385	B	3,050.000	101.1273	31	- 308,469	308,469	
Issue: 830830105 - Skyline Champion Corp							
12/06/2021 001050986385	B	2,194.000	81.0094	22	- 177,757	177,757	
Issue: 969904101 - Williams Sonoma Inc							
12/06/2021 001050986385	S	- 1,153.000	178.1100	12	205,348	147,671	57,677
Issue: 127097103 - Coterra Energy Inc							
12/06/2021 001050986385	S	- 8,407.000	19.6321	84	164,962	153,309	11,653

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 141788109 - Cargurus Inc							
12/06/2021 001050986385	B	6,218.000	37.3588	62	- 232,359	232,359	
Issue: 421946104 - Healthcare Rlty Tr							
12/06/2021 001050986385	B	5,751.000	32.2903	58	- 185,759	185,759	
Issue: 919794107 - Valley National Bancorp							
12/06/2021 001050986385	B	13,295.000	14.2158	133	- 189,132	189,132	
Issue: 892356106 - Tractor Supply Company							
12/06/2021 001050986385	S	- 736.000	227.3118	7	167,293	67,845	99,449
Issue: 20848V105 - Consensus Cloud Solutions Inc Com							
12/06/2021 001050986385	S	- 1,623.000	60.5027	16	98,179	36,836	61,343
Issue: 691497309 - Oxford Inds Inc							
12/06/2021 001050986385	B	1,790.000	102.1071	18	- 182,790	182,790	
Issue: 758750103 - Regal Beloit Corp							
12/06/2021 001050986385	B	1,059.000	161.0923	11	- 170,607	170,607	
Issue: 830879102 - Skywest Inc							
12/06/2021 001050986385	B	3,847.000	42.4032	38	- 163,164	163,164	
Issue: 885160101 - Thor Industries Inc							
12/06/2021 001050986385	S	- 2,132.000	109.7629	21	233,992	273,958	- 39,966
Issue: 253798102 - Digi International Inc							
12/06/2021 001050986385	B	7,276.000	22.7298	73	- 165,455	165,455	
Issue: 947890109 - Webster Finl Corp Com							
12/06/2021 001050986385	B	3,372.000	55.3418	34	- 186,646	186,646	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05368V106 - Avient Corporation							
12/06/2021 001050986385	S	- 6,608.000	57.1872	66	377,825	185,584	192,241
Issue: 302520101 - Fnb Corp							
12/06/2021 001050986385	B	15,141.000	12.1044	151	- 183,424	183,424	
Issue: 556269108 - Madden Steven Ltd							
12/06/2021 001050986385	B	3,774.000	47.6802	38	- 179,983	179,983	
Issue: 419596101 - Haverty Furniture Cos Inc							
12/06/2021 001050986385	S	- 5,812.000	30.6404	58	178,023	226,443	- 48,420
Issue: 827048109 - Silgan Hldgs Inc							
12/06/2021 001050986385	B	4,693.000	42.6835	47	- 200,361	200,361	
Issue: 008492100 - Agree Realty Corp							
12/06/2021 001050986385	S	- 1,479.000	70.3241	15	103,994	67,233	36,761
Issue: 577933104 - Maximus Inc							
12/06/2021 001050986385	B	2,387.000	79.6170	24	- 190,070	190,070	
Issue: 184496107 - Clean Hbrs Inc							
12/06/2021 001050986385	B	3,052.000	99.8307	31	- 304,714	304,714	
Issue: 92511U102 - Verra Mobility Corp							
12/06/2021 001050986385	S	- 17,732.000	15.2111	177	269,545	157,303	112,241
Issue: 74762E102 - Quanta Svcs Inc							
12/06/2021 001050986385	B	1,453.000	113.5254	15	- 164,967	164,967	
Issue: 349853101 - Forward Air Corp							
12/06/2021 001050986385	B	1,792.000	105.9480	18	- 189,877	189,877	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 231561101 - Curtiss Wright Corp							
12/06/2021 001050986385	B	1,387.000	133.1673	14	- 184,717	184,717	
Issue: 92932M101 - Wns Holdings Ltd A D R							
12/06/2021 001050986385	B	2,121.000	84.9609	21	- 180,223	180,223	
Issue: 44107P104 - Host Hotels Resorts Inc							
12/06/2021 001050986385	S	- 18,070.000	16.4150	181	296,437	306,541	- 10,104
Issue: 29261A100 - Encompass Health Corporation							
12/06/2021 001050986385	B	2,975.000	61.0100	30	- 181,535	181,535	
Issue: 683344105 - Onto Innovation Inc							
12/06/2021 001050986385	B	3,180.000	92.5850	32	- 294,452	294,452	
Issue: 74340E103 - Progyny Inc							
12/06/2021 001050986385	B	3,114.000	48.6301	31	- 151,465	151,465	
Issue: 457985208 - Integra Lifesciences Holdings Corp							
12/06/2021 001050986385	B	2,786.000	64.3888	28	- 179,415	179,415	
Issue: 47580P103 - Jeld Wen Holding Inc							
12/06/2021 001050986385	B	6,673.000	26.0632	67	- 173,986	173,986	
Issue: 02553E106 - American Eagle Outfitters							
12/06/2021 001050986385	B	6,741.000	27.4737	67	- 185,268	185,268	
Issue: 87166B102 - Syneos Health Inc							
12/06/2021 001050986385	S	- 3,402.000	99.0248	34	336,847	285,955	50,892
Issue: 92857F107 - Vocera Communications Inc							
12/06/2021 001050986385	B	2,975.000	57.2382	30	- 170,313	170,313	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 127190304 - Caci International Inc Cl A							
12/06/2021 001050986385	S	- 1,204.000	269.4323	12	324,383	201,819	122,564
Issue: 904214103 - Umpqua Holdings Corp							
12/06/2021 001050986385	B	7,882.000	19.9130	79	- 157,033	157,033	
Issue: G6700G107 - Nvent Electric Plc							
12/06/2021 001050986385	S	- 9,927.000	36.1636	99	358,895	235,311	123,583
Issue: 64119V303 - Netstreit Corp							
12/06/2021 001050986385	S	- 12,210.000	22.0106	122	268,626	272,819	- 4,193
Issue: 035255108 - Anika Therapeutics Inc							
12/06/2021 001050986385	B	4,758.000	39.2872	48	- 186,976	186,976	
Issue: 452521107 - Immersion Corporation							
12/06/2021 001050986385	S	- 39,623.000	5.5640	396	220,065	331,270	- 111,205
Issue: G3223R108 - Everest Re Group Ltd Com							
12/06/2021 001050986385	S	- 746.000	267.6377	7	199,649	153,818	45,831
Issue: 83418M103 - Solaris Oilfield Infrastructure Inc							
12/06/2021 001050986385	S	- 14,380.000	6.4667	144	92,847	147,896	- 55,049
Issue: 041242108 - Arko Corp							
12/06/2021 001050986385	S	- 29,567.000	9.3483	296	276,104	303,007	- 26,903
Issue: 729640102 - Plymouth Industrial Reit Inc							
12/06/2021 001050986385	S	- 13,029.000	29.6968	130	386,787	301,455	85,333
Issue: G0750C108 - Axalta Coating Systems Ltd							
12/06/2021 001050986385	B	5,684.000	31.7457	57	- 180,499	180,499	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 204166102 - Commvault Systems Inc							
12/06/2021 001050986385	B	2,974.000	63.9020	30	- 190,074	190,074	
Issue: 171779309 - Ciena Corp							
12/06/2021 001050986385	S	- 5,474.000	61.2879	55	335,434	285,824	49,609
Issue: 82900L102 - Simply Good Foods Company							
12/06/2021 001050986385	S	- 9,073.000	37.0957	91	336,477	175,755	160,721
Issue: 302081104 - Exlservice Holdings Inc							
12/06/2021 001050986385	B	1,261.000	133.8286	13	- 168,770	168,770	
Issue: 379577208 - Globus Med Inca							
12/06/2021 001050986385	B	2,711.000	66.1076	27	- 179,245	179,245	
Issue: M87915274 - Tower Semiconductor Ltd							
12/06/2021 001050986385	B	5,422.000	38.0273	54	- 206,238	206,238	
Issue: 48242W106 - Kbr Inc							
12/06/2021 001050986385	B	4,171.000	45.5285	42	- 189,941	189,941	
Issue: 825698103 - The Shyft Group							
12/06/2021 001050986385	S	- 8,620.000	48.8195	86	420,736	175,651	245,085
Issue: 35905A109 - Frontdoor Inc							
12/06/2021 001050986385	B	5,104.000	35.5338	51	- 181,416	181,416	
Issue: 02083X103 - Alpine Income Property Trust							
12/06/2021 001050986385	S	- 14,986.000	17.9940	150	269,507	296,563	- 27,056
Issue: 499049104 - Knight Swift Transportation							
12/06/2021 001050986385	S	- 6,264.000	59.8558	63	374,872	249,212	125,660

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
12/06/2021 001050986385	B	11,969.000	16.9467	120	- 202,955	202,955	
Issue: 10316T104 - Box Inc Class A							
12/06/2021 001050986385	B	13,227.000	25.6913	132	- 339,951	339,951	
Issue: 156727109 - Cerence Inc							
12/06/2021 001050986385	S	- 2,195.000	71.7865	22	157,549	54,210	103,339
Issue: 74874Q100 - Quinstreet Inc							
12/06/2021 001050986385	B	11,582.000	17.0505	116	- 197,595	197,595	
Issue: 282914100 - 8X8 Inc							
12/06/2021 001050986385	B	8,997.000	18.6945	90	- 168,284	168,284	
Issue: 68213N109 - Omnicell Inc							
12/06/2021 001050986385	B	927.000	179.8015	9	- 166,685	166,685	
Issue: 28618M106 - Element Solutions Inc							
12/06/2021 001050986385	S	- 6,594.000	23.1235	66	152,410	127,174	25,236
Issue: 344849104 - Foot Locker Inc							
12/06/2021 001050986385	B	5,231.000	44.4726	52	- 232,688	232,688	
Issue: 74758T303 - Qualys Inc							
12/06/2021 001050986385	B	1,331.000	126.8614	13	- 168,866	168,866	
Issue: 25278X109 - Diamondback Energy Inc							
12/06/2021 001050986385	S	- 3,757.000	108.1933	38	406,443	299,557	106,886
Issue: 78463M107 - Sps Commerce Inc							
12/06/2021 001050986385	B	1,062.000	140.8907	11	- 149,637	149,637	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
12/06/2021 001050986385	B	10,182.000	15.4880	102	- 157,801	157,801	
Issue: 00191U102 - Asgn Inc							
12/06/2021 001050986385	B	1,521.000	124.2164	15	- 188,948	188,948	
Issue: 05465C100 - Axos Financial Inc							
12/06/2021 001050986385	S	- 8,965.000	58.0543	90	520,364	179,751	340,613
Issue: G0464B107 - Argo Group Intl Hldgs Ltd							
12/06/2021 001050986385	S	- 5,788.000	55.2306	58	319,615	307,549	12,066
Issue: M25133105 - Cognyte Software Ltd Ord Shs							
12/06/2021 001050986385	B	8,597.000	20.3942	86	- 175,415	175,415	
Issue: 60510V108 - Mission Produce Inc							
12/06/2021 001050986385	B	8,601.000	18.2849	86	- 157,354	157,354	
Issue: 68280L101 - Onewater Marine Inc Cl A							
12/06/2021 001050986385	S	- 6,165.000	51.8757	62	319,750	218,682	101,068
Issue: 89055F103 - Topbuild Corp							
12/06/2021 001050986385	B	596.000	275.3060	6	- 164,088	164,088	
Issue: 293712105 - Enterprise Finl Svcs							
12/06/2021 001050986385	S	- 8,414.000	48.7697	84	410,262	415,928	- 5,666
Issue: 92343X100 - Verint Systems Inc							
12/06/2021 001050986385	B	3,901.000	48.0172	39	- 187,354	187,354	
Issue: 72346Q104 - Pinnacle Financial Partners							
12/06/2021 001050986385	B	1,857.000	97.1155	19	- 180,362	180,362	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 47768J101 - Joann Inc Com							
12/06/2021 001050986385	S	- 23,266.000	9.4533	233	219,707	323,852	- 104,146
Issue: 69478X105 - Pacific Premier Bancorp Inc							
12/06/2021 001050986385	B	4,578.000	40.0140	46	- 183,230	183,230	
Issue: 29358P101 - Ensign Group Inc The							
12/06/2021 001050986385	B	2,319.000	77.8199	23	- 180,488	180,488	
Issue: 003881307 - Acacia Research Acacia Tec							
12/06/2021 001050986385	S	- 30,246.000	4.6710	302	140,976	190,290	- 49,314
Issue: 69343T107 - Pjt Partners Inc							
12/06/2021 001050986385	B	2,321.000	74.2716	23	- 172,408	172,408	
Issue: 45384B106 - Independent Bank Group Inc							
12/06/2021 001050986385	B	2,576.000	73.6536	26	- 189,757	189,757	
Issue: 83001A102 - Six Flags Entertainment							
12/06/2021 001050986385	S	- 6,761.000	38.3037	68	258,902	312,418	- 53,516
Issue: 015857105 - Algonquin Power Utilities							
12/06/2021 001050986385	S	- 23,228.000	13.8262	232	320,921	258,511	62,410
Issue: 09257W100 - Blackstone Mortgage Tru Cl A							
12/06/2021 001050986385	S	- 7,515.000	30.7380	75	230,920	195,725	35,195
Issue: G6564A105 - Nomad Foods Ltd							
12/06/2021 001050986385	S	- 10,977.000	24.3575	110	267,261	258,599	8,662
Issue: 26969P108 - Eagle Materials Inc							
12/06/2021 001050986385	B	1,189.000	158.3735	12	- 188,318	188,318	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35138V102 - Fox Factory Holding Corp							
12/06/2021 001050986385	B	861.000	181.1684	9	- 155,995	155,995	
Issue: 670704105 - Nuvasive Inc							
12/06/2021 001050986385	B	3,311.000	50.8602	33	- 168,431	168,431	
Issue: 74051N102 - Premier Inc Class A							
12/06/2021 001050986385	B	9,328.000	37.9708	93	- 354,285	354,285	
Issue: 882681109 - Texas Roadhouse Inc							
12/06/2021 001050986385	B	1,922.000	86.3402	19	- 165,965	165,965	
Issue: 374689107 - Gibraltar Inds Inc							
12/06/2021 001050986385	B	2,514.000	71.6219	25	- 180,083	180,083	
Issue: 85254J102 - Stag Industrial Inc							
12/06/2021 001050986385	B	4,436.000	44.7839	44	- 198,706	198,706	
Issue: 477839104 - John Bean Technologies Corp							
12/06/2021 001050986385	B	927.000	162.1263	9	- 150,300	150,300	
Issue: 36467J108 - Gaming & Leisure Prope W I							
12/06/2021 001050986385	S	- 6,478.000	46.6858	65	302,364	253,431	48,934
Issue: 74965L101 - Rlj Lodging Trust							
12/06/2021 001050986385	S	- 20,700.000	13.2575	207	274,222	236,377	37,845
Issue: G3198U102 - Essent Group Ltd							
12/06/2021 001050986385	S	- 5,846.000	43.4839	58	254,147	214,804	39,344
Issue: 59100U108 - Pathward Financial Inc Com							
12/06/2021 001050986385	S	- 7,081.000	58.5030	71	414,187	248,337	165,850

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 447011107 - Huntsman Corp							
12/06/2021 001050986385	S	- 5,375.000	32.5974	54	175,156	152,172	22,985
Issue: 45073V108 - Itt Corp New							
12/06/2021 001050986385	B	1,795.000	99.5734	18	- 178,752	178,752	
Issue: 629209305 - Nmi Holdings Inc Class A							
12/06/2021 001050986385	S	- 6,875.000	20.4992	69	140,863	155,625	- 14,763
Issue: G0751N103 - Atlantica Sustainable Infrastructure							
12/06/2021 001050986385	S	- 14,616.000	37.9502	146	554,531	344,838	209,693
Issue: 740367404 - Preferred Bank Los Angeles							
12/06/2021 001050986385	S	- 6,038.000	67.8003	60	409,316	235,285	174,030
Issue: 989817101 - Zumiez Inc							
12/06/2021 001050986385	B	4,162.000	47.4895	42	- 197,693	197,693	
Issue: 957638109 - Western Alliance Bancorporation							
12/06/2021 001050986385	B	1,592.000	109.2587	16	- 173,956	173,956	
Issue: 82706C108 - Silicon Motion Technology Corp A D R							
12/06/2021 001050986385	S	- 5,934.000	74.7323	59	443,400	294,260	149,140
Issue: 00081T108 - Acco Brands Corp							
12/06/2021 001050986385	S	- 34,319.000	8.5347	343	292,558	234,711	57,847
Issue: 38526M106 - Grand Canyon Education Inc							
12/06/2021 001050986385	B	2,252.000	73.4381	23	- 165,405	165,405	
Issue: 56117J100 - Malibu Boats Inc A							
12/06/2021 001050986385	B	3,047.000	70.7385	30	- 215,571	215,571	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03076K108 - Ameris Bancorp							
12/06/2021 001050986385	B	3,579.000	50.4953	36	- 180,758	180,758	
Issue: 497498105 - Kirklands Inc							
12/06/2021 001050986385	S	- 5,475.000	14.7397	55	80,645	156,807	- 76,162
Issue: 87357P100 - Tactile Systems Technology Inc							
12/06/2021 001050986385	B	4,957.000	19.5967	50	- 97,190	97,190	
Issue: 044186104 - Ashland Inc							
12/06/2021 001050986385	B	3,051.000	104.2757	31	- 318,176	318,176	
Issue: G4388N106 - Helen Of Troy Corp Ltd							
12/07/2021 001050986385	S	- 800.000	252.2838	8	201,818	164,676	37,142
Issue: 58844R108 - Merchants Bancorp In							
12/07/2021 001050986385	S	- 10,711.000	45.2649	107	484,723	211,301	273,422
Issue: 22002T108 - Corporate Office Pptys Tr							
12/07/2021 001050986385	B	13,470.000	27.5179	135	- 370,801	370,801	
Issue: 29977A105 - Evercore Inc							
12/07/2021 001050986385	B	940.000	138.8850	9	- 130,561	130,561	
Issue: 527064109 - Leslies Inc Com							
12/07/2021 001050986385	B	6,910.000	22.0963	69	- 152,755	152,755	
Issue: 81617J301 - Select Energy Services Inc A							
12/07/2021 001050986385	S	- 21,992.000	6.0895	220	133,700	145,899	- 12,200
Issue: 09073M104 - Bio Techne Corp							
12/07/2021 001050986385	B	330.000	478.5683	3	- 157,931	157,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 16359R103 - Chemed Corp							
12/07/2021 001050986385	B	320.000	493.7970	3	- 158,018	158,018	
Issue: 947890109 - Webster Finl Corp Com							
12/20/2021 001050986385	B	590.000	51.1395	18	- 30,190	30,190	
Issue: 72346Q104 - Pinnacle Financial Partners							
12/20/2021 001050986385	B	340.000	89.8320	10	- 30,553	30,553	
Issue: 904214103 - Umpqua Holdings Corp							
12/21/2021 001050986385	S	- 3,826.000	18.3008	115	69,904	75,041	- 5,138
Issue: 556269108 - Madden Steven Ltd							
12/23/2021 001050986385	B	1,040.000	44.5483	31	- 46,361	46,361	
Issue: 02553E106 - American Eagle Outfitters							
12/23/2021 001050986385	S	- 1,890.000	23.2482	57	43,882	49,597	- 5,714
Issue: 35905A109 - Frontdoor Inc							
12/23/2021 001050986385	B	1,220.000	35.6291	37	- 43,504	43,504	
Issue: 60510V108 - Mission Produce Inc							
12/23/2021 001050986385	S	- 631.000	15.7165	19	9,898	11,419	- 1,521
Issue: 60510V108 - Mission Produce Inc							
12/23/2021 001050986385	S	- 617.000	15.8030	19	9,732	11,166	- 1,434
Issue: 92343X100 - Verint Systems Inc							
12/23/2021 001050986385	S	- 970.000	50.8929	29	49,337	46,413	2,923
Issue: 989817101 - Zumiez Inc							
12/23/2021 001050986385	B	408.000	46.2564	12	- 18,885	18,885	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 60510V108 - Mission Produce Inc							
12/27/2021 001050986385	S	- 672.000	16.0006	20	10,732	12,161	- 1,429
Issue: 60510V108 - Mission Produce Inc							
12/27/2021 001050986385	S	- 229.000	15.8664	7	3,627	4,144	- 518
Issue: 989817101 - Zumiez Inc							
12/27/2021 001050986385	B	472.000	47.5236	14	- 22,445	22,445	
Issue: 60510V108 - Mission Produce Inc							
12/28/2021 001050986385	S	- 217.000	15.8448	7	3,432	3,927	- 495
Issue: 60510V108 - Mission Produce Inc							
12/28/2021 001050986385	S	- 4,689.000	15.9170	141	74,494	84,856	- 10,363
Issue: 60510V108 - Mission Produce Inc							
12/29/2021 001050986385	S	- 1,074.000	16.0065	32	17,159	19,436	- 2,277
Issue: 49926T104 - Knowbe4 Inc Cl A							
01/10/2022 001050986385	B	2,950.000	21.4746	89	- 63,439	63,439	
Issue: 49926T104 - Knowbe4 Inc Cl A							
01/19/2022 001050986385	B	845.000	22.0904	25	- 18,692	18,692	
Issue: 89055F103 - Topbuild Corp							
01/19/2022 001050986385	B	141.000	235.0383	5	- 33,145	33,145	
Issue: 45384B106 - Independent Bank Group Inc							
01/19/2022 001050986385	S	- 220.000	77.5059	7	17,045	15,899	1,146
Issue: 374689107 - Gibraltar Inds Inc							
01/19/2022 001050986385	B	363.000	59.4813	11	- 21,603	21,603	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89055F103 - Topbuild Corp							
01/20/2022 001050986385	B	119.000	234.2924	5	- 27,886	27,886	
Issue: 29977A105 - Evercore Inc							
01/24/2022 001050986385	B	286.000	116.5503	9	- 33,342	33,342	
Issue: 09073M104 - Bio Techne Corp							
01/24/2022 001050986385	B	160.000	369.9283	5	- 59,194	59,194	
Issue: 827048109 - Silgan Hldgs Inc							
01/25/2022 001050986385	B	350.000	41.6669	11	- 14,594	14,594	
Issue: 48123V102 - Ziff Davis Inc							
02/09/2022 001050986385	S	- 1,470.000	103.0347	44	151,416	80,853	70,563
Issue: 577933104 - Maximus Inc							
02/10/2022 001050986385	B	730.000	75.1053	22	- 54,849	54,849	
Issue: 204166102 - Commvault Systems Inc							
02/10/2022 001050986385	B	450.000	67.5686	14	- 30,419	30,419	
Issue: 29358P101 - Ensign Group Inc The							
02/10/2022 001050986385	B	400.000	79.1248	12	- 31,662	31,662	
Issue: 695263103 - Pacwest Bancorp							
02/10/2022 001050986385	B	600.000	50.9815	18	- 30,607	30,607	
Issue: 044186104 - Ashland Inc							
02/10/2022 001050986385	B	310.000	96.7001	9	- 29,986	29,986	
Issue: 141788109 - Cargurus Inc							
02/15/2022 001050986385	S	- 2,510.000	35.9449	75	90,146	87,435	2,711

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 36179VL24 - G N M A I I #Ma6645 2.500% 5/20/50							
02/18/2022 001050986381	B	113,315.670	.9898		- 112,165	112,165	
Issue: 36179VDB3 - G N M A I I #Ma6398 2.500% 1/20/50							
02/18/2022 001050986381	B	47,317.730	.9898		- 46,837	46,837	
Issue: 92932M101 - Wns Holdings Ltd A D R							
02/24/2022 001050986385	B	340.000	82.7421	10	- 28,143	28,143	
Issue: 457985208 - Integra Lifesciences Holdings Corp							
02/24/2022 001050986385	S	- 860.000	65.7466	26	56,516	54,708	1,808
Issue: 35905A109 - Frontdoor Inc							
02/24/2022 001050986385	B	870.000	32.8761	26	- 28,628	28,628	
Issue: 989817101 - Zumiez Inc							
02/24/2022 001050986385	B	670.000	43.0032	20	- 28,832	28,832	
Issue: 38526M106 - Grand Canyon Education Inc							
02/24/2022 001050986385	S	- 400.000	85.5201	12	34,196	29,836	4,360
Issue: 556269108 - Madden Steven Ltd							
03/02/2022 001050986385	B	710.000	42.7155	21	- 30,349	30,349	
Issue: 231561101 - Curtiss Wright Corp							
03/02/2022 001050986385	S	- 470.000	154.8192	14	72,751	61,868	10,882
Issue: 527064109 - Leslies Inc Com							
03/02/2022 001050986385	B	1,390.000	21.4552	42	- 29,864	29,864	
Issue: 35138V102 - Fox Factory Holding Corp							
03/02/2022 001050986385	B	260.000	114.3305	8	- 29,734	29,734	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 044186104 - Ashland Inc							
03/02/2022 001050986385	B	330.000	91.1776	10	- 30,099	30,099	
Issue: 35905A109 - Frontdoor Inc							
03/03/2022 001050986385	S	- 261.000	30.0502	8	7,835	9,023	- 1,188
Issue: 830830105 - Skyline Champion Corp							
04/06/2022 001050986385	B	540.000	50.9009	16	- 27,503	27,503	
Issue: 758750103 - Regal Beloit Corp							
04/06/2022 001050986385	B	200.000	139.1067	6	- 27,827	27,827	
Issue: 007973100 - Advanced Energy Inds Com							
04/06/2022 001050986385	B	350.000	80.6941	11	- 28,253	28,253	
Issue: 16359R103 - Chemed Corp							
04/06/2022 001050986385	B	50.000	514.4728	5	- 25,729	25,729	
Issue: 10316T104 - Box Inc Class A							
04/18/2022 001050986385	S	- 1,153.000	31.4594	35	36,238	29,679	6,559
Issue: 683344105 - Onto Innovation Inc							
04/19/2022 001050986385	B	410.000	72.0544	12	- 29,555	29,555	
Issue: 89055F103 - Topbuild Corp							
04/19/2022 001050986385	B	100.000	179.3032	5	- 17,935	17,935	
Issue: 35138V102 - Fox Factory Holding Corp							
04/19/2022 001050986385	B	410.000	93.4830	12	- 38,340	38,340	
Issue: 695263103 - Pacwest Bancorp							
04/20/2022 001050986385	S	- 420.000	38.6898	13	16,237	20,460	- 4,223

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 695263103 - Pacwest Bancorp							
04/20/2022 001050986385	S	- 1,373.000	38.7426	41	53,152	66,884	- 13,732
Issue: 695263103 - Pacwest Bancorp							
05/03/2022 001050986385	B	1,070.000	33.7046	32	- 36,096	36,096	
Issue: 827048109 - Silgan Hldgs Inc							
05/04/2022 001050986385	B	1,230.000	45.8466	37	- 56,428	56,428	
Issue: 50187A107 - Lhc Group Inc							
05/04/2022 001050986385	S	- 330.000	166.3340	10	54,880	43,142	11,738
Issue: 947890109 - Webster Finl Corp Com							
05/06/2022 001050986385	B	450.000	48.0911	14	- 21,655	21,655	
Issue: 827048109 - Silgan Hldgs Inc							
05/06/2022 001050986385	B	540.000	45.0958	16	- 24,368	24,368	
Issue: 89055F103 - Topbuild Corp							
05/06/2022 001050986385	S	- 340.000	195.2702	10	66,381	82,464	- 16,083
Issue: 56117J100 - Malibu Boats Inc A							
05/06/2022 001050986385	B	420.000	51.5949	13	- 21,682	21,682	
Issue: 184496107 - Clean Hbrs Inc							
05/10/2022 001050986385	B	290.000	90.8767	9	- 26,363	26,363	
Issue: 48242W106 - Kbr Inc							
05/10/2022 001050986385	B	1,160.000	45.5649	35	- 52,890	52,890	
Issue: 87357P100 - Tactile Systems Technology Inc							
05/17/2022 001050986385	S	- 1,502.000	11.1745	45	16,739	28,721	- 11,982

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87357P100 - Tactile Systems Technology Inc							
05/18/2022 001050986385	S	- 1,014.000	10.4965	30	10,613	19,389	- 8,776
Issue: 87357P100 - Tactile Systems Technology Inc							
05/19/2022 001050986385	S	- 916.000	9.9727	27	9,107	17,515	- 8,408
Issue: 87357P100 - Tactile Systems Technology Inc							
05/20/2022 001050986385	S	- 965.000	9.6588	29	9,292	18,452	- 9,161
Issue: 87357P100 - Tactile Systems Technology Inc							
05/23/2022 001050986385	S	- 1,448.000	9.5698	43	13,813	27,688	- 13,875
Issue: 87357P100 - Tactile Systems Technology Inc							
05/24/2022 001050986385	S	- 1,206.000	8.9918	36	10,808	23,061	- 12,253
Issue: 87357P100 - Tactile Systems Technology Inc							
05/25/2022 001050986385	S	- 1,689.000	8.9210	51	15,017	32,296	- 17,280
Issue: 87357P100 - Tactile Systems Technology Inc							
05/26/2022 001050986385	S	- 1,930.000	9.0562	58	17,420	36,905	- 19,484
Issue: 98983L108 - Zurn Elkay Water Solutions							
06/09/2022 001050986385	S	- 1,820.000	29.6803	55	53,962	62,251	- 8,288
Issue: 296315104 - E S C O Technologies Inc							
06/09/2022 001050986385	B	174.000	67.3249	5	- 11,720	11,720	
Issue: 670704105 - Nuvasive Inc							
06/09/2022 001050986385	B	1,510.000	52.8126	45	- 79,792	79,792	
Issue: 296315104 - E S C O Technologies Inc							
06/10/2022 001050986385	B	1,063.000	66.5957	32	- 70,823	70,823	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 457985208 - Integra Lifesciences Holdings Corp							
06/21/2022 001050986385	B	450.000	55.3271	14	- 24,911	24,911	
Issue: 379577208 - Globus Med Inca							
06/21/2022 001050986385	B	450.000	54.5394	14	- 24,556	24,556	
Issue: 01988P108 - Allscripts Healthcare Solutions Inc							
06/21/2022 001050986385	B	2,450.000	15.2618	74	- 37,465	37,465	
Issue: 68213N109 - Omnicell Inc							
06/21/2022 001050986385	B	220.000	111.1621	7	- 24,462	24,462	
Issue: 74051N102 - Premier Inc Class A							
06/21/2022 001050986385	S	- 1,410.000	34.9197	42	49,193	53,229	- 4,036
Issue: 74051N102 - Premier Inc Class A							
06/21/2022 001050986385	S	- 1,420.000	35.1824	43	49,915	53,607	- 3,692
Total For Pershing LLC				**19,549**	**61,030,815**	**54,853,653**	**6,177,157**
GRAND TOTAL				**19,549**	**146,639,419**	**141,040,561**	**5,598,852**

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

Issue: 31846V567 - First Am Govt Ob Fd Cl Z							
07/01/2021 001050986385	B	2,634.240	1.0000		- 2,634	2,634	
07/02/2021 001050986380	B	16.880	1.0000		- 17	17	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/02/2021 001050986382	B	903.440	1.0000		- 903	903	
07/02/2021 001050986383	B	7.090	1.0000		- 7	7	
07/02/2021 001050986384	B	9,379.180	1.0000		- 9,379	9,379	
07/02/2021 001050986385	B	16.750	1.0000		- 17	17	
07/02/2021 001050986390	B	.280	1.0000				
07/02/2021 001050986391	B	.220	1.0000				
07/02/2021 001050986401	B	.140	1.0000				
07/02/2021 001050986402	B	.010	1.0000				
07/06/2021 001050986381	B	272.610	1.0000		- 273	273	
07/06/2021 001050986383	B	500.000	1.0000		- 500	500	
07/08/2021 001050986380	B	3,701.250	1.0000		- 3,701	3,701	
07/08/2021 001050986381	B	846,454.060	1.0000		- 846,454	846,454	
07/08/2021 001050986381	B	647.760	1.0000		- 648	648	
07/08/2021 001050986384	B	6,636.000	1.0000		- 6,636	6,636	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/08/2021 001050986384	B	23,242.190	1.0000		- 23,242	23,242	
07/08/2021 001050986385	B	2,801.390	1.0000		- 2,801	2,801	
07/09/2021 001050986381	B	891.400	1.0000		- 891	891	
07/09/2021 001050986382	B	125,144.190	1.0000		- 125,144	125,144	
07/09/2021 001050986384	B	8,096.040	1.0000		- 8,096	8,096	
07/12/2021 001050986380	B	21,850.610	1.0000		- 21,851	21,851	
07/12/2021 001050986381	B	591.250	1.0000		- 591	591	
07/12/2021 001050986385	B	251,190.150	1.0000		- 251,190	251,190	
07/13/2021 001050986380	B	74,343.310	1.0000		- 74,343	74,343	
07/13/2021 001050986381	B	371,487.550	1.0000		- 371,488	371,488	
07/14/2021 001050986380	B	2,437.310	1.0000		- 2,437	2,437	
07/14/2021 001050986381	B	196,151.560	1.0000		- 196,152	196,152	
07/15/2021 001050986380	B	107,747.580	1.0000		- 107,748	107,748	
07/15/2021 001050986381	B	2,477.330	1.0000		- 2,477	2,477	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/15/2021 001050986381	B	16,655.710	1.0000		- 16,656	16,656	
07/15/2021 001050986383	B	2,508.000	1.0000		- 2,508	2,508	
07/15/2021 001050986384	B	20,117.350	1.0000		- 20,117	20,117	
07/15/2021 001050986385	B	6,732.240	1.0000		- 6,732	6,732	
07/16/2021 001050986381	B	2,730.820	1.0000		- 2,731	2,731	
07/16/2021 001050986384	B	14,503.800	1.0000		- 14,504	14,504	
07/19/2021 001050986381	B	677.840	1.0000		- 678	678	
07/20/2021 001050986381	B	19,572.840	1.0000		- 19,573	19,573	
07/22/2021 001050986381	B	322,907.620	1.0000		- 322,908	322,908	
07/22/2021 001050986383	B	510.000	1.0000		- 510	510	
07/23/2021 001050986381	B	111,099.030	1.0000		- 111,099	111,099	
07/23/2021 001050986383	B	360.000	1.0000		- 360	360	
07/23/2021 001050986385	B	68,959.020	1.0000		- 68,959	68,959	
07/26/2021 001050986380	B	26,667.030	1.0000		- 26,667	26,667	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/26/2021 001050986381	B	52,557.070	1.0000		- 52,557	52,557	
07/26/2021 001050986381	B	17,465.460	1.0000		- 17,465	17,465	
07/26/2021 001050986383	B	1,792.000	1.0000		- 1,792	1,792	
07/28/2021 001050986380	B	99,555.510	1.0000		- 99,556	99,556	
07/28/2021 001050986381	B	428,334.120	1.0000		- 428,334	428,334	
07/28/2021 001050986384	B	2,669.000	1.0000		- 2,669	2,669	
07/29/2021 001050986380	B	56,726.530	1.0000		- 56,727	56,727	
07/29/2021 001050986382	B	78,105.000	1.0000		- 78,105	78,105	
07/29/2021 001050986383	B	1,360.000	1.0000		- 1,360	1,360	
07/30/2021 001050986380	B	7,090.590	1.0000		- 7,091	7,091	
07/30/2021 001050986383	B	2,591.000	1.0000		- 2,591	2,591	
07/30/2021 001050986384	B	283,198.970	1.0000		- 283,199	283,199	
08/02/2021 001050986382	B	227,664.310	1.0000		- 227,664	227,664	
08/02/2021 001050986383	B	561.250	1.0000		- 561	561	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/02/2021 001050986384	B	30,911.520	1.0000		- 30,912	30,912	
08/03/2021 001050986380	B	20.320	1.0000		- 20	20	
08/03/2021 001050986381	B	35.180	1.0000		- 35	35	
08/03/2021 001050986382	B	916.500	1.0000		- 917	917	
08/03/2021 001050986383	B	7.580	1.0000		- 8	8	
08/03/2021 001050986384	B	37.380	1.0000		- 37	37	
08/03/2021 001050986385	B	14.320	1.0000		- 14	14	
08/03/2021 001050986390	B	.380	1.0000				
08/03/2021 001050986391	B	.130	1.0000				
08/03/2021 001050986401	B	.040	1.0000				
08/03/2021 001050986402	B	.010	1.0000				
08/04/2021 001050986381	B	1,286.250	1.0000		- 1,286	1,286	
08/05/2021 001050986381	B	.030	1.0000				
08/06/2021 001050986380	B	6,924.710	1.0000		- 6,925	6,925	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/06/2021 001050986381	B	647.760	1.0000		- 648	648	
08/06/2021 001050986385	B	3,470.430	1.0000		- 3,470	3,470	
08/09/2021 001050986381	B	326,929.260	1.0000		- 326,929	326,929	
08/10/2021 001050986380	B	16,733.840	1.0000		- 16,734	16,734	
08/10/2021 001050986381	B	1,871.250	1.0000		- 1,871	1,871	
08/10/2021 001050986384	B	3,179.850	1.0000		- 3,180	3,180	
08/11/2021 001050986380	B	56.250	1.0000		- 56	56	
08/11/2021 001050986381	B	27,821.910	1.0000		- 27,822	27,822	
08/11/2021 001050986381	B	826.730	1.0000		- 827	827	
08/12/2021 001050986381	B	87.150	1.0000		- 87	87	
08/12/2021 001050986381	B	808.000	1.0000		- 808	808	
08/12/2021 001050986384	B	2,174.480	1.0000		- 2,174	2,174	
08/13/2021 001050986380	B	4,139.520	1.0000		- 4,140	4,140	
08/13/2021 001050986381	B	56,580.020	1.0000		- 56,580	56,580	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/13/2021 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
08/13/2021 001050986384	B	28,842.970	1.0000		- 28,843	28,843	
08/13/2021 001050986385	B	1,741.210	1.0000		- 1,741	1,741	
08/13/2021 001050986403	B	150,129.000	1.0000		- 150,129	150,129	
08/16/2021 001050986381	B	168,220.500	1.0000		- 168,221	168,221	
08/16/2021 001050986382	B	60,562.000	1.0000		- 60,562	60,562	
08/16/2021 001050986384	B	15,462.200	1.0000		- 15,462	15,462	
08/16/2021 001050986385	B	3,218.760	1.0000		- 3,219	3,219	
08/17/2021 001050986381	B	3,132.730	1.0000		- 3,133	3,133	
08/18/2021 001050986380	B	23,227.500	1.0000		- 23,228	23,228	
08/18/2021 001050986381	B	142.170	1.0000		- 142	142	
08/19/2021 001050986380	B	12,266.960	1.0000		- 12,267	12,267	
08/19/2021 001050986381	B	1,173,199.610	1.0000		- 1,173,200	1,173,200	
08/19/2021 001050986381	B	579.500	1.0000		- 580	580	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/19/2021 001050986384	B	5,183.580	1.0000		- 5,184	5,184	
08/19/2021 001050986385	B	2,166.750	1.0000		- 2,167	2,167	
08/19/2021 001050986385	B	4,102.930	1.0000		- 4,103	4,103	
08/20/2021 001050986380	B	12,010.370	1.0000		- 12,010	12,010	
08/20/2021 001050986381	B	45,141.010	1.0000		- 45,141	45,141	
08/20/2021 001050986384	B	6,650.050	1.0000		- 6,650	6,650	
08/23/2021 001050986383	B	2,365.000	1.0000		- 2,365	2,365	
08/24/2021 001050986380	B	102,851.690	1.0000		- 102,852	102,852	
08/24/2021 001050986384	B	36,925.190	1.0000		- 36,925	36,925	
08/25/2021 001050986380	B	88,861.860	1.0000		- 88,862	88,862	
08/25/2021 001050986381	B	140,434.060	1.0000		- 140,434	140,434	
08/25/2021 001050986381	B	5,548.210	1.0000		- 5,548	5,548	
08/26/2021 001050986380	B	54,064.730	1.0000		- 54,065	54,065	
08/26/2021 001050986383	B	600.000	1.0000		- 600	600	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/26/2021 001050986385	B	1,284.130	1.0000		- 1,284	1,284	
08/27/2021 001050986380	B	4,968.720	1.0000		- 4,969	4,969	
08/27/2021 001050986381	B	100,602.180	1.0000		- 100,602	100,602	
08/27/2021 001050986383	B	1,856.250	1.0000		- 1,856	1,856	
08/27/2021 001050986384	B	2,060.520	1.0000		- 2,061	2,061	
08/27/2021 001050986384	B	3,652.740	1.0000		- 3,653	3,653	
08/27/2021 001050986385	B	230,880.570	1.0000		- 230,881	230,881	
08/30/2021 001050986380	B	19,979.690	1.0000		- 19,980	19,980	
08/30/2021 001050986381	B	138,212.150	1.0000		- 138,212	138,212	
08/30/2021 001050986381	B	2,964.730	1.0000		- 2,965	2,965	
08/30/2021 001050986383	B	297,000.000	1.0000		- 297,000	297,000	
08/30/2021 001050986384	B	5,754.580	1.0000		- 5,755	5,755	
08/31/2021 001050986382	B	150,083.190	1.0000		- 150,083	150,083	
09/01/2021 001050986380	B	64,300.420	1.0000		- 64,300	64,300	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/01/2021 001050986383	B	686,400.000	1.0000		- 686,400	686,400	
09/01/2021 001050986384	B	18,916.580	1.0000		- 18,917	18,917	
09/02/2021 001050986380	B	5,083.650	1.0000		- 5,084	5,084	
09/02/2021 001050986382	B	913.810	1.0000		- 914	914	
09/02/2021 001050986383	B	8.070	1.0000		- 8	8	
09/02/2021 001050986384	B	38.390	1.0000		- 38	38	
09/02/2021 001050986385	B	7.300	1.0000		- 7	7	
09/02/2021 001050986402	B	.010	1.0000				
09/02/2021 001050986403	B	1.480	1.0000		- 1	1	
09/03/2021 001050986383	B	866.000	1.0000		- 866	866	
09/03/2021 001050986384	B	3,672.000	1.0000		- 3,672	3,672	
09/07/2021 001050986380	B	4,238.940	1.0000		- 4,239	4,239	
09/08/2021 001050986381	B	755.310	1.0000		- 755	755	
09/08/2021 001050986383	B	532.000	1.0000		- 532	532	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/08/2021 001050986384	B	8,525.440	1.0000		- 8,525	8,525	
09/08/2021 001050986385	B	4,384.820	1.0000		- 4,385	4,385	
09/09/2021 001050986380	B	9,378.320	1.0000		- 9,378	9,378	
09/09/2021 001050986381	B	100,980.980	1.0000		- 100,981	100,981	
09/09/2021 001050986381	B	2,665.990	1.0000		- 2,666	2,666	
09/09/2021 001050986383	B	1,705.000	1.0000		- 1,705	1,705	
09/10/2021 001050986380	B	10,202.640	1.0000		- 10,203	10,203	
09/10/2021 001050986381	B	611.650	1.0000		- 612	612	
09/10/2021 001050986383	B	3,755.000	1.0000		- 3,755	3,755	
09/10/2021 001050986384	B	21,141.540	1.0000		- 21,142	21,142	
09/10/2021 001050986385	B	2,104.560	1.0000		- 2,105	2,105	
09/13/2021 001050986380	B	1,731.350	1.0000		- 1,731	1,731	
09/13/2021 001050986381	B	1,350.730	1.0000		- 1,351	1,351	
09/14/2021 001050986380	B	29,151.560	1.0000		- 29,152	29,152	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/14/2021 001050986381	B	.240	1.0000				
09/14/2021 001050986385	B	1,741.210	1.0000		- 1,741	1,741	
09/15/2021 001050986381	B	396,630.870	1.0000		- 396,631	396,631	
09/15/2021 001050986381	B	25,429.980	1.0000		- 25,430	25,430	
09/15/2021 001050986383	B	1,275.000	1.0000		- 1,275	1,275	
09/15/2021 001050986385	B	28,242.110	1.0000		- 28,242	28,242	
09/15/2021 001050986385	B	5,881.630	1.0000		- 5,882	5,882	
09/16/2021 001050986381	B	1,381,145.950	1.0000		- 1,381,146	1,381,146	
09/16/2021 001050986381	B	451.160	1.0000		- 451	451	
09/17/2021 001050986381	B	4,026.000	1.0000		- 4,026	4,026	
09/17/2021 001050986383	B	1,980.000	1.0000		- 1,980	1,980	
09/17/2021 001050986385	B	249,241.200	1.0000		- 249,241	249,241	
09/20/2021 001050986381	B	27,189.940	1.0000		- 27,190	27,190	
09/20/2021 001050986381	B	11,730.350	1.0000		- 11,730	11,730	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/20/2021 001050986384	B	10,295.880	1.0000		- 10,296	10,296	
09/20/2021 001050986385	B	32,874.990	1.0000		- 32,875	32,875	
09/21/2021 001050986380	B	8,361.360	1.0000		- 8,361	8,361	
09/21/2021 001050986384	B	4,538.500	1.0000		- 4,539	4,539	
09/22/2021 001050986380	B	1,293.530	1.0000		- 1,294	1,294	
09/23/2021 001050986380	B	10,738.560	1.0000		- 10,739	10,739	
09/23/2021 001050986383	B	4,104.000	1.0000		- 4,104	4,104	
09/23/2021 001050986384	B	6,882.280	1.0000		- 6,882	6,882	
09/23/2021 001050986384	B	85,005.430	1.0000		- 85,005	85,005	
09/23/2021 001050986385	B	793,386.570	1.0000		- 793,387	793,387	
09/23/2021 001050986385	B	46.610	1.0000		- 47	47	
09/24/2021 001050986380	B	2,003.430	1.0000		- 2,003	2,003	
09/24/2021 001050986381	B	6,600.000	1.0000		- 6,600	6,600	
09/24/2021 001050986383	B	2,155.000	1.0000		- 2,155	2,155	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/24/2021 001050986384	B	11,419.380	1.0000		- 11,419	11,419	
09/24/2021 001050986384	B	3,165.900	1.0000		- 3,166	3,166	
09/24/2021 001050986385	B	16,285.380	1.0000		- 16,285	16,285	
09/27/2021 001050986381	B	144,391.000	1.0000		- 144,391	144,391	
09/27/2021 001050986381	B	78,350.330	1.0000		- 78,350	78,350	
09/27/2021 001050986385	B	687.480	1.0000		- 687	687	
09/27/2021 001050986386	B	.600	1.0000		- 1	1	
09/28/2021 001050986383	B	900.000	1.0000		- 900	900	
09/29/2021 001050986382	B	43,811.000	1.0000		- 43,811	43,811	
09/30/2021 001050986380	B	14,148.140	1.0000		- 14,148	14,148	
09/30/2021 001050986381	B	1,516.850	1.0000		- 1,517	1,517	
09/30/2021 001050986383	B	2,996.250	1.0000		- 2,996	2,996	
09/30/2021 001050986384	B	15,821.990	1.0000		- 15,822	15,822	
09/30/2021 001050986385	B	11,985.870	1.0000		- 11,986	11,986	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2021 001050986380	B	190,505.810	1.0000		- 190,506	190,506	
10/01/2021 001050986384	B	5,967.120	1.0000		- 5,967	5,967	
10/01/2021 001050986384	B	135.210	1.0000		- 135	135	
10/01/2021 001050986385	B	2,634.240	1.0000		- 2,634	2,634	
10/04/2021 001050986381	B	10.340	1.0000		- 10	10	
10/04/2021 001050986382	B	489,376.380	1.0000		- 489,376	489,376	
10/04/2021 001050986383	B	23.870	1.0000		- 24	24	
10/04/2021 001050986384	B	35.420	1.0000		- 35	35	
10/04/2021 001050986385	B	13.490	1.0000		- 13	13	
10/04/2021 001050986402	B	.010	1.0000				
10/05/2021 001050986383	B	500.000	1.0000		- 500	500	
10/05/2021 001050986384	B	10,017.280	1.0000		- 10,017	10,017	
10/06/2021 001050986385	B	35,113.500	1.0000		- 35,114	35,114	
10/07/2021 001050986380	B	5,250.130	1.0000		- 5,250	5,250	

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 001050986381	B	70,192.450	1.0000		- 70,192	70,192	
10/07/2021 001050986381	B	647.760	1.0000		- 648	648	
10/07/2021 001050986383	B	2,040.000	1.0000		- 2,040	2,040	
10/07/2021 001050986385	B	2,801.390	1.0000		- 2,801	2,801	
10/08/2021 001050986381	B	144,586.540	1.0000		- 144,587	144,587	
10/08/2021 001050986384	B	80,018.480	1.0000		- 80,018	80,018	
10/12/2021 001050986381	B	1,729.670	1.0000		- 1,730	1,730	
10/12/2021 001050986381	B	917.730	1.0000		- 918	918	
10/12/2021 001050986384	B	8,472.600	1.0000		- 8,473	8,473	
10/12/2021 001050986384	B	14,167.620	1.0000		- 14,168	14,168	
10/13/2021 001050986380	B	2,483.850	1.0000		- 2,484	2,484	
10/13/2021 001050986381	B	1,077.000	1.0000		- 1,077	1,077	
10/14/2021 001050986380	B	1,298.770	1.0000		- 1,299	1,299	
10/14/2021 001050986384	B	3,508.720	1.0000		- 3,509	3,509	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/14/2021 001050986385	B	1,741.210	1.0000		- 1,741	1,741	
10/15/2021 001050986380	B	3,976.960	1.0000		- 3,977	3,977	
10/15/2021 001050986381	B	294,339.970	1.0000		- 294,340	294,340	
10/15/2021 001050986381	B	63,051.510	1.0000		- 63,052	63,052	
10/15/2021 001050986383	B	3,348.000	1.0000		- 3,348	3,348	
10/15/2021 001050986384	B	17,720.680	1.0000		- 17,721	17,721	
10/15/2021 001050986385	B	9,723.210	1.0000		- 9,723	9,723	
10/15/2021 001050986385	B	6,732.240	1.0000		- 6,732	6,732	
10/18/2021 001050986380	B	417.690	1.0000		- 418	418	
10/18/2021 001050986381	B	129,926.840	1.0000		- 129,927	129,927	
10/18/2021 001050986381	B	62,634.630	1.0000		- 62,635	62,635	
10/18/2021 001050989071	B	177,123.000	1.0000		- 177,123	177,123	
10/19/2021 001050986381	B	851.430	1.0000		- 851	851	
10/19/2021 001050986382	B	177,123.000	1.0000		- 177,123	177,123	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/20/2021 001050986381	B	18,778.620	1.0000		- 18,779	18,779	
10/20/2021 001050986381	B	16,002.720	1.0000		- 16,003	16,003	
10/21/2021 001050986381	B	60,202.190	1.0000		- 60,202	60,202	
10/21/2021 001050986385	B	4,573.680	1.0000		- 4,574	4,574	
10/22/2021 001050986381	B	8,039.040	1.0000		- 8,039	8,039	
10/22/2021 001050986383	B	1,692.000	1.0000		- 1,692	1,692	
10/22/2021 001050986385	B	8,368.000	1.0000		- 8,368	8,368	
10/25/2021 001050986381	B	399,461.680	1.0000		- 399,462	399,462	
10/25/2021 001050986381	B	20,124.940	1.0000		- 20,125	20,125	
10/25/2021 001050986383	B	1,820.000	1.0000		- 1,820	1,820	
10/27/2021 001050986381	B	322,311.770	1.0000		- 322,312	322,312	
10/27/2021 001050986384	B	2,669.000	1.0000		- 2,669	2,669	
10/28/2021 001050986382	B	86,910.000	1.0000		- 86,910	86,910	
10/28/2021 001050986383	B	1,360.000	1.0000		- 1,360	1,360	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/28/2021 001050986390	B	86,910.000	1.0000		- 86,910	86,910	
10/29/2021 001050986380	B	3,590.040	1.0000		- 3,590	3,590	
10/29/2021 001050986381	B	101,431.770	1.0000		- 101,432	101,432	
10/29/2021 001050986383	B	2,591.000	1.0000		- 2,591	2,591	
10/29/2021 001050986384	B	2,060.520	1.0000		- 2,061	2,061	
10/29/2021 001050986385	B	5,431.650	1.0000		- 5,432	5,432	
11/01/2021 001050986380	B	200,443.700	1.0000		- 200,444	200,444	
11/01/2021 001050986381	B	1,437.500	1.0000		- 1,438	1,438	
11/01/2021 001050986383	B	561.250	1.0000		- 561	561	
11/01/2021 001050986384	B	32,253.910	1.0000		- 32,254	32,254	
11/02/2021 001050986380	B	18.730	1.0000		- 19	19	
11/02/2021 001050986381	B	13.480	1.0000		- 13	13	
11/02/2021 001050986382	B	885.500	1.0000		- 886	886	
11/02/2021 001050986382	B	494,475.000	1.0000		- 494,475	494,475	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2021 001050986383	B	24.950	1.0000		- 25	25	
11/02/2021 001050986384	B	36.060	1.0000		- 36	36	
11/02/2021 001050986385	B	13.630	1.0000		- 14	14	
11/02/2021 001050986400	B	162,549.000	1.0000		- 162,549	162,549	
11/02/2021 001050986402	B	.010	1.0000				
11/02/2021 001050989071	B	.100	1.0000				
11/03/2021 001050986380	B	123,228.530	1.0000		- 123,229	123,229	
11/03/2021 001050986384	B	397,791.250	1.0000		- 397,791	397,791	
11/04/2021 001050986381	B	38,823.330	1.0000		- 38,823	38,823	
11/05/2021 001050986381	B	361.880	1.0000		- 362	362	
11/05/2021 001050986381	B	285.880	1.0000		- 286	286	
11/05/2021 001050986383	B	360.000	1.0000		- 360	360	
11/05/2021 001050986385	B	63,060.310	1.0000		- 63,060	63,060	
11/05/2021 001050986385	B	3,470.430	1.0000		- 3,470	3,470	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/09/2021 001050986380	B	3,521.760	1.0000		- 3,522	3,522	
11/09/2021 001050986381	B	1,571,791.680	1.0000		- 1,571,792	1,571,792	
11/09/2021 001050986383	B	3.600	1.0000		- 4	4	
11/09/2021 001050986384	B	38.050	1.0000		- 38	38	
11/09/2021 001050986385	B	25.030	1.0000		- 25	25	
11/10/2021 001050986380	B	990.650	1.0000		- 991	991	
11/10/2021 001050986384	B	3,179.850	1.0000		- 3,180	3,180	
11/12/2021 001050986380	B	15,321.230	1.0000		- 15,321	15,321	
11/12/2021 001050986381	B	2,695.750	1.0000		- 2,696	2,696	
11/12/2021 001050986384	B	16,785.050	1.0000		- 16,785	16,785	
11/12/2021 001050986385	B	1,821.450	1.0000		- 1,821	1,821	
11/15/2021 001050986380	B	1,347.130	1.0000		- 1,347	1,347	
11/15/2021 001050986381	B	124,370.370	1.0000		- 124,370	124,370	
11/15/2021 001050986381	B	5,500.810	1.0000		- 5,501	5,501	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/16/2021 001050986380	B	4,115.710	1.0000		- 4,116	4,116	
11/16/2021 001050986381	B	7,989.040	1.0000		- 7,989	7,989	
11/17/2021 001050986381	B	198,993.880	1.0000		- 198,994	198,994	
11/17/2021 001050986381	B	322.800	1.0000		- 323	323	
11/18/2021 001050986381	B	4,333.420	1.0000		- 4,333	4,333	
11/18/2021 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
11/18/2021 001050986384	B	5,183.580	1.0000		- 5,184	5,184	
11/18/2021 001050986385	B	3,732.000	1.0000		- 3,732	3,732	
11/19/2021 001050986384	B	5,963.010	1.0000		- 5,963	5,963	
11/22/2021 001050986381	B	276.700	1.0000		- 277	277	
11/24/2021 001050986381	B	717.930	1.0000		- 718	718	
11/24/2021 001050986385	B	5,020.800	1.0000		- 5,021	5,021	
11/24/2021 001050986385	B	5,873.980	1.0000		- 5,874	5,874	
11/26/2021 001050986380	B	3,866.840	1.0000		- 3,867	3,867	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/26/2021 001050986381	B	136,068.370	1.0000		- 136,068	136,068	
11/26/2021 001050986381	B	24,881.100	1.0000		- 24,881	24,881	
11/26/2021 001050986384	B	4,754.880	1.0000		- 4,755	4,755	
11/26/2021 001050986385	B	1,053.310	1.0000		- 1,053	1,053	
11/29/2021 001050986384	B	8,027.230	1.0000		- 8,027	8,027	
11/30/2021 001050986381	B	3,183.330	1.0000		- 3,183	3,183	
11/30/2021 001050986383	B	600.000	1.0000		- 600	600	
12/01/2021 001050986381	B	16,289.040	1.0000		- 16,289	16,289	
12/01/2021 001050986384	B	15,441.280	1.0000		- 15,441	15,441	
12/02/2021 001050986380	B	1,943.640	1.0000		- 1,944	1,944	
12/02/2021 001050986381	B	99,976.190	1.0000		- 99,976	99,976	
12/02/2021 001050986382	B	857.990	1.0000		- 858	858	
12/02/2021 001050986383	B	24.300	1.0000		- 24	24	
12/02/2021 001050986384	B	39.110	1.0000		- 39	39	

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 001050986385	B	13.390	1.0000		- 13	13	
12/02/2021 001050986402	B	.010	1.0000				
12/03/2021 001050986381	B	2,409.600	1.0000		- 2,410	2,410	
12/03/2021 001050986383	B	2,722.250	1.0000		- 2,722	2,722	
12/03/2021 001050986384	B	4,517.580	1.0000		- 4,518	4,518	
12/06/2021 001050986380	B	75,243.940	1.0000		- 75,244	75,244	
12/06/2021 001050986381	B	78,748.720	1.0000		- 78,749	78,749	
12/06/2021 001050986384	B	4,509.000	1.0000		- 4,509	4,509	
12/07/2021 001050986381	B	647.760	1.0000		- 648	648	
12/07/2021 001050986381	B	1,093.260	1.0000		- 1,093	1,093	
12/07/2021 001050986385	B	15,407.560	1.0000		- 15,408	15,408	
12/08/2021 001050986381	B	148,735.440	1.0000		- 148,735	148,735	
12/08/2021 001050986383	B	532.000	1.0000		- 532	532	
12/08/2021 001050986384	B	8,525.440	1.0000		- 8,525	8,525	

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 001050986384	B	14,670.730	1.0000		- 14,671	14,671	
12/08/2021 001050986385	B	419,938.640	1.0000		- 419,939	419,939	
12/08/2021 001050986385	B	193,535.740	1.0000		- 193,536	193,536	
12/09/2021 001050986380	B	9,410.980	1.0000		- 9,411	9,411	
12/09/2021 001050986381	B	235,196.070	1.0000		- 235,196	235,196	
12/09/2021 001050986381	B	891.400	1.0000		- 891	891	
12/09/2021 001050986383	B	1,870.000	1.0000		- 1,870	1,870	
12/10/2021 001050986380	B	11,607.110	1.0000		- 11,607	11,607	
12/10/2021 001050986381	B	26,905.830	1.0000		- 26,906	26,906	
12/10/2021 001050986381	B	269.000	1.0000		- 269	269	
12/10/2021 001050986383	B	5,735.000	1.0000		- 5,735	5,735	
12/10/2021 001050986383	B	13,500.000	1.0000		- 13,500	13,500	
12/10/2021 001050986384	B	16,623.960	1.0000		- 16,624	16,624	
12/10/2021 001050986385	B	2,221.480	1.0000		- 2,221	2,221	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/13/2021 001050986381	B	73,671.740	1.0000		- 73,672	73,672	
12/13/2021 001050986381	B	16,601.210	1.0000		- 16,601	16,601	
12/13/2021 001050986383	B	2,420.000	1.0000		- 2,420	2,420	
12/13/2021 001050986384	B	208,969.390	1.0000		- 208,969	208,969	
12/14/2021 001050986380	B	48,873.940	1.0000		- 48,874	48,874	
12/14/2021 001050986381	B	2,663.500	1.0000		- 2,664	2,664	
12/14/2021 001050986384	B	4,538.500	1.0000		- 4,539	4,539	
12/15/2021 001050986380	B	221,476.100	1.0000		- 221,476	221,476	
12/15/2021 001050986381	B	38,553.740	1.0000		- 38,554	38,554	
12/15/2021 001050986381	B	8,206.200	1.0000		- 8,206	8,206	
12/15/2021 001050986383	B	1,700.000	1.0000		- 1,700	1,700	
12/15/2021 001050986385	B	70,152.770	1.0000		- 70,153	70,153	
12/15/2021 001050986385	B	3,572.130	1.0000		- 3,572	3,572	
12/16/2021 001050986380	B	10,181.960	1.0000		- 10,182	10,182	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/16/2021 001050986381	B	4,031.450	1.0000		- 4,031	4,031	
12/16/2021 001050986384	B	13,446.800	1.0000		- 13,447	13,447	
12/17/2021 001050986380	B	59,274.990	1.0000		- 59,275	59,275	
12/17/2021 001050986381	B	4,048.850	1.0000		- 4,049	4,049	
12/17/2021 001050986383	B	900.000	1.0000		- 900	900	
12/20/2021 001050986381	B	18,156.950	1.0000		- 18,157	18,157	
12/20/2021 001050986383	B	8,575.000	1.0000		- 8,575	8,575	
12/21/2021 001050986380	B	42,044.840	1.0000		- 42,045	42,045	
12/21/2021 001050986381	B	116,367.840	1.0000		- 116,368	116,368	
12/21/2021 001050986384	B	2,610.300	1.0000		- 2,610	2,610	
12/21/2021 001050986384	B	10,295.880	1.0000		- 10,296	10,296	
12/21/2021 001050986385	B	103,493.080	1.0000		- 103,493	103,493	
12/22/2021 001050986380	B	49,880.410	1.0000		- 49,880	49,880	
12/22/2021 001050986384	B	3,165.900	1.0000		- 3,166	3,166	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/22/2021 001050986385	B	2,309.500	1.0000		- 2,310	2,310	
12/23/2021 001050986380	B	5,635.340	1.0000		- 5,635	5,635	
12/23/2021 001050986383	B	580.000	1.0000		- 580	580	
12/23/2021 001050986383	B	4,680.000	1.0000		- 4,680	4,680	
12/23/2021 001050986385	B	88,605.410	1.0000		- 88,605	88,605	
12/27/2021 001050986381	B	22,715.790	1.0000		- 22,716	22,716	
12/27/2021 001050986381	B	858.500	1.0000		- 859	859	
12/27/2021 001050986385	B	2,194.770	1.0000		- 2,195	2,195	
12/27/2021 001050986390	B	167,695.000	1.0000		- 167,695	167,695	
12/28/2021 001050986385	B	141,025.050	1.0000		- 141,025	141,025	
12/29/2021 001050986380	B	9,711.000	1.0000		- 9,711	9,711	
12/29/2021 001050986380	B	3.120	1.0000		- 3	3	
12/29/2021 001050986381	B	8.140	1.0000		- 8	8	
12/29/2021 001050986382	B	173.070	1.0000		- 173	173	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/29/2021 001050986383	B	139.100	1.0000		- 139	139	
12/29/2021 001050986384	B	17,262.000	1.0000		- 17,262	17,262	
12/29/2021 001050986384	B	9.000	1.0000		- 9	9	
12/29/2021 001050986385	B	1.900	1.0000		- 2	2	
12/29/2021 001050986386	B	22,853.000	1.0000		- 22,853	22,853	
12/29/2021 001050986390	B	.590	1.0000		- 1	1	
12/29/2021 001050986398	B	4.830	1.0000		- 5	5	
12/30/2021 001050986382	B	22,853.000	1.0000		- 22,853	22,853	
12/30/2021 001050986384	B	5,141.260	1.0000		- 5,141	5,141	
12/30/2021 001050986385	B	184,785.360	1.0000		- 184,785	184,785	
12/30/2021 001050986398	B	.060	1.0000				
12/31/2021 001050986380	B	8,493.340	1.0000		- 8,493	8,493	
12/31/2021 001050986381	B	911.720	1.0000		- 912	912	
12/31/2021 001050986383	B	3,076.250	1.0000		- 3,076	3,076	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/31/2021 001050986383	B	4,000.000	1.0000		- 4,000	4,000	
12/31/2021 001050986384	B	19,381.080	1.0000		- 19,381	19,381	
01/04/2022 001050986380	B	19.300	1.0000		- 19	19	
01/04/2022 001050986381	B	12.330	1.0000		- 12	12	
01/04/2022 001050986382	B	856.770	1.0000		- 857	857	
01/04/2022 001050986383	B	25.580	1.0000		- 26	26	
01/04/2022 001050986384	B	10,300.400	1.0000		- 10,300	10,300	
01/04/2022 001050986386	B	.010	1.0000				
01/04/2022 001050986390	B	.460	1.0000				
01/04/2022 001050986402	B	.010	1.0000				
01/05/2022 001050986383	B	500.000	1.0000		- 500	500	
01/07/2022 001050986381	B	161,990.360	1.0000		- 161,990	161,990	
01/07/2022 001050986381	B	647.760	1.0000		- 648	648	
01/07/2022 001050986382	B	167,696.050	1.0000		- 167,696	167,696	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/07/2022 001050986384	B	146,824.910	1.0000		- 146,825	146,825	
01/10/2022 001050986380	B	137,090.090	1.0000		- 137,090	137,090	
01/10/2022 001050986384	B	8,472.600	1.0000		- 8,473	8,473	
01/10/2022 001050986385	B	1,168.500	1.0000		- 1,169	1,169	
01/11/2022 001050986385	B	13,242.700	1.0000		- 13,243	13,243	
01/12/2022 001050986380	B	3,470.000	1.0000		- 3,470	3,470	
01/12/2022 001050986381	B	553.000	1.0000		- 553	553	
01/12/2022 001050986385	B	399,404.480	1.0000		- 399,404	399,404	
01/13/2022 001050986380	B	5,317.380	1.0000		- 5,317	5,317	
01/13/2022 001050986381	B	193,768.510	1.0000		- 193,769	193,769	
01/13/2022 001050986385	B	220,044.340	1.0000		- 220,044	220,044	
01/14/2022 001050986380	B	9,726.770	1.0000		- 9,727	9,727	
01/14/2022 001050986381	B	93,173.280	1.0000		- 93,173	93,173	
01/14/2022 001050986381	B	2,251.040	1.0000		- 2,251	2,251	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/14/2022 001050986383	B	1,188.000	1.0000		- 1,188	1,188	
01/14/2022 001050986384	B	10,228.360	1.0000		- 10,228	10,228	
01/18/2022 001050986380	B	174,079.660	1.0000		- 174,080	174,080	
01/18/2022 001050986381	B	269,905.530	1.0000		- 269,906	269,906	
01/18/2022 001050986381	B	8,730.560	1.0000		- 8,731	8,731	
01/18/2022 001050986383	B	2,520.000	1.0000		- 2,520	2,520	
01/18/2022 001050986384	B	11,815.000	1.0000		- 11,815	11,815	
01/18/2022 001050986385	B	35,027.770	1.0000		- 35,028	35,028	
01/19/2022 001050986381	B	3,387.500	1.0000		- 3,388	3,388	
01/20/2022 001050986380	B	138,225.920	1.0000		- 138,226	138,226	
01/20/2022 001050986383	B	2,386.500	1.0000		- 2,387	2,387	
01/21/2022 001050986380	B	35,018.560	1.0000		- 35,019	35,019	
01/21/2022 001050986381	B	342,355.750	1.0000		- 342,356	342,356	
01/21/2022 001050986381	B	120.200	1.0000		- 120	120	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2022 001050986385	B	24,048.070	1.0000		- 24,048	24,048	
01/24/2022 001050986383	B	1,820.000	1.0000		- 1,820	1,820	
01/24/2022 001050986385	B	46,978.450	1.0000		- 46,978	46,978	
01/25/2022 001050986380	B	16,388.390	1.0000		- 16,388	16,388	
01/25/2022 001050986381	B	134,002.820	1.0000		- 134,003	134,003	
01/25/2022 001050986381	B	4,691.060	1.0000		- 4,691	4,691	
01/25/2022 001050986385	B	66,600.580	1.0000		- 66,601	66,601	
01/26/2022 001050986384	B	17,743.120	1.0000		- 17,743	17,743	
01/26/2022 001050986385	B	86,676.900	1.0000		- 86,677	86,677	
01/27/2022 001050986381	B	3,396.600	1.0000		- 3,397	3,397	
01/27/2022 001050986383	B	1,360.000	1.0000		- 1,360	1,360	
01/28/2022 001050986383	B	2,591.000	1.0000		- 2,591	2,591	
01/28/2022 001050986385	B	26,584.290	1.0000		- 26,584	26,584	
01/31/2022 001050986381	B	370,457.200	1.0000		- 370,457	370,457	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/31/2022 001050986382	B	229,652.000	1.0000		- 229,652	229,652	
01/31/2022 001050986383	B	247.500	1.0000		- 248	248	
01/31/2022 001050986384	B	12,030.000	1.0000		- 12,030	12,030	
01/31/2022 001050986385	B	222.750	1.0000		- 223	223	
02/01/2022 001050986383	B	325.000	1.0000		- 325	325	
02/01/2022 001050986384	B	21,345.750	1.0000		- 21,346	21,346	
02/02/2022 001050986380	B	100,186.010	1.0000		- 100,186	100,186	
02/02/2022 001050986381	B	5.160	1.0000		- 5	5	
02/02/2022 001050986382	B	823.580	1.0000		- 824	824	
02/02/2022 001050986383	B	26.060	1.0000		- 26	26	
02/02/2022 001050986384	B	40.230	1.0000		- 40	40	
02/02/2022 001050986385	B	10.150	1.0000		- 10	10	
02/02/2022 001050986390	B	.550	1.0000		- 1	1	
02/02/2022 001050986402	B	.010	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/04/2022 001050986380	B	93,198.250	1.0000		- 93,198	93,198	
02/04/2022 001050986381	B	13,314.870	1.0000		- 13,315	13,315	
02/04/2022 001050986382	B	289,945.000	1.0000		- 289,945	289,945	
02/04/2022 001050986385	B	104,732.380	1.0000		- 104,732	104,732	
02/04/2022 001050989070	B	575,814.000	1.0000		- 575,814	575,814	
02/04/2022 001050989071	B	759,649.000	1.0000		- 759,649	759,649	
02/07/2022 001050986381	B	33,136.870	1.0000		- 33,137	33,137	
02/07/2022 001050986381	B	719.340	1.0000		- 719	719	
02/08/2022 001050986380	B	21,326.760	1.0000		- 21,327	21,327	
02/09/2022 001050986380	B	10,580.320	1.0000		- 10,580	10,580	
02/09/2022 001050986381	B	12,346.600	1.0000		- 12,347	12,347	
02/09/2022 001050986381	B	64.670	1.0000		- 65	65	
02/10/2022 001050986380	B	3,177.020	1.0000		- 3,177	3,177	
02/10/2022 001050986381	B	133,868.320	1.0000		- 133,868	133,868	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2022 001050986384	B	5,019.270	1.0000		- 5,019	5,019	
02/11/2022 001050986381	B	2,966.230	1.0000		- 2,966	2,966	
02/11/2022 001050986381	B	400.250	1.0000		- 400	400	
02/11/2022 001050986384	B	14,610.570	1.0000		- 14,611	14,611	
02/11/2022 001050986385	B	290,744.690	1.0000		- 290,745	290,745	
02/14/2022 001050986382	B	227.500	1.0000		- 228	228	
02/15/2022 001050986380	B	119,371.710	1.0000		- 119,372	119,372	
02/15/2022 001050986381	B	209,733.740	1.0000		- 209,734	209,734	
02/15/2022 001050986381	B	11,203.240	1.0000		- 11,203	11,203	
02/15/2022 001050986384	B	29,723.340	1.0000		- 29,723	29,723	
02/15/2022 001050986385	B	1,097.440	1.0000		- 1,097	1,097	
02/16/2022 001050986380	B	3,633.620	1.0000		- 3,634	3,634	
02/16/2022 001050986381	B	3,666.910	1.0000		- 3,667	3,667	
02/17/2022 001050986381	B	139,657.990	1.0000		- 139,658	139,658	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/17/2022 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
02/17/2022 001050986385	B	90,145.930	1.0000		- 90,146	90,146	
02/18/2022 001050986381	B	191,563.820	1.0000		- 191,564	191,564	
02/18/2022 001050986381	B	314.160	1.0000		- 314	314	
02/22/2022 001050986381	B	679.420	1.0000		- 679	679	
02/22/2022 001050986383	B	2,420.000	1.0000		- 2,420	2,420	
02/23/2022 001050986381	B	138,477.730	1.0000		- 138,478	138,478	
02/24/2022 001050986384	B	6,622.640	1.0000		- 6,623	6,623	
02/25/2022 001050986381	B	499,864.100	1.0000		- 499,864	499,864	
02/25/2022 001050986381	B	8,573.500	1.0000		- 8,574	8,574	
02/25/2022 001050986383	B	600.000	1.0000		- 600	600	
02/25/2022 001050986384	B	4,083.690	1.0000		- 4,084	4,084	
02/25/2022 001050986384	B	4,754.880	1.0000		- 4,755	4,755	
02/25/2022 001050986385	B	1,233.820	1.0000		- 1,234	1,234	

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 001050986381	B	81,176.750	1.0000		- 81,177	81,177	
02/28/2022 001050986384	B	4,631.260	1.0000		- 4,631	4,631	
03/01/2022 001050986384	B	15,441.280	1.0000		- 15,441	15,441	
03/01/2022 001050986385	B	138,611.830	1.0000		- 138,612	138,612	
03/02/2022 001050986380	B	18.350	1.0000		- 18	18	
03/02/2022 001050986381	B	4.160	1.0000		- 4	4	
03/02/2022 001050986382	B	709.150	1.0000		- 709	709	
03/02/2022 001050986383	B	23.690	1.0000		- 24	24	
03/02/2022 001050986384	B	29.000	1.0000		- 29	29	
03/02/2022 001050986402	B	.010	1.0000				
03/02/2022 001050989070	B	7.890	1.0000		- 8	8	
03/03/2022 001050986380	B	4,506.060	1.0000		- 4,506	4,506	
03/03/2022 001050986385	B	57,996.060	1.0000		- 57,996	57,996	
03/04/2022 001050986380	B	8,400.710	1.0000		- 8,401	8,401	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/04/2022 001050986381	B	86,224.740	1.0000		- 86,225	86,225	
03/04/2022 001050986383	B	350.000	1.0000		- 350	350	
03/04/2022 001050986384	B	4,517.580	1.0000		- 4,518	4,518	
03/04/2022 001050986384	B	4,509.000	1.0000		- 4,509	4,509	
03/04/2022 001050986385	B	126,125.430	1.0000		- 126,125	126,125	
03/07/2022 001050986380	B	4,379.450	1.0000		- 4,379	4,379	
03/07/2022 001050986381	B	647.760	1.0000		- 648	648	
03/07/2022 001050986383	B	1,870.000	1.0000		- 1,870	1,870	
03/07/2022 001050986385	B	23,898.770	1.0000		- 23,899	23,899	
03/08/2022 001050986381	B	27,450.920	1.0000		- 27,451	27,451	
03/08/2022 001050986384	B	9,397.360	1.0000		- 9,397	9,397	
03/09/2022 001050986380	B	80,876.270	1.0000		- 80,876	80,876	
03/09/2022 001050986381	B	141,500.960	1.0000		- 141,501	141,501	
03/09/2022 001050986381	B	245.340	1.0000		- 245	245	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/09/2022 001050986383	B	539.000	1.0000		- 539	539	
03/10/2022 001050986380	B	21,156.100	1.0000		- 21,156	21,156	
03/10/2022 001050986381	B	979.510	1.0000		- 980	980	
03/10/2022 001050986383	B	1,280.000	1.0000		- 1,280	1,280	
03/10/2022 001050986384	B	16,828.680	1.0000		- 16,829	16,829	
03/11/2022 001050986381	B	36,892.290	1.0000		- 36,892	36,892	
03/11/2022 001050986383	B	3,216.000	1.0000		- 3,216	3,216	
03/11/2022 001050986383	B	20,250.000	1.0000		- 20,250	20,250	
03/14/2022 001050986384	B	5,222.000	1.0000		- 5,222	5,222	
03/14/2022 001050986385	B	93,459.220	1.0000		- 93,459	93,459	
03/15/2022 001050986381	B	170,774.570	1.0000		- 170,775	170,775	
03/15/2022 001050986383	B	1,700.000	1.0000		- 1,700	1,700	
03/16/2022 001050986381	B	96,883.070	1.0000		- 96,883	96,883	
03/16/2022 001050986381	B	3,548.910	1.0000		- 3,549	3,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/16/2022 001050986384	B	2,486.760	1.0000		- 2,487	2,487	
03/16/2022 001050986385	B	67,183.190	1.0000		- 67,183	67,183	
03/17/2022 001050986380	B	904.460	1.0000		- 904	904	
03/17/2022 001050986381	B	6,163.590	1.0000		- 6,164	6,164	
03/18/2022 001050986381	B	22,702.630	1.0000		- 22,703	22,703	
03/18/2022 001050986383	B	1,980.000	1.0000		- 1,980	1,980	
03/21/2022 001050986381	B	2,447.510	1.0000		- 2,448	2,448	
03/21/2022 001050986382	B	109,936.000	1.0000		- 109,936	109,936	
03/21/2022 001050986385	B	135,773.570	1.0000		- 135,774	135,774	
03/21/2022 001050986402	B	213,328.000	1.0000		- 213,328	213,328	
03/22/2022 001050986380	B	8,133.840	1.0000		- 8,134	8,134	
03/22/2022 001050986381	B	41,902.040	1.0000		- 41,902	41,902	
03/22/2022 001050986381	B	104,993.700	1.0000		- 104,994	104,994	
03/22/2022 001050986384	B	4,538.500	1.0000		- 4,539	4,539	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2022 001050986380	B	1,340.960	1.0000		- 1,341	1,341	
03/23/2022 001050986381	B	302,323.910	1.0000		- 302,324	302,324	
03/23/2022 001050986384	B	38,504.620	1.0000		- 38,505	38,505	
03/24/2022 001050986380	B	10,779.320	1.0000		- 10,779	10,779	
03/24/2022 001050986381	B	677,575.420	1.0000		- 677,575	677,575	
03/24/2022 001050986381	B	29,284.080	1.0000		- 29,284	29,284	
03/24/2022 001050986383	B	1,575.000	1.0000		- 1,575	1,575	
03/24/2022 001050986384	B	13,400.700	1.0000		- 13,401	13,401	
03/24/2022 001050986385	B	3,144.600	1.0000		- 3,145	3,145	
03/25/2022 001050986380	B	117,247.420	1.0000		- 117,247	117,247	
03/25/2022 001050986381	B	948.240	1.0000		- 948	948	
03/25/2022 001050986382	B	43,305.660	1.0000		- 43,306	43,306	
03/25/2022 001050986383	B	2,362.500	1.0000		- 2,363	2,363	
03/25/2022 001050986383	B	7,200.000	1.0000		- 7,200	7,200	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/25/2022 001050986384	B	13,704.910	1.0000		- 13,705	13,705	
03/25/2022 001050986384	B	2,961.620	1.0000		- 2,962	2,962	
03/25/2022 001050986385	B	4,602.260	1.0000		- 4,602	4,602	
03/28/2022 001050986380	B	116,209.700	1.0000		- 116,210	116,210	
03/28/2022 001050986381	B	80,622.430	1.0000		- 80,622	80,622	
03/28/2022 001050986384	B	12,112.800	1.0000		- 12,113	12,113	
03/29/2022 001050986381	B	34,741.880	1.0000		- 34,742	34,742	
03/29/2022 001050986381	B	30,349.650	1.0000		- 30,350	30,350	
03/29/2022 001050986384	B	5,027,891.880	1.0000		- 5,027,892	5,027,892	
03/30/2022 001050986381	B	215,796.180	1.0000		- 215,796	215,796	
03/30/2022 001050986382	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
03/30/2022 001050986383	B	954.000	1.0000		- 954	954	
03/30/2022 001050986385	B	139,902.270	1.0000		- 139,902	139,902	
03/31/2022 001050986383	B	3,268.000	1.0000		- 3,268	3,268	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/31/2022 001050986384	B	18,439.140	1.0000		- 18,439	18,439	
03/31/2022 001050986385	B	153,008.000	1.0000		- 153,008	153,008	
04/01/2022 001050986380	B	263,341.990	1.0000		- 263,342	263,342	
04/01/2022 001050986380	B	3,679.830	1.0000		- 3,680	3,680	
04/01/2022 001050986385	B	7,089.650	1.0000		- 7,090	7,090	
04/04/2022 001050986380	B	31,610.360	1.0000		- 31,610	31,610	
04/04/2022 001050986382	B	2,714.000	1.0000		- 2,714	2,714	
04/04/2022 001050986383	B	105.620	1.0000		- 106	106	
04/04/2022 001050986384	B	156.030	1.0000		- 156	156	
04/04/2022 001050986389	B	.020	1.0000				
04/04/2022 001050986402	B	9.320	1.0000		- 9	9	
04/04/2022 001050989070	B	38.470	1.0000		- 38	38	
04/05/2022 001050986382	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
04/05/2022 001050986383	B	500.000	1.0000		- 500	500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/05/2022 001050986384	B	3,622.800	1.0000		- 3,623	3,623	
04/06/2022 001050986381	B	105,817.460	1.0000		- 105,817	105,817	
04/06/2022 001050986385	B	134,405.120	1.0000		- 134,405	134,405	
04/07/2022 001050986380	B	5,402.750	1.0000		- 5,403	5,403	
04/07/2022 001050986381	B	647.760	1.0000		- 648	648	
04/08/2022 001050986385	B	18,134.620	1.0000		- 18,135	18,135	
04/11/2022 001050986381	B	118,237.360	1.0000		- 118,237	118,237	
04/11/2022 001050986381	B	627.650	1.0000		- 628	628	
04/12/2022 001050986381	B	19.900	1.0000		- 20	20	
04/12/2022 001050986381	B	1,284.940	1.0000		- 1,285	1,285	
04/13/2022 001050986380	B	4,334.400	1.0000		- 4,334	4,334	
04/13/2022 001050986384	B	15,816.170	1.0000		- 15,816	15,816	
04/14/2022 001050986380	B	11,295.960	1.0000		- 11,296	11,296	
04/14/2022 001050986383	B	1,725.000	1.0000		- 1,725	1,725	

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 001050986384	B	16,924.940	1.0000		- 16,925	16,925	
04/14/2022 001050986385	B	2,574.900	1.0000		- 2,575	2,575	
04/18/2022 001050986381	B	59,842.500	1.0000		- 59,843	59,843	
04/18/2022 001050986381	B	65,722.050	1.0000		- 65,722	65,722	
04/18/2022 001050986383	B	3,150.000	1.0000		- 3,150	3,150	
04/18/2022 001050986384	B	11,326.440	1.0000		- 11,326	11,326	
04/18/2022 001050986385	B	12,063.320	1.0000		- 12,063	12,063	
04/19/2022 001050986381	B	394.510	1.0000		- 395	395	
04/20/2022 001050986381	B	3,218.620	1.0000		- 3,219	3,219	
04/20/2022 001050986383	B	1,800.000	1.0000		- 1,800	1,800	
04/20/2022 001050986385	B	143,963.940	1.0000		- 143,964	143,964	
04/20/2022 001050986409	B	50,296.040	1.0000		- 50,296	50,296	
04/21/2022 001050986381	B	232,218.210	1.0000		- 232,218	232,218	
04/21/2022 001050986383	B	2,386.500	1.0000		- 2,387	2,387	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/21/2022 001050986384	B	88,268.890	1.0000		- 88,269	88,269	
04/22/2022 001050986383	B	360.000	1.0000		- 360	360	
04/22/2022 001050986383	B	380,600.000	1.0000		- 380,600	380,600	
04/22/2022 001050986385	B	816.990	1.0000		- 817	817	
04/25/2022 001050986381	B	56,719.030	1.0000		- 56,719	56,719	
04/25/2022 001050986381	B	32,228.040	1.0000		- 32,228	32,228	
04/25/2022 001050986384	B	333,066.980	1.0000		- 333,067	333,067	
04/26/2022 001050986381	B	27,991.930	1.0000		- 27,992	27,992	
04/26/2022 001050986383	B	1,820.000	1.0000		- 1,820	1,820	
04/27/2022 001050986409	B	9.820	1.0000		- 10	10	
04/28/2022 001050986383	B	1,360.000	1.0000		- 1,360	1,360	
04/29/2022 001050986380	B	1,106.500	1.0000		- 1,107	1,107	
04/29/2022 001050986381	B	79,355.540	1.0000		- 79,356	79,356	
04/29/2022 001050986383	B	2,955.500	1.0000		- 2,956	2,956	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/29/2022 001050986384	B	13,723.890	1.0000		- 13,724	13,724	
04/29/2022 001050986385	B	3,554.700	1.0000		- 3,555	3,555	
04/29/2022 001050986397	B	5,865.710	1.0000		- 5,866	5,866	
05/02/2022 001050986382	B	575,621.430	1.0000		- 575,621	575,621	
05/02/2022 001050986383	B	195.000	1.0000		- 195	195	
05/02/2022 001050986384	B	31,327.040	1.0000		- 31,327	31,327	
05/03/2022 001050986380	B	110,287.700	1.0000		- 110,288	110,288	
05/03/2022 001050986381	B	28,498.190	1.0000		- 28,498	28,498	
05/03/2022 001050986382	B	6,584.920	1.0000		- 6,585	6,585	
05/03/2022 001050986383	B	111.210	1.0000		- 111	111	
05/03/2022 001050986384	B	248.830	1.0000		- 249	249	
05/03/2022 001050986385	B	57.360	1.0000		- 57	57	
05/03/2022 001050986388	B	.010	1.0000				
05/03/2022 001050986389	B	.040	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/03/2022 001050986397	B	.060	1.0000				
05/03/2022 001050986402	B	29.820	1.0000		- 30	30	
05/03/2022 001050986409	B	2.190	1.0000		- 2	2	
05/03/2022 001050989070	B	74.630	1.0000		- 75	75	
05/05/2022 001050986381	B	86,838.730	1.0000		- 86,839	86,839	
05/05/2022 001050986385	B	35,137.230	1.0000		- 35,137	35,137	
05/05/2022 001050986400	B	143,430.000	1.0000		- 143,430	143,430	
05/06/2022 001050986381	B	647.760	1.0000		- 648	648	
05/06/2022 001050986382	B	143,430.000	1.0000		- 143,430	143,430	
05/06/2022 001050986385	B	65,945.570	1.0000		- 65,946	65,946	
05/09/2022 001050986380	B	3,858.750	1.0000		- 3,859	3,859	
05/09/2022 001050986381	B	4,224.250	1.0000		- 4,224	4,224	
05/09/2022 001050986381	B	64.670	1.0000		- 65	65	
05/09/2022 001050989072	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/10/2022 001050986381	B	14,093.080	1.0000		- 14,093	14,093	
05/10/2022 001050986384	B	3,579.160	1.0000		- 3,579	3,579	
05/11/2022 001050986381	B	562.980	1.0000		- 563	563	
05/12/2022 001050986380	B	3,364.210	1.0000		- 3,364	3,364	
05/12/2022 001050986381	B	101,041.880	1.0000		- 101,042	101,042	
05/12/2022 001050986381	B	534.150	1.0000		- 534	534	
05/12/2022 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
05/12/2022 001050986384	B	1,789.860	1.0000		- 1,790	1,790	
05/12/2022 001050986385	B	46,349.520	1.0000		- 46,350	46,350	
05/13/2022 001050986380	B	1,402.770	1.0000		- 1,403	1,403	
05/13/2022 001050986384	B	12,055.400	1.0000		- 12,055	12,055	
05/16/2022 001050986381	B	45,209.020	1.0000		- 45,209	45,209	
05/16/2022 001050986381	B	83,433.160	1.0000		- 83,433	83,433	
05/16/2022 001050986384	B	15,608.700	1.0000		- 15,609	15,609	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/16/2022 001050986385	B	1,187.470	1.0000		- 1,187	1,187	
05/17/2022 001050986384	B	13,598.130	1.0000		- 13,598	13,598	
05/18/2022 001050986381	B	10,995.720	1.0000		- 10,996	10,996	
05/19/2022 001050986381	B	296,065.140	1.0000		- 296,065	296,065	
05/19/2022 001050986381	B	72,146.170	1.0000		- 72,146	72,146	
05/19/2022 001050986385	B	16,738.650	1.0000		- 16,739	16,739	
05/20/2022 001050986381	B	679.420	1.0000		- 679	679	
05/20/2022 001050986384	B	6,138.750	1.0000		- 6,139	6,139	
05/20/2022 001050986385	B	10,612.780	1.0000		- 10,613	10,613	
05/23/2022 001050986381	B	58,702.020	1.0000		- 58,702	58,702	
05/23/2022 001050986383	B	2,420.000	1.0000		- 2,420	2,420	
05/23/2022 001050986385	B	9,107.300	1.0000		- 9,107	9,107	
05/24/2022 001050986380	B	23,350.050	1.0000		- 23,350	23,350	
05/24/2022 001050986385	B	9,291.570	1.0000		- 9,292	9,292	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/25/2022 001050986381	B	83,410.740	1.0000		- 83,411	83,411	
05/25/2022 001050986381	B	3,328.630	1.0000		- 3,329	3,329	
05/25/2022 001050986385	B	13,813.310	1.0000		- 13,813	13,813	
05/26/2022 001050986381	B	56,610.890	1.0000		- 56,611	56,611	
05/26/2022 001050986384	B	5,003.430	1.0000		- 5,003	5,003	
05/26/2022 001050986385	B	10,301.990	1.0000		- 10,302	10,302	
05/27/2022 001050986381	B	8,810.640	1.0000		- 8,811	8,811	
05/27/2022 001050986381	B	1,863.480	1.0000		- 1,863	1,863	
05/27/2022 001050986383	B	600.000	1.0000		- 600	600	
05/27/2022 001050986384	B	2,530.060	1.0000		- 2,530	2,530	
05/27/2022 001050986384	B	10,042.090	1.0000		- 10,042	10,042	
05/27/2022 001050986385	B	25,257.470	1.0000		- 25,257	25,257	
05/31/2022 001050986380	B	3,239.190	1.0000		- 3,239	3,239	
05/31/2022 001050986382	B	3.470	1.0000		- 3	3	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/31/2022 001050986385	B	21,465.910	1.0000		- 21,466	21,466	
06/01/2022 001050986380	B	772.130	1.0000		- 772	772	
06/01/2022 001050986381	B	108,219.160	1.0000		- 108,219	108,219	
06/01/2022 001050986384	B	14,798.570	1.0000		- 14,799	14,799	
06/02/2022 001050986380	B	5,577.900	1.0000		- 5,578	5,578	
06/02/2022 001050986380	B	335.660	1.0000		- 336	336	
06/02/2022 001050986381	B	61,710.400	1.0000		- 61,710	61,710	
06/02/2022 001050986382	B	20,353.210	1.0000		- 20,353	20,353	
06/02/2022 001050986383	B	440.340	1.0000		- 440	440	
06/02/2022 001050986384	B	964.760	1.0000		- 965	965	
06/02/2022 001050986385	B	238.120	1.0000		- 238	238	
06/02/2022 001050986388	B	.020	1.0000				
06/02/2022 001050986389	B	.120	1.0000				
06/02/2022 001050986397	B	2.700	1.0000		- 3	3	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2022 001050986400	B	2.010	1.0000		- 2	2	
06/02/2022 001050986402	B	99.540	1.0000		- 100	100	
06/02/2022 001050989070	B	.030	1.0000				
06/02/2022 001050989072	B	48.080	1.0000		- 48	48	
06/03/2022 001050986383	B	350.000	1.0000		- 350	350	
06/03/2022 001050986384	B	3,899.560	1.0000		- 3,900	3,900	
06/03/2022 001050986384	B	4,700.080	1.0000		- 4,700	4,700	
06/06/2022 001050986383	B	1,870.000	1.0000		- 1,870	1,870	
06/07/2022 001050986381	B	285.880	1.0000		- 286	286	
06/07/2022 001050986385	B	19,949.830	1.0000		- 19,950	19,950	
06/08/2022 001050986381	B	298,942.230	1.0000		- 298,942	298,942	
06/08/2022 001050986381	B	40,142.790	1.0000		- 40,143	40,143	
06/08/2022 001050986383	B	539.000	1.0000		- 539	539	
06/08/2022 001050986384	B	9,106.360	1.0000		- 9,106	9,106	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/08/2022 001050986385	B	65,326.540	1.0000		- 65,327	65,327	
06/08/2022 001050986385	B	3,006.120	1.0000		- 3,006	3,006	
06/09/2022 001050986380	B	9,384.940	1.0000		- 9,385	9,385	
06/09/2022 001050986381	B	491.150	1.0000		- 491	491	
06/09/2022 001050986385	B	47,001.840	1.0000		- 47,002	47,002	
06/09/2022 001050986390	B	85,164.210	1.0000		- 85,164	85,164	
06/10/2022 001050986380	B	22,935.820	1.0000		- 22,936	22,936	
06/10/2022 001050986381	B	3,019.620	1.0000		- 3,020	3,020	
06/10/2022 001050986383	B	8,322.500	1.0000		- 8,323	8,323	
06/10/2022 001050986384	B	16,528.280	1.0000		- 16,528	16,528	
06/10/2022 001050986385	B	583,103.620	1.0000		- 583,104	583,104	
06/13/2022 001050986381	B	33,339.790	1.0000		- 33,340	33,340	
06/13/2022 001050986381	B	136.500	1.0000		- 137	137	
06/13/2022 001050986384	B	14,001.180	1.0000		- 14,001	14,001	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/13/2022 001050986385	B	62,294.380	1.0000		- 62,294	62,294	
06/14/2022 001050986381	B	2,663.500	1.0000		- 2,664	2,664	
06/14/2022 001050986381	B	27,423.690	1.0000		- 27,424	27,424	
06/14/2022 001050986383	B	227,550.000	1.0000		- 227,550	227,550	
06/15/2022 001050986380	B	51,365.380	1.0000		- 51,365	51,365	
06/15/2022 001050986381	B	25,102.710	1.0000		- 25,103	25,103	
06/15/2022 001050986381	B	94,602.900	1.0000		- 94,603	94,603	
06/15/2022 001050986383	B	1,125.000	1.0000		- 1,125	1,125	
06/15/2022 001050986384	B	2,553.000	1.0000		- 2,553	2,553	
06/15/2022 001050986385	B	198,299.860	1.0000		- 198,300	198,300	
06/16/2022 001050986381	B	130,000.000	1.0000		- 130,000	130,000	
06/16/2022 001050986383	B	537.500	1.0000		- 538	538	
06/16/2022 001050986384	B	11,089.900	1.0000		- 11,090	11,090	
06/16/2022 001050986385	B	77,139.750	1.0000		- 77,140	77,140	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/17/2022 001050986381	B	166.350	1.0000		- 166	166	
06/17/2022 001050986381	B	98,133.540	1.0000		- 98,134	98,134	
06/21/2022 001050986380	B	1,989.220	1.0000		- 1,989	1,989	
06/21/2022 001050986381	B	198,161.320	1.0000		- 198,161	198,161	
06/22/2022 001050986380	B	1,443.240	1.0000		- 1,443	1,443	
06/23/2022 001050986380	B	10,955.250	1.0000		- 10,955	10,955	
06/23/2022 001050986383	B	1,820.000	1.0000		- 1,820	1,820	
06/23/2022 001050986383	B	4,680.000	1.0000		- 4,680	4,680	
06/23/2022 001050986384	B	7,692.000	1.0000		- 7,692	7,692	
06/24/2022 001050986380	B	994.050	1.0000		- 994	994	
06/24/2022 001050986384	B	13,199.260	1.0000		- 13,199	13,199	
06/24/2022 001050986385	B	233,119.780	1.0000		- 233,120	233,120	
06/27/2022 001050986380	B	4,264.730	1.0000		- 4,265	4,265	
06/27/2022 001050986381	B	78,603.070	1.0000		- 78,603	78,603	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/27/2022 001050986381	B	400.550	1.0000		- 401	401	
06/27/2022 001050986384	B	8,413.090	1.0000		- 8,413	8,413	
06/27/2022 001050986384	B	11,743.000	1.0000		- 11,743	11,743	
06/28/2022 001050986381	B	1,037.280	1.0000		- 1,037	1,037	
06/28/2022 001050986381	B	76.630	1.0000		- 77	77	
06/28/2022 001050986384	B	3,615.250	1.0000		- 3,615	3,615	
06/28/2022 001050986385	B	42,747.210	1.0000		- 42,747	42,747	
06/29/2022 001050986383	B	954.000	1.0000		- 954	954	
06/30/2022 001050986380	B	19,410.350	1.0000		- 19,410	19,410	
06/30/2022 001050986381	B	3,472.880	1.0000		- 3,473	3,473	
06/30/2022 001050986381	B	30,237.180	1.0000		- 30,237	30,237	
06/30/2022 001050986383	B	1,968.000	1.0000		- 1,968	1,968	
06/30/2022 001050986384	B	16,896.560	1.0000		- 16,897	16,897	
Total For Buys				**0**	**59,788,771**	**59,788,771**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2021 001050986381	S	- 186,121.620	1.0000		186,122	186,122	
07/02/2021 001050986381	S	- 23,388.860	1.0000		23,389	23,389	
07/06/2021 001050986381	S	- 272.610	1.0000		273	273	
07/07/2021 001050986381	S	- 272.610	1.0000		273	273	
07/09/2021 001050986381	S	- 7,231.540	1.0000		7,232	7,232	
07/09/2021 001050986390	S	- 86,335.280	1.0000		86,335	86,335	
07/09/2021 001050986391	S	- 30,357.990	1.0000		30,358	30,358	
07/09/2021 001050986401	S	- 8,450.920	1.0000		8,451	8,451	
07/12/2021 001050986381	S	- 202,954.100	1.0000		202,954	202,954	
07/14/2021 001050986381	S	- 135,146.000	1.0000		135,146	135,146	
07/14/2021 001050986385	S	- 217,845.950	1.0000		217,846	217,846	
07/15/2021 001050986383	S	- 168.000	1.0000		168	168	
07/15/2021 001050986385	S	- 175,843.860	1.0000		175,844	175,844	
07/16/2021 001050986380	S	- 39,994.230	1.0000		39,994	39,994	

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 001050986381	S	- 1,921,768.850	1.0000		1,921,769	1,921,769	
07/16/2021 001050986385	S	- 190,922.580	1.0000		190,923	190,923	
07/19/2021 001050986380	S	- 36,030.930	1.0000		36,031	36,031	
07/19/2021 001050986381	S	- 30,780.460	1.0000		30,780	30,780	
07/19/2021 001050986385	S	- 86,841.800	1.0000		86,842	86,842	
07/20/2021 001050986380	S	- 27,046.550	1.0000		27,047	27,047	
07/20/2021 001050986381	S	- 12,894.130	1.0000		12,894	12,894	
07/20/2021 001050986382	S	- 500,000.000	1.0000		500,000	500,000	
07/20/2021 001050986385	S	- 213,319.930	1.0000		213,320	213,320	
07/21/2021 001050986380	S	- 9,728.610	1.0000		9,729	9,729	
07/21/2021 001050986381	S	- 30,000.000	1.0000		30,000	30,000	
07/21/2021 001050986385	S	- 158,764.170	1.0000		158,764	158,764	
07/22/2021 001050986380	S	- 167.640	1.0000		168	168	
07/22/2021 001050986381	S	- 165,970.630	1.0000		165,971	165,971	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/26/2021 001050986385	S	- 64,235.760	1.0000		64,236	64,236	
07/27/2021 001050986380	S	- 1,089.590	1.0000		1,090	1,090	
07/27/2021 001050986381	S	- 199,580.420	1.0000		199,580	199,580	
07/27/2021 001050986381	S	- 4,023.670	1.0000		4,024	4,024	
07/27/2021 001050986382	S	- 450.360	1.0000		450	450	
07/27/2021 001050986382	S	- 3,971.160	1.0000		3,971	3,971	
07/27/2021 001050986383	S	- 503.380	1.0000		503	503	
07/27/2021 001050986384	S	- 1,227.620	1.0000		1,228	1,228	
07/27/2021 001050986385	S	- 550.060	1.0000		550	550	
07/27/2021 001050986389	S	-.010	1.0000				
07/28/2021 001050986381	S	- 548,604.910	1.0000		548,605	548,605	
07/29/2021 001050986381	S	- 11,738.500	1.0000		11,739	11,739	
07/30/2021 001050986381	S	- 217,461.760	1.0000		217,462	217,462	
07/30/2021 001050986381	S	-.010	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/30/2021 001050986384	S	- 328,591.760	1.0000		328,592	328,592	
08/02/2021 001050986380	S	- 316,659.980	1.0000		316,660	316,660	
08/02/2021 001050986381	S	- 278,693.820	1.0000		278,694	278,694	
08/05/2021 001050986381	S	- 58,947.570	1.0000		58,948	58,948	
08/06/2021 001050986381	S	- 6,882.580	1.0000		6,883	6,883	
08/09/2021 001050986380	S	- 5,489.100	1.0000		5,489	5,489	
08/09/2021 001050986381	S	- 164,921.180	1.0000		164,921	164,921	
08/12/2021 001050986380	S	- 27,168.030	1.0000		27,168	27,168	
08/13/2021 001050986380	S	- 29,552.980	1.0000		29,553	29,553	
08/16/2021 001050986381	S	- 36,922.310	1.0000		36,922	36,922	
08/17/2021 001050986381	S	- 106,205.330	1.0000		106,205	106,205	
08/18/2021 001050986381	S	- 93,488.880	1.0000		93,489	93,489	
08/20/2021 001050986381	S	- 625,910.170	1.0000		625,910	625,910	
08/23/2021 001050986381	S	- 21,556.430	1.0000		21,556	21,556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/23/2021 001050986381	S	- 1,595.670	1.0000		1,596	1,596	
08/24/2021 001050986381	S	- 94,345.400	1.0000		94,345	94,345	
08/25/2021 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
08/26/2021 001050986381	S	- 103,041.120	1.0000		103,041	103,041	
08/26/2021 001050986382	S	- 452.070	1.0000		452	452	
08/26/2021 001050986382	S	- 4,030.200	1.0000		4,030	4,030	
08/26/2021 001050986383	S	- 500.850	1.0000		501	501	
08/26/2021 001050986384	S	- 1,234.390	1.0000		1,234	1,234	
08/26/2021 001050986389	S	-.010	1.0000				
08/26/2021 001050986390	S	-.380	1.0000				
08/26/2021 001050986391	S	-.100	1.0000				
08/26/2021 001050986402	S	-.010	1.0000				
08/26/2021 001050986403	S	- 45.810	1.0000		46	46	
08/30/2021 001050986385	S	- 30,847.230	1.0000		30,847	30,847	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/31/2021 001050986380	S	- 442,053.110	1.0000		442,053	442,053	
08/31/2021 001050986381	S	- 739,123.410	1.0000		739,123	739,123	
08/31/2021 001050986403	S	- 150,083.190	1.0000		150,083	150,083	
09/01/2021 001050986381	S	- 711,576.210	1.0000		711,576	711,576	
09/01/2021 001050986381	S	- 2,241.120	1.0000		2,241	2,241	
09/02/2021 001050986381	S	- 17,405.400	1.0000		17,405	17,405	
09/03/2021 001050986382	S	- 34,809.000	1.0000		34,809	34,809	
09/10/2021 001050986381	S	- 119,028.800	1.0000		119,029	119,029	
09/13/2021 001050986381	S	- 17,513.890	1.0000		17,514	17,514	
09/16/2021 001050986384	S	- 493,214.070	1.0000		493,214	493,214	
09/17/2021 001050986381	S	- 1,092,204.270	1.0000		1,092,204	1,092,204	
09/21/2021 001050986382	S	- 487,200.000	1.0000		487,200	487,200	
09/21/2021 001050986385	S	- 314,182.690	1.0000		314,183	314,183	
09/22/2021 001050986381	S	- 271,701.230	1.0000		271,701	271,701	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/22/2021 001050986385	S	- 150,056.740	1.0000		150,057	150,057	
09/24/2021 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
09/27/2021 001050986380	S	- 18,189.370	1.0000		18,189	18,189	
09/27/2021 001050986382	S	- 443.140	1.0000		443	443	
09/27/2021 001050986382	S	- 4,098.000	1.0000		4,098	4,098	
09/27/2021 001050986383	S	- 502.430	1.0000		502	502	
09/27/2021 001050986384	S	- 1,252.040	1.0000		1,252	1,252	
09/27/2021 001050986403	S	- 1.480	1.0000		1	1	
09/28/2021 001050986380	S	- 2,093.750	1.0000		2,094	2,094	
09/28/2021 001050986381	S	- 79,051.540	1.0000		79,052	79,052	
09/29/2021 001050986381	S	- 130,944.680	1.0000		130,945	130,945	
10/01/2021 001050986381	S	- 155,430.070	1.0000		155,430	155,430	
10/01/2021 001050986381	S	- 275,960.010	1.0000		275,960	275,960	
10/04/2021 001050986380	S	- 163,695.520	1.0000		163,696	163,696	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/05/2021 001050986385	S	- 609,621.900	1.0000		609,622	609,622	
10/13/2021 001050986381	S	- 103,065.720	1.0000		103,066	103,066	
10/14/2021 001050986381	S	- 92,176.060	1.0000		92,176	92,176	
10/15/2021 001050986383	S	- 252.000	1.0000		252	252	
10/19/2021 001050986381	S	- 16,019.560	1.0000		16,020	16,020	
10/19/2021 001050989071	S	- 177,123.000	1.0000		177,123	177,123	
10/21/2021 001050986381	S	- 131,284.860	1.0000		131,285	131,285	
10/25/2021 001050986385	S	- 236.140	1.0000		236	236	
10/26/2021 001050986380	S	- 1,090.450	1.0000		1,090	1,090	
10/26/2021 001050986381	S	- 998.180	1.0000		998	998	
10/26/2021 001050986382	S	- 430.800	1.0000		431	431	
10/26/2021 001050986382	S	- 500,000.000	1.0000		500,000	500,000	
10/26/2021 001050986383	S	- 479.030	1.0000		479	479	
10/26/2021 001050986384	S	- 1,216.140	1.0000		1,216	1,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/26/2021 001050986385	S	- 541.990	1.0000		542	542	
10/26/2021 001050986386	S	-.600	1.0000		1	1	
10/26/2021 001050986402	S	-.010	1.0000				
10/27/2021 001050986382	S	- 4,178.950	1.0000		4,179	4,179	
10/28/2021 001050986381	S	- 121,178.730	1.0000		121,179	121,179	
10/28/2021 001050986390	S	- 86,910.000	1.0000		86,910	86,910	
10/29/2021 001050986381	S	- 1,437.500	1.0000		1,438	1,438	
11/01/2021 001050986381	S	- 940,985.730	1.0000		940,986	940,986	
11/02/2021 001050986400	S	- 162,549.000	1.0000		162,549	162,549	
11/03/2021 001050986381	S	- 31,132.710	1.0000		31,133	31,133	
11/08/2021 001050986380	S	- 2,105.660	1.0000		2,106	2,106	
11/08/2021 001050986381	S	- 171,715.810	1.0000		171,716	171,716	
11/09/2021 001050986381	S	- 198,683.280	1.0000		198,683	198,683	
11/10/2021 001050986381	S	- 1,075,181.520	1.0000		1,075,182	1,075,182	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/12/2021 001050986381	S	- 15,150.550	1.0000		15,151	15,151	
11/15/2021 001050986384	S	- 385,167.670	1.0000		385,168	385,168	
11/17/2021 001050986380	S	- 20,063.650	1.0000		20,064	20,064	
11/18/2021 001050986381	S	- 200,226.470	1.0000		200,226	200,226	
11/19/2021 001050986381	S	- 93,510.390	1.0000		93,510	93,510	
11/22/2021 001050986381	S	- 105,124.720	1.0000		105,125	105,125	
11/24/2021 001050986380	S	- 449,426.520	1.0000		449,427	449,427	
11/24/2021 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
11/26/2021 001050986382	S	- 432.860	1.0000		433	433	
11/26/2021 001050986383	S	- 512.110	1.0000		512	512	
11/26/2021 001050986384	S	- 1,281.030	1.0000		1,281	1,281	
11/26/2021 001050986402	S	-.010	1.0000				
11/26/2021 001050989071	S	-.100	1.0000				
11/29/2021 001050986382	S	- 4,138.560	1.0000		4,139	4,139	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/01/2021 001050986381	S	- 571,350.150	1.0000		571,350	571,350	
12/07/2021 001050986380	S	- 27,358.040	1.0000		27,358	27,358	
12/09/2021 001050986385	S	- 149,825.290	1.0000		149,825	149,825	
12/10/2021 001050986385	S	- 41,431.270	1.0000		41,431	41,431	
12/13/2021 001050986385	S	- 93,719.650	1.0000		93,720	93,720	
12/14/2021 001050986385	S	- 171,124.070	1.0000		171,124	171,124	
12/15/2021 001050986382	S	- 785,471.990	1.0000		785,472	785,472	
12/16/2021 001050986381	S	- 209,388.530	1.0000		209,389	209,389	
12/16/2021 001050986385	S	- 211,821.530	1.0000		211,822	211,822	
12/17/2021 001050986381	S	- 164,049.820	1.0000		164,050	164,050	
12/17/2021 001050986385	S	- 391,284.580	1.0000		391,285	391,285	
12/20/2021 001050986380	S	- 80,345.000	1.0000		80,345	80,345	
12/20/2021 001050986381	S	- 7,453.640	1.0000		7,454	7,454	
12/20/2021 001050986382	S	- 1,477,000.000	1.0000		1,477,000	1,477,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/20/2021 001050986385	S	- 80,456.540	1.0000		80,457	80,457	
12/22/2021 001050986381	S	- 24,937.080	1.0000		24,937	24,937	
12/22/2021 001050986385	S	- 57,535.620	1.0000		57,536	57,536	
12/27/2021 001050986380	S	- 517,301.630	1.0000		517,302	517,302	
12/27/2021 001050986382	S	- 428.630	1.0000		429	429	
12/27/2021 001050986382	S	- 4,221.670	1.0000		4,222	4,222	
12/27/2021 001050986383	S	- 518.380	1.0000		518	518	
12/27/2021 001050986384	S	- 1,268.950	1.0000		1,269	1,269	
12/27/2021 001050986389	S	-.010	1.0000				
12/29/2021 001050986385	S	- 55,504.260	1.0000		55,504	55,504	
12/29/2021 001050986398	S	- 4.830	1.0000		5	5	
12/30/2021 001050986381	S	- 107,747.670	1.0000		107,748	107,748	
12/30/2021 001050986386	S	- 22,853.000	1.0000		22,853	22,853	
12/31/2021 001050986385	S	- 23,218.400	1.0000		23,218	23,218	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/03/2022 001050986381	S	- 553,272.180	1.0000		553,272	553,272	
01/03/2022 001050986385	S	- 124,756.120	1.0000		124,756	124,756	
01/04/2022 001050986385	S	- 59,551.460	1.0000		59,551	59,551	
01/05/2022 001050986381	S	- 3,232.510	1.0000		3,233	3,233	
01/05/2022 001050986385	S	- 31,278.300	1.0000		31,278	31,278	
01/06/2022 001050986381	S	- 128,304.670	1.0000		128,305	128,305	
01/06/2022 001050986381	S	- 5,211.220	1.0000		5,211	5,211	
01/07/2022 001050986380	S	- 7,996.160	1.0000		7,996	7,996	
01/07/2022 001050986390	S	- 167,696.050	1.0000		167,696	167,696	
01/10/2022 001050986381	S	- 8,017.180	1.0000		8,017	8,017	
01/11/2022 001050986381	S	- 3,692.470	1.0000		3,692	3,692	
01/12/2022 001050986381	S	- 123,336.780	1.0000		123,337	123,337	
01/14/2022 001050986385	S	- 329,827.740	1.0000		329,828	329,828	
01/18/2022 001050986382	S	- 1,280,867.000	1.0000		1,280,867	1,280,867	

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 001050986380	S	- 232,960.940	1.0000		232,961	232,961	
01/19/2022 001050986381	S	- 188,025.300	1.0000		188,025	188,025	
01/19/2022 001050986385	S	- 95,242.200	1.0000		95,242	95,242	
01/20/2022 001050986381	S	- 360,918.440	1.0000		360,918	360,918	
01/20/2022 001050986381	S	- 35,303.470	1.0000		35,303	35,303	
01/20/2022 001050986384	S	- 977,141.390	1.0000		977,141	977,141	
01/20/2022 001050986385	S	- 532,968.800	1.0000		532,969	532,969	
01/21/2022 001050986382	S	- 776,032.000	1.0000		776,032	776,032	
01/24/2022 001050986381	S	- 42,358.570	1.0000		42,359	42,359	
01/26/2022 001050986380	S	- 1,197.860	1.0000		1,198	1,198	
01/26/2022 001050986381	S	- 70,795.810	1.0000		70,796	70,796	
01/26/2022 001050986382	S	- 409.930	1.0000		410	410	
01/26/2022 001050986382	S	- 4,170.890	1.0000		4,171	4,171	
01/26/2022 001050986383	S	- 537.850	1.0000		538	538	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/26/2022 001050986386	S	-.010	1.0000				
01/27/2022 001050986385	S	- 171,431.380	1.0000		171,431	171,431	
01/28/2022 001050986380	S	- 27,325.590	1.0000		27,326	27,326	
01/28/2022 001050986381	S	- 171,824.610	1.0000		171,825	171,825	
01/31/2022 001050986380	S	- 169,770.380	1.0000		169,770	169,770	
02/01/2022 001050986380	S	- 3,926.840	1.0000		3,927	3,927	
02/01/2022 001050986381	S	- 518,165.010	1.0000		518,165	518,165	
02/03/2022 001050986383	S	- 252.000	1.0000		252	252	
02/03/2022 001050986385	S	- 106,724.280	1.0000		106,724	106,724	
02/04/2022 001050989071	S	- 759,649.000	1.0000		759,649	759,649	
02/08/2022 001050986381	S	- 95,414.230	1.0000		95,414	95,414	
02/08/2022 001050986385	S	- 12,452.260	1.0000		12,452	12,452	
02/10/2022 001050986381	S	- 45,583.540	1.0000		45,584	45,584	
02/14/2022 001050986381	S	- 103,281.960	1.0000		103,282	103,282	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/14/2022 001050986385	S	- 176,246.640	1.0000		176,247	176,247	
02/15/2022 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
02/16/2022 001050986381	S	- 156,923.560	1.0000		156,924	156,924	
02/16/2022 001050986385	S	- 119,295.830	1.0000		119,296	119,296	
02/17/2022 001050986381	S	- 6,959.330	1.0000		6,959	6,959	
02/22/2022 001050986381	S	- 42,833.210	1.0000		42,833	42,833	
02/23/2022 001050986382	S	- 5,000,000.000	1.0000		5,000,000	5,000,000	
02/24/2022 001050986381	S	- 267,714.440	1.0000		267,714	267,714	
02/25/2022 001050986380	S	- 356,645.300	1.0000		356,645	356,645	
02/28/2022 001050986380	S	- 1,124.750	1.0000		1,125	1,125	
02/28/2022 001050986381	S	- 313,435.640	1.0000		313,436	313,436	
02/28/2022 001050986382	S	- 396.070	1.0000		396	396	
02/28/2022 001050986383	S	- 488.650	1.0000		489	489	
02/28/2022 001050986385	S	- 20,955.040	1.0000		20,955	20,955	

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 001050986389	S	-.010	1.0000				
02/28/2022 001050986390	S	-.550	1.0000		1	1	
02/28/2022 001050986402	S	- 23.610	1.0000		24	24	
02/28/2022 001050989070	S	- 84.450	1.0000		84	84	
03/01/2022 001050986380	S	- 59,898.350	1.0000		59,898	59,898	
03/01/2022 001050986381	S	- 166,418.690	1.0000		166,419	166,419	
03/01/2022 001050986382	S	- 4,183.070	1.0000		4,183	4,183	
03/02/2022 001050986385	S	- 209,852.900	1.0000		209,853	209,853	
03/08/2022 001050986381	S	- 1,856.680	1.0000		1,857	1,857	
03/09/2022 001050986385	S	- 96,987.500	1.0000		96,988	96,988	
03/10/2022 001050986381	S	- 14,122.530	1.0000		14,123	14,123	
03/10/2022 001050986385	S	- 105,685.370	1.0000		105,685	105,685	
03/11/2022 001050986385	S	- 21,682.650	1.0000		21,683	21,683	
03/14/2022 001050986381	S	- 242,039.630	1.0000		242,040	242,040	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/14/2022 001050986382	S	- 1,140,000.000	1.0000		1,140,000	1,140,000	
03/15/2022 001050986381	S	- 257,400.520	1.0000		257,401	257,401	
03/15/2022 001050986385	S	- 57,097.460	1.0000		57,097	57,097	
03/17/2022 001050986381	S	- 87,860.210	1.0000		87,860	87,860	
03/17/2022 001050986385	S	- 30,478.790	1.0000		30,479	30,479	
03/18/2022 001050986385	S	- 59,793.330	1.0000		59,793	59,793	
03/21/2022 001050986381	S	- 59,385.030	1.0000		59,385	59,385	
03/22/2022 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
03/22/2022 001050986385	S	- 91,016.640	1.0000		91,017	91,017	
03/23/2022 001050986385	S	- 13,108.010	1.0000		13,108	13,108	
03/25/2022 001050986381	S	- 684,434.960	1.0000		684,435	684,435	
03/28/2022 001050986382	S	- 348.490	1.0000		348	348	
03/28/2022 001050986383	S	- 503.270	1.0000		503	503	
03/28/2022 001050986384	S	- 1,318.830	1.0000		1,319	1,319	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2022 001050986385	S	- 544.780	1.0000		545	545	
03/28/2022 001050986402	S	- 32.300	1.0000		32	32	
03/28/2022 001050989070	S	- 78.710	1.0000		79	79	
03/29/2022 001050986382	S	- 4,149.850	1.0000		4,150	4,150	
03/29/2022 001050986383	S	- 2,520.000	1.0000		2,520	2,520	
03/30/2022 001050986380	S	- 4,493.490	1.0000		4,493	4,493	
03/30/2022 001050986384	S	- 5,000,000.000	1.0000		5,000,000	5,000,000	
03/31/2022 001050986380	S	- 261,233.080	1.0000		261,233	261,233	
03/31/2022 001050986381	S	- 48,554.360	1.0000		48,554	48,554	
03/31/2022 001050986381	S	- 93,950.120	1.0000		93,950	93,950	
04/01/2022 001050986381	S	- 69,289.200	1.0000		69,289	69,289	
04/01/2022 001050986384	S	- 465,061.270	1.0000		465,061	465,061	
04/04/2022 001050986381	S	- 9,517.990	1.0000		9,518	9,518	
04/04/2022 001050986385	S	- 80,738.180	1.0000		80,738	80,738	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/05/2022 001050986383	S	- 1,044,904.610	1.0000		1,044,905	1,044,905	
04/05/2022 001050986385	S	- 72,372.150	1.0000		72,372	72,372	
04/07/2022 001050986380	S	- 480,580.700	1.0000		480,581	480,581	
04/07/2022 001050986381	S	- 239,770.400	1.0000		239,770	239,770	
04/07/2022 001050986385	S	- 356,405.890	1.0000		356,406	356,406	
04/08/2022 001050986381	S	- 29,839.120	1.0000		29,839	29,839	
04/08/2022 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
04/11/2022 001050986380	S	- 7,991.590	1.0000		7,992	7,992	
04/13/2022 001050986381	S	- 3,556.990	1.0000		3,557	3,557	
04/13/2022 001050986381	S	- 124,771.250	1.0000		124,771	124,771	
04/14/2022 001050986381	S	- 199,926.000	1.0000		199,926	199,926	
04/19/2022 001050986381	S	- 147,965.970	1.0000		147,966	147,966	
04/20/2022 001050986381	S	- 10,715.040	1.0000		10,715	10,715	
04/21/2022 001050986385	S	- 85,830.250	1.0000		85,830	85,830	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/22/2022 001050986381	S	- 165,666.760	1.0000		165,667	165,667	
04/22/2022 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
04/26/2022 001050986381	S	- 120,069.290	1.0000		120,069	120,069	
04/27/2022 001050986380	S	- 84,074.670	1.0000		84,075	84,075	
04/27/2022 001050986381	S	- 934.250	1.0000		934	934	
04/27/2022 001050986381	S	- 959.400	1.0000		959	959	
04/27/2022 001050986382	S	- 369.370	1.0000		369	369	
04/27/2022 001050986382	S	- 4,026.930	1.0000		4,027	4,027	
04/27/2022 001050986383	S	- 507.410	1.0000		507	507	
04/27/2022 001050986384	S	- 1,240.890	1.0000		1,241	1,241	
04/27/2022 001050986385	S	- 541.630	1.0000		542	542	
04/27/2022 001050986402	S	- 34.170	1.0000		34	34	
04/27/2022 001050986409	S	- 9.820	1.0000		10	10	
04/27/2022 001050989070	S	- 75.770	1.0000		76	76	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/28/2022 001050986381	S	- 22,570.380	1.0000		22,570	22,570	
04/29/2022 001050986381	S	- 82,016.900	1.0000		82,017	82,017	
04/29/2022 001050986382	S	- 738,103.960	1.0000		738,104	738,104	
04/29/2022 001050986409	S	- 50,296.040	1.0000		50,296	50,296	
04/29/2022 001050989070	S	- 575,621.430	1.0000		575,621	575,621	
05/02/2022 001050986380	S	- 95,583.800	1.0000		95,584	95,584	
05/02/2022 001050986381	S	- 445,527.130	1.0000		445,527	445,527	
05/02/2022 001050986382	S	- 137,073.000	1.0000		137,073	137,073	
05/02/2022 001050986383	S	- 315.000	1.0000		315	315	
05/06/2022 001050986381	S	- 140,197.630	1.0000		140,198	140,198	
05/06/2022 001050986400	S	- 143,430.000	1.0000		143,430	143,430	
05/09/2022 001050986382	S	- 3,000,000.000	1.0000		3,000,000	3,000,000	
05/10/2022 001050986385	S	- 17,793.480	1.0000		17,793	17,793	
05/10/2022 001050989072	S	- 3,000,000.000	1.0000		3,000,000	3,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/11/2022 001050986385	S	- 15,002.230	1.0000		15,002	15,002	
05/13/2022 001050986381	S	- 122,618.810	1.0000		122,619	122,619	
05/13/2022 001050986385	S	- 28,617.310	1.0000		28,617	28,617	
05/17/2022 001050986381	S	- 13,415.230	1.0000		13,415	13,415	
05/17/2022 001050986381	S	- 67,032.380	1.0000		67,032	67,032	
05/18/2022 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
05/18/2022 001050986384	S	- 255,733.520	1.0000		255,734	255,734	
05/20/2022 001050986381	S	- 58,247.080	1.0000		58,247	58,247	
05/24/2022 001050986381	S	- 197,201.150	1.0000		197,201	197,201	
05/26/2022 001050986380	S	- 999.310	1.0000		999	999	
05/26/2022 001050986382	S	- 394.710	1.0000		395	395	
05/26/2022 001050986382	S	- 3,852.760	1.0000		3,853	3,853	
05/26/2022 001050986383	S	- 384.910	1.0000		385	385	
05/26/2022 001050986389	S	-.010	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/26/2022 001050986397	S	- 327.320	1.0000		327	327	
05/26/2022 001050986402	S	- 34.260	1.0000		34	34	
05/26/2022 001050986409	S	- 2.190	1.0000		2	2	
05/26/2022 001050989070	S	- 71.160	1.0000		71	71	
05/27/2022 001050986380	S	- 100,531.280	1.0000		100,531	100,531	
05/31/2022 001050986381	S	- 23,205.120	1.0000		23,205	23,205	
05/31/2022 001050986381	S	- 1,863.480	1.0000		1,863	1,863	
05/31/2022 001050989070	S	- 3.470	1.0000		3	3	
06/01/2022 001050986381	S	- 435,188.050	1.0000		435,188	435,188	
06/03/2022 001050986380	S	- 563.840	1.0000		564	564	
06/03/2022 001050986381	S	- 2,347.890	1.0000		2,348	2,348	
06/03/2022 001050986385	S	- 20,107.300	1.0000		20,107	20,107	
06/06/2022 001050986381	S	- 6,750.420	1.0000		6,750	6,750	
06/06/2022 001050986385	S	- 17,180.040	1.0000		17,180	17,180	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/07/2022 001050986381	S	- 142,188.710	1.0000		142,189	142,189	
06/09/2022 001050986381	S	- 260,000.000	1.0000		260,000	260,000	
06/10/2022 001050986382	S	- 205,609.000	1.0000		205,609	205,609	
06/13/2022 001050986384	S	- 161,752.620	1.0000		161,753	161,753	
06/14/2022 001050986380	S	- 30,452.940	1.0000		30,453	30,453	
06/14/2022 001050986385	S	- 391,236.300	1.0000		391,236	391,236	
06/16/2022 001050986380	S	- 98,560.700	1.0000		98,561	98,561	
06/16/2022 001050986381	S	- 21,560.160	1.0000		21,560	21,560	
06/17/2022 001050986385	S	- 96,802.250	1.0000		96,802	96,802	
06/21/2022 001050986381	S	- 185,150.480	1.0000		185,150	185,150	
06/21/2022 001050986385	S	- 659,741.150	1.0000		659,741	659,741	
06/22/2022 001050986381	S	- 124,974.940	1.0000		124,975	124,975	
06/23/2022 001050986381	S	- 22,120.380	1.0000		22,120	22,120	
06/23/2022 001050986385	S	- 208,040.050	1.0000		208,040	208,040	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/24/2022 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
06/27/2022 001050986382	S	- 1,164,000.000	1.0000		1,164,000	1,164,000	
06/27/2022 001050986385	S	- 67,869.380	1.0000		67,869	67,869	
06/28/2022 001050986380	S	- 1,002.800	1.0000		1,003	1,003	
06/28/2022 001050986382	S	- 355.570	1.0000		356	356	
06/28/2022 001050986383	S	- 395.830	1.0000		396	396	
06/28/2022 001050986390	S	- 16.660	1.0000		17	17	
06/28/2022 001050986397	S	- 327.460	1.0000		327	327	
06/28/2022 001050986400	S	- 2.010	1.0000		2	2	
06/28/2022 001050986402	S	- 36.800	1.0000		37	37	
06/28/2022 001050989070	S	-.030	1.0000				
06/28/2022 001050989072	S	- 48.080	1.0000		48	48	
06/29/2022 001050986380	S	- 87,583.150	1.0000		87,583	87,583	
06/29/2022 001050986381	S	- 96,942.880	1.0000		96,943	96,943	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/29/2022 001050986382	S	- 3,793.610	1.0000		3,794	3,794	
Total For Sells				**0**	**76,020,025**	**76,020,025**	**0**
Total First Am Govt Ob Fd Cl Z				**0**	**135,808,796**	**135,808,796**	**0**
GRAND TOTAL				**0**	**135,808,796**	**135,808,796**	**0**

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

Exhibit F: Schedule of Active Participant Data

(Schedule MB, Line 8b(2))

The participant data is for the year ended June 30, 2021.

		Benefit Accrual Credits								
Age	**Total**	**1 - 4**	**5 - 9**	**10 - 14**	**15 - 19**	**20 - 24**	**25 - 29**	**30 - 34**	**35 - 39**	**40 & over**
Under 25	104	91	13	–	–	–	–	–	–	–
25 - 29	230	151	73	6	–	–	–	–	–	–
30 - 34	329	121	147	48	13	–	–	–	–	–
35 - 39	310	69	103	60	71	7	–	–	–	–
40 - 44	292	69	81	48	39	37	15	3	–	–
45 - 49	235	44	44	34	39	35	33	5	1	–
50 - 54	220	31	36	27	36	29	28	18	11	4
55 - 59	180	20	26	27	21	30	24	13	5	14
60 - 64	75	5	14	10	6	16	15	5	3	1
65 - 69	13	1	3	3	3	1	–	2	–	–
70 & over	1	1	–	–	–	–	–	–	–	–
Unknown	10	9	1	–	–	–	–	–	–	–
Total	**1,999**	**612**	**541**	**263**	**228**	**155**	**115**	**46**	**20**	**19**

Note: Excludes 344 participants with less than one Benefit Accrual Credit.

Exhibit K: Statement of Actuarial Assumptions, Methods and Models

(Schedule MB, Line 6)

Rationale for Demographic and Noneconomic Assumptions	The information and analysis used in selecting each demographic assumption that has a significant effect on this actuarial valuation is shown in the Actuarial Experience Study for the period July 1, 2012 through June 30, 2017, issued on January 3, 2019. Current data is reviewed in conjunction with each annual valuation. Based on professional judgment, as described below, beginning with this year's valuation we have updated the retirement rates for active and inactive members and the assumed future Vesting and Benefit Accrual Credits.
Mortality Rates	Pre-retirement: RP-2006 Blue Collar Employee Mortality Tables with generational projection using scale MP-2018 from 2006. Post-retirement Healthy: RP-2006 Blue Collar Healthy Annuitant Mortality Tables with generational projection using scale MP-2018 from 2006. Disabled: RP-2006 Disabled Retiree Mortality Table with generational projection using scale MP-2018 from 2006. The underlying tables with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date. These mortality tables were then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years.
Annuitant Mortality Rates	

	Rate (%)[1]			
	Healthy		Disabled	
Age	Male	Female	Male	Female
55	0.64	0.42	2.49	1.50
60	0.89	0.66	2.81	1.95
65	1.45	1.06	3.63	2.53
70	2.38	1.70	4.88	3.43
75	3.89	2.75	6.70	4.91
80	6.38	4.54	9.43	7.26
85	10.51	7.80	13.71	10.85
90	17.31	13.38	20.46	15.86

[1] Mortality rates shown for base table.

Termination Rates

	Rate (%)[1]			
	Mortality [1]			
Age	Male	Female	Withdrawal [2]	Disability
20	0.07	0.02	7.94	0.00
30	0.06	0.02	7.40	0.00
40	0.10	0.05	6.11	0.00
50	0.26	0.13	3.62	0.00
60	0.64	0.31	0.13	0.00
70	2.09	0.85	N/A	0.00

[1] Mortality rates shown for base table year.

[2] Withdrawal rates do not apply at or beyond early retirement age.

Retirement Rates for Active Participants

Unreduced Pension		Reduced Pension	
Age	Retirement Probability	Age	Retirement Probability
52	30%	52	2.5%
53	20	53	1.5
54	20	54	1.5
55	30	55	1.5
56	10	56	1.5
57	10	57	1.5
58	10	58	1.5
59	10	59	3.0
60	25	60	3.0
61	10	61	3.0
62	10	62	N/A
63	10	63	N/A
64 – 69	25	64 - 69	N/A
70+	100	70+	N/A

Description of Weighted Average Retirement Age

Age 61.4, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in this actuarial valuation.

Retirement Rates for Inactive Vested Participants

Age	Retirement Probability
52 – 61	2%
62	35
63 – 69	25
70+	100

Future Benefit Accruals	Average work year of 1,800 hours per active participant (1.11 Benefit Accrual and Vesting Credits per year).
Unknown Data for Participants	Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.
Definition of Active Participants	Active participants are defined as those with at least 435 hours in the most recent plan year and who have accumulated at least one Benefit Accrual Credit, excluding those who have retired as of the valuation date.
Exclusion of Inactive Vested Participants	Inactive participants over age 70 are excluded from the valuation. In the valuation as of July 1, 2021, there were 18 such participants who were excluded.
Percent Married	70%
Age of Spouse	Spouses of male participants are two years younger and spouses of female participants are two years older.
Benefit Election	Married participants elect the 100% Joint-and-Survivor form of payment and non-married participants are assumed to elect a single life annuity.
Delayed Retirement Factors	Active participants work enough hours each month to not qualify for delayed retirement adjustment. Inactive vested participants who are assumed to commence receipt of benefits after attaining normal retirement age qualify for delayed retirement increases of 12% per year, but not beyond age 70.
Net Investment Return	7.00% The net investment return assumption is a long-term estimate derived from historical data, current and recent market expectations, and professional judgment. As part of the analysis, a building block approach was used that reflects inflation expectations and anticipated risk premiums for each of the portfolio's asset classes as provided by Segal Marco Advisors, as well as the Plan's target asset allocation.
Annual Administrative Expenses	$1,050,000 for the year beginning July 1, 2021 (equivalent to $1,012,407 payable at the beginning of the year).
Actuarial Value of Assets	The market value of assets less unrecognized returns in each of the last five years. Unrecognized return is equal to the difference between the actual market return and the projected market return, and is recognized over a five-year period. The actuarial value is further adjusted, if necessary, to be within 20% of the market value.
Actuarial Cost Method	Entry Age Normal Actuarial Cost Method. Entry Age is age minus Vesting Credits. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis and are allocated by service, with Normal Cost determined as if the current benefit accrual rate had always been in effect. At plan year-end, the benefit Normal Cost from the valuation is adjusted by the ratio of actual credited contributions received during the plan year to the expected credited contributions. Expected credited contributions for the 2021-2022 Plan Year are $10,758,618 based on 3,598,200 projected accrual hours (1,999 active participants at 1,800 hours) and a $2.99 per hour average credited contribution rate for the year.
Benefits Valued	Unless otherwise indicated, includes all benefits summarized in Exhibit L.

Current Liability Assumptions	Interest: 2.33%, within the permissible range prescribed under IRC Section 431(c)(6)(E). Mortality: Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(3): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward using scale MP-2019 (previously, the MP-2018 scale was used) to the valuation date, plus a number of years that varies by age.
Estimated Rate of Investment Return	On actuarial value of assets (Schedule MB, line 6g): 10.0%, for the Plan Year ending June 30, 2021 On current (market) value of assets (Schedule MB, line 6h): 25.9%, for the Plan Year ending June 30, 2021
FSA Contribution Timing (Schedule MB, line 3a)	Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to a December 31 contribution date.
Actuarial Models	Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.

Attachment to 2021 Schedule MB (Form 5500) for
Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
(EIN 94-6083001 / PN 001)

FOOTNOTES TO SCHEDULE MB

Line 3 — All contributions are paid periodically throughout the year pursuant to collective bargaining agreements. Contributions were obtained from the independent auditor's draft report. Based on audited plan financials, the Plan had no withdrawal liability income for the year.

Line 9(b) — Per the cost method used by this plan, at year-end, the Normal Cost from the valuation is adjusted by the ratio of the actual credited contributions received during the plan year to the expected credited contributions. The derivation of the adjusted Normal Cost is as follows:

1. Normal Cost from July 1, 2021 Actuarial Valuation*	$3,147,420
2. 2021-2022 actual credited contributions (provided by Fund Office)	8,568,014
3. 2021-2022 expected credited contributions	10,758,618
4. Administrative expense allowance (payable beginning of year)	1,012,407
5. Adjusted Normal Cost: [(1) x (2) ÷ (3)] + (4)	3,518,969

* Excluding administrative expenses

Line 9(j)(1) — Using the adjusted Normal Cost from item 9(b), the derivation of the ERISA FFL is as follows:

1. Full Funding Limitation (ERISA):	
a. Normal Cost	$3,518,969
b. Actuarial Accrued Liability	569,150,311
c. Lesser of Market and Actuarial Value of Assets	474,086,057
d. FSA Credit Balance	33,762,662
e. Full Funding Limitation as of June 30, 2022 [(a) + (b) - (c) + (d), plus interest, but not less than zero]	141,610,097

The valuation was based on the assumption that the plan was qualified for the year and on information supplied by the auditor with respect to contributions and assets and by the Fund Administrator with respect to the data required on participants.

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 07/01/2021 and ending 06/30/2022

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
NO CALIF Glaziers, Architectural Metal And Glassworkers Pension Plan

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 03/23/1963

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, NO. CALIF.
GLAZIERS ARCHITECTURAL METAL & GLAS

4160 DUBLIN BLVD., NO. 400

DUBLIN CA 94568-7756

2b Employer Identification Number (EIN) 94-6083001

2c Plan Sponsor's telephone number (925) 833-7300

2d Business code (see instructions) 327210

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

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

SIGN HERE	Signature of plan administrator	Date 4/11/23	CHRIS BAGATELOS Enter name of individual signing as plan administrator
SIGN HERE	Signature of employer/plan sponsor	Date 4/10/2023	ROBERT WILLIAMS III 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**	4,274
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)**	2,142
a(2) Total number of active participants at the end of the plan year	**6a(2)**	1,753
b Retired or separated participants receiving benefits	**6b**	1,393
c Other retired or separated participants entitled to future benefits	**6c**	945
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	4,091
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	233
f Total. Add lines **6d** and **6e**	**6f**	4,324
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	121

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

1A

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

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[ ] Insurance	(1)	[ ] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	(2)	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	(3)	[X] Trust
(4)	[ ] General assets of the sponsor	(4)	[ ] General assets of the sponsor

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

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

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 07/01/2021 and ending 06/30/2022

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

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

A Name of plan
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES, NO. CALIF. GLAZIERS ARCHITECTURAL METAL & GLASSWORK

D Employer Identification Number (EIN)
94-6083001

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

1a Enter the valuation date: Month 07 Day 01 Year 2021

b	Assets		
(1)	Current value of assets	1b(1)	525,026,848
(2)	Actuarial value of assets for funding standard account	1b(2)	474,086,057
c (1)	Accrued liability for plan using immediate gain methods	1c(1)	569,150,311
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	1c(2)(a)	
(b)	Accrued liability under entry age normal method	1c(2)(b)	
(c)	Normal cost under entry age normal method	1c(2)(c)	
(3)	Accrued liability under unit credit cost method	1c(3)	546,494,729
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	1d(1)	
(2)	"RPA '94" information:		
(a)	Current liability	1d(2)(a)	994,207,197
(b)	Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b)	15,065,553
(c)	Expected release from "RPA '94" current liability for the plan year	1d(2)(c)	38,911,443
(3)	Expected plan disbursements for the plan year	1d(3)	39,961,443

Statement by Enrolled Actuary

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

SIGN HERE MH
MARK HAMWEE — 02/22/2023
Signature of actuary — Date

MARK HAMWEE, FSA, MAAA — 2005829
Type or print name of actuary — Most recent enrollment number

SEGAL — 415-263-8200
Firm name — Telephone number (including area code)

180 HOWARD STREET, SUITE 1100
SAN FRANCISCO CA 94105-6147
Address of the firm

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

2 Operational information as of beginning of this plan year:

		(1) Number of participants	(2) Current liability
a Current value of assets (see instructions)	2a		525,026,848
b "RPA '94" current liability/participant count breakdown:			
(1) For retired participants and beneficiaries receiving payment		1,340	611,998,111
(2) For terminated vested participants		772	149,361,331
(3) For active participants:			
(a) Non-vested benefits			27,270,157
(b) Vested benefits			205,577,598
(c) Total active		1,999	232,847,755
(4) Total		4,111	994,207,197
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage	2c		52.80%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	c) Amount paid by employees
	26,155,992	0			
			Totals ► 3(b)	26,155,992	3(c) 0

(d) Total withdrawal liability amounts included in line 3(b) total	3(d)	0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	4a	86.8 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	4b	N

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

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

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

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability ..... **6a** 2.33 %

		Pre-retirement		Post-retirement	
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A		☐ Yes ☐ No ☒ N/A	
c Mortality table code for valuation purposes:					
(1) Males	**6c(1)**	A		A	
(2) Females	**6c(2)**	A		A	
d Valuation liability interest rate	**6d**	7.00 %		7.00 %	
e Expense loading	**6e**	40.4 %	☐ N/A	%	☒ N/A
f Salary scale	**6f**	%	☒ N/A		

g Estimated investment return on actuarial value of assets for year ending on the valuation date ..... **6g** 10.0 %

h Estimated investment return on current value of assets for year ending on the valuation date ..... **6h** 25.9 %

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
3	289,522	29,708
4	-3,789,385	-388,836
1	-11,782,289	-1,209,002

8 Miscellaneous information:

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

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

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

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

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

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

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

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

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

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

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

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

9 Funding standard account statement for this plan year:				
Charges to funding standard account:				
a Prior year funding deficiency, if any			9a	0
b Employer's normal cost for plan year as of valuation date			9b	3,518,969
c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)	185,631,088		34,937,204
(2) Funding waivers	9c(2)	0		0
(3) Certain bases for which the amortization period has been extended	9c(3)	0		0
d Interest as applicable on lines 9a, 9b, and 9c			9d	2,691,932
e Total charges. Add lines 9a through 9d			9e	41,148,105
Credits to funding standard account:				
f Prior year credit balance, if any			9f	33,762,662
g Employer contributions. Total from column (b) of line 3			9g	26,155,992
		Outstanding balance		
h Amortization credits as of valuation date	9h	56,804,172		16,156,196
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			9i	4,409,780
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	9j(1)	141,610,097		
(2) "RPA '94" override (90% current liability FFL)	9j(2)	428,166,177		
(3) FFL credit			9j(3)	0
k (1) Waived funding deficiency			9k(1)	0
(2) Other credits			9k(2)	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			9l	80,484,630
m Credit balance: If line 9l is greater than line 9e, enter the difference			9m	39,336,525
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			9n	
9o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2021 plan year			9o(1)	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			9o(2)(a)	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			9o(2)(b)	0
(3) Total as of valuation date			9o(3)	0
10 Contribution necessary to avoid an accumulated funding deficiency. (See instructions.)			10	
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				☒ Yes ☐ No

Exhibit E: Schedule of Projection of Expected Benefit Payments

(Schedule MB, Line 8b(1))

Plan Year	Expected Annual Benefit Payments
2021	$38,880,449
2022	39,649,960
2023	40,333,497
2024	40,978,951
2025	41,584,257
2026	42,076,558
2027	42,678,165
2028	43,054,884
2029	43,416,165
2030	43,630,637

This assumes the following:

- No additional benefits will be accrued.
- Experience is in line with valuation assumptions.
- No new entrants are covered by the Plan.

Exhibit L: Summary of Plan Provisions

(Schedule MB, Line 6)

This exhibit summarizes the major provisions of the Plan included in the valuation. It is not intended to be, nor should it be interpreted as, a complete statement of all plan provisions.

Plan Year	July 1 through June 30
Pension Credit Year	July 1 through June 30
Plan Status	Ongoing plan
Normal Pension	• Age Requirement: 62 • Service Requirement: Five years of Vesting Credit or 1½ years of Future Service Benefit Accrual Credit • Amount: a. $37.50 per month for each Year of Past Service Credit (for weekly contribution rate of at least $22.00) and for each Year of Future Service Benefit Accrual Credit earned from July 1, 1963 through June 30, 1974 (for weekly contribution rate of at least $40.75); b. 5.00% of the contributions received on the participant's behalf for service from July 1, 1974 through June 30, 2002; c. 2.60% of the contributions received on the participant's behalf for service from July 1, 2002 through June 30, 2003; d. 1.30% of the contributions received on the participant's behalf for service from July 1, 2003 through June 30, 2005; e. 1.00% of the credited contributions (excluding those allocated for deficit reduction purposes) received on the participant's behalf for service thereafter. A plan amendment is being developed under which benefits are increased actuarially for each month after Normal Retirement Age in which the participant works fewer than 40 hours in Industry Service. The applicable actuarial basis is 7.50% and 1983 GAM male. A Retroactive Annuity Starting Date may be elected in lieu of an actuarial increase.
Early Retirement	• Age Requirement: 52 • Service Requirement: Five years of Vesting Credit or 1½ years of Future Service Benefit Accrual Credit • Amount: Actuarial Equivalent of the Accrued Normal Pension amount. Actuarial equivalence is determined based on 7.50% interest and 1983 GAM with margin male mortality rates. A participant retiring early receives an unreduced benefit only if the participant reaches age 52 with 60,000 hours of credited service or age 55 with 54,000 hours of credited service.

Disability	• Age Requirement: None • Service Requirement: 1½ years of Future Service Benefit Accrual Credit, and, as a result of actual employment, has earned at least ½ year of Benefit Accrual Credit in the year of disability and the two-consecutive Plan Years preceding the date of disability. • Other Requirement: Totally disabled and entitled to award from Social Security. • Amount: Actuarial equivalent of the Accrued Normal Pension amount.
Pro-Rata/Partial Pension	This type of pension is available for Glaziers who have earned at least 5 years of combined vesting credit under this Plan and Related Pension Plans.
Spouse Benefit	• Age Requirement: None • Service Requirement: Five years of Vesting Credit or 1½ years of Future Service Benefit Accrual Credit. • Amount: 100% of the benefit that the participant would have received had he or she retired the day before death on a Marital Annuity pension. If the participant's death occurs before age 52, benefits to the surviving spouse will be deferred to the date when the participant would have attained that age.
Normal Retirement Age	The earlier of: a) age 62 and vested; and b) age 65 and fifth anniversary of participation.
Marital Annuity	All retirements are paid in the form of an unreduced 100% joint and survivor annuity unless this form is rejected by the participant and spouse. If this type of pension is rejected, or if the participant is unmarried, benefits are payable for the life of the participant or in any other available optional form elected by the participant.
Service Schedules	• Benefit Accrual Credit and Vesting Credit: For Future Service commencing July 1, 1976, a participant who works 1,620 hours in a Plan Credit Year receives one year of Benefit Accrual Credit and one year of Vesting Credit. Fractional credit is given based on hours of service in covered employment divided by 1,620 with no maximum. • Alternative Method of Vesting Credit: Commencing July 1, 1963, a participant who works at least 870 hours in a Plan Year receives one year of vesting credit. No credit is provided for past service. If vesting credits under this Alternative Method determination are greater than the sum of Past Service Credits and Future Service Benefit Accrual Credits, then the Alternative Method determination of Vesting Credits will be used.
Break in Service Rule	One-Year Break: A participant incurs a One-Year Break in Service if he or she fails to work at least 435 hours of service in a Plan Year. Permanent Break: A non-vested participant incurs a Permanent Break in Service if the number of consecutive One-Year Breaks in Service is at least five and it equals or exceeds the number of full years of Vesting Credit which had been previously accumulated. At this time, all accumulated Vesting Credits are canceled.

Participation Rules	Participation: An employee becomes a "Participant" on the first day of the month following a twelve-month period during which he or she worked at least 435 hours. Termination of Participation: A participant who incurs two consecutive One-Year Breaks in Service ceases to be a participant as of the last day of the Plan Year which constituted the second One-Year Break in Service unless he or she has retired or attained vested rights. Computation Break in Service: A participant is deemed to have a computation break in service at the end of any two-consecutive Plan Year period in which he or she does not work at least 435 hours in each of the two Plan Years. The monthly amount payable for benefits earned after the last computation break in service is frozen at the benefit level then in effect.
Schedule of Contribution Rates	As of July 1, 2021, the credited contribution rates ranged from $0.75 to $6.00 per hour, the most prevalent rate being $3.50 (for 58% of active participants). The average credited contribution rate was $2.99 per hour. Additional contributions classified as "deficit reduction," or specifically required under a Rehabilitation or Funding Improvement Plan schedule, are disregarded for benefit accrual purposes. Non-credited contribution rates range from $0.52 to $7.50 per hour, the most prevalent rate being $7.50, and the average being $6.38.
Plan Amendments	The level of benefits payable is directly proportional to the negotiated credited contribution rate. Any increase or decrease in this rate for continuing active participants results in an automatic benefit improvement or reduction and is therefore treated as a plan amendment for purposes of the funding standard account.

No Calif Glaziers, Architectural Metal and Glassworkers Pension Plan

EIN 94-6083001
Plan No. 001
Plan Year Ended June 30, 2022

Form 5500, Schedule H, Part IV, Line 4i
Schedule of Assets (Held at Year End)

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

No Calif Glaziers, Architectural Metal and Glassworkers Pension Plan

EIN 94-6083001
Plan No. 001
Plan Year Ended June 30, 2022

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

See attachment to the Accountant's Audit Report attached at Accountant's Opinion

No Calif Glaziers, Architectural Metal and Glassworkers Pension Plan

EIN 94-6083001
Plan No. 001
Plan Year Ended June 30, 2022

Form 5500, Schedule H, Part III
Financial Statements used to formulate IQPA's opinion

The entire report has been attached to the Accountant's Opinion

180 Howard Street, Suite 1100
San Francisco, CA 94105-6147
segalco.com T:415.263.8200

September 20, 2021

Internal Revenue Service
Employee Plans Compliance Unit
Group 7602 (TEGE:EP:EPCU)
230 S. Dearborn Street
Room 1700 - 17th Floor
Chicago, IL 60604

To Whom It May Concern:

As required by ERISA Section 305 and the Internal Revenue Code (IRC) Section 432, we have completed the actuarial status certification as of July 1, 2021 for the following plan:

Name of Plan:	Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Plan number:	EIN 94-6083001 / PN 001
Plan sponsor:	Board of Trustees, Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Address:	4160 Dublin Boulevard, Suite 400, Dublin, CA 94568
Phone number:	540.864.6405

As of July 1, 2021, the Plan is in neither critical status nor endangered status. In addition, the Plan is not projected to be in critical status for any of the succeeding five plan years.

This certification does not reflect the enactment of the American Rescue Plan Act of 2021 (ARPA) on March 11, 2021, or the guidance issued July 9, 2021 by the Pension Benefit Guaranty Corporation. We anticipate clarification of certain ARPA relief provisions based on regulations to be issued by the IRS. Decisions that the Trustees may make to elect options available to them that might affect the Plan's "zone" status and minimum funding requirements for the current and future years may be reflected in a revised or future actuarial valuation.

If you have any questions on the attached certification, you may contact me at the following:

Segal
180 Howard Street, Suite 1100
San Francisco, CA 94105-6147
Phone number: 415.263.8200

Sincerely,



Mark Hamwee, FSA, MAAA
Vice President & Actuary
Enrolled Actuary No. 20-05829

Actuarial Status Certification as of July 1, 2021 under IRC Section 432
September 20, 2021

This is to certify that Segal has prepared an actuarial status certification under Internal Revenue Code Section 432 for the Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan as of July 1, 2021 in accordance with generally accepted actuarial principles and practices. It has been prepared at the request of the Board of Trustees to assist in administering the Fund and meeting filing and compliance requirements under federal law. This certification may not otherwise be copied or reproduced in any form without the consent of the Board of Trustees and may only be provided to other parties in its entirety.

The measurements shown in this actuarial certification may not be applicable for other purposes. Future actuarial measurements may differ significantly from the current measurements presented in this report due to such factors as the following: plan experience differing from that anticipated by the economic or demographic assumptions; changes in economic or demographic assumptions; increases or decreases expected as part of the natural operation of the methodology used for these measurements; differences in statutory interpretation and changes in plan provisions or applicable law.

This certification is based on the July 1, 2020 actuarial valuation, dated May 28, 2021. This certification reflects the changes in the law made by the Multiemployer Pension Reform Act of 2014 (MPRA). Additional assumptions required for the projections (including those under MPRA), and sources of financial information used are summarized in Exhibit 5.

Segal does not practice law and, therefore, cannot and does not provide legal advice. Any statutory interpretation on which this certification is based reflects Segal's understanding as an actuarial firm.

This certification was based on the assumption that the Plan was qualified as a multiemployer plan for the year.

I am a member of the American Academy of Actuaries and I meet the Qualification Standards of the American Academy of Actuaries to render the actuarial opinion herein. To the best of my knowledge, the information supplied in this actuarial certification is complete and accurate. As required by IRC Section 432(b)(3)(B)(iii), the projected industry activity is based on information provided by the plan sponsor. In my opinion, the projections are based on reasonable actuarial estimates, assumptions and methods that (other than projected industry activity) offer my best estimate of anticipated experience under the Plan.



Mark Hamwee, FSA, MAAA	
EA#	20-05829
Title	Vice President & Actuary

Certificate Contents

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Actuarial Status Certification under IRC Section 432

Exhibit 1: Status Determination as of July 1, 2021

Status	Condition	Component Result	Final Result
Critical Status:			
	1. Initial critical status tests:		
	C1. A funding deficiency is projected in four years?	No	No
	C2. a. A funding deficiency is projected in five years,	No	
	b. **and** the present value of vested benefits for non-actives is more than present value of vested benefits for actives,	N/A	
	c. **and** the normal cost plus interest on unfunded actuarial accrued liability (unit credit basis) is greater than contributions for current year?	N/A	No
	C3. a. A funding deficiency is projected in five years,	No	
	b. **and** the funded percentage is less than 65%?	N/A	No
	C4. a. The funded percentage is less than 65%,	No	
	b. **and** the present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over seven years	N/A	No
	C5. The present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over five years?	No	No
	2. Emergence test:		
	C6 a. Was in critical status for the immediately preceding plan year,	No	
	b. **and either** a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(2) or ERISA Section 304 as in effect prior to PPA'06,	N/A	
	c. **or** insolvency is projected for the current year or any of the 30 succeeding plan years?	N/A	
	Plan did NOT emerge?		N/A

Status	Condition	Component Result	Final Result
	3. Special emergence test:		
C7.	a. The trustees have elected an automatic amortization extension under 431(d),	No	N/A
	b. **and either** a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extension of amortization periods under ERISA Section 304(d)(1),	N/A	N/A
	c. **or** insolvency is projected for the current year or any of the 30 succeeding plan years?	N/A	
	Plan did NOT emerge?	N/A	N/A
	4. Reentry into critical status after special emergence:	N/A	N/A
C8	a. The Plan emerged from critical status in any prior year under the special emergence rule,	No	
	b. **and either** a funding deficiency is projected for the plan year or any of the next nine plan years, without regard to the use of the shortfall method but taking into account any extensions of amortization periods under ERISA Section 304(d),	N/A	
	c. **or** insolvency is projected for the current year or any of the 30 succeeding plan years?	N/A	N/A
	Plan reentered critical status?	N/A	N/A
	5. In Critical Status? (If C1-C6 or C8 is Yes, then Yes, unless C7 is No)		**No**
	If not in Critical Status, skip 6 and go to 7	Yes	
	6. Determination of critical and declining status:	No	**No**
C9.	a. Any of (C1) through (C5) are Yes?	N/A	N/A
	b. **and either** Insolvency is projected within 15 years?	N/A	N/A
	c. or		
	1) The ratio of inactives to actives is at least 2 to 1,	N/A	
	2) **and** insolvency is projected within 20 years?	N/A	N/A
	d. **or**		
	1) The funded percentage is less than 80%,	N/A	
	2) **and** insolvency is projected within 20 years	N/A	N/A
	In Critical and Declining Status?	**N/A**	N/A

Status	Condition	Component Result	Final Result
	7. Determination whether plan is projected to be in critical status in any of the succeeding five plan years:		
	C10. a. Is not in critical status,	Yes	
	b. **and** is projected to be in critical status in any of the next five years?	No	No
	8. In Critical Status in any of the five succeeding plan years?		**No**

Status	Condition	Component Result	Final Result
Endangered Status:			
E1. a.	Is not in critical status,	Yes	
b.	**and** the funded percentage is less than 80%?	No	No
E2. a.	I`s not in critical status,	Yes	
b.	**and** a funding deficiency is projected in seven years?	No	No
	In Endangered Status? (Yes when either (E1) or (E2) is Yes)		**No**
	In Seriously Endangered Status? (Yes when BOTH (E1) and (E2) are Yes)		**No**
Neither Critical Status Nor Endangered Status:			
	Neither Critical nor Endangered Status?		**Yes**

Exhibit 2: Summary of Actuarial Valuation Projections

The actuarial factors as of July 1, 2021 (based on projections from the July 1, 2020 valuation certificate):

1.	Financial Information			
	a. Market value of assets			$521,612,586
	b. Actuarial value of assets			473,495,880
	c. Reasonably anticipated contributions			
	1) Upcoming year			26,738,000
	2) Present value for the next five years			110,447,313
	3) Present value for the next seven years			144,891,283
	d. Reasonably anticipated withdrawal liability payments			0
	e. Projected benefit payments			40,174,666
	f. Projected administrative expenses (beginning of year)			1,042,779
2.	Liabilities			
	a. Present value of vested benefits for active participants			92,720,159
	b. Present value of vested benefits for non-active participants			450,315,357
	c. Total unit credit accrued liability			549,885,974
	d. Present value of payments	**Benefit Payments**	**Administrative Expenses**	**Total**
	1) Next five years	$177,091,967	$4,838,373	$181,930,340
	2) Next seven years	236,000,110	6,529,963	242,530,073
	e. Unit credit normal cost plus expenses			4,555,182
	f. Ratio of inactive participants to active participants			0.99
3.	Funded Percentage (1.b)/(2.c)			86.1%
4.	Funding Standard Account			
	a. Credit Balance as of the end of prior year			$33,826,319
	b. Years to projected funding deficiency			N/A
5.	Projected Year of Emergence			N/A
6.	Years to Projected Insolvency			N/A
7.	Year Projected to be in Critical Status (based on test C10. in Exhibit 1), if within next five years			N/A

Exhibit 3: Funding Standard Account Projections

The table below presents the Funding Standard Account Projections for the Plan Years beginning July 1.

		Year Beginning July 1,					
		2020	**2021**	**2022**	**2023**	**2024**	**2025**
1.	Credit balance (BOY)	$24,964,200	$33,826,319	$39,701,613	$46,606,874	$56,713,426	$61,519,079
2.	Interest on (1)	1,747,494	2,367,842	2,779,113	3,262,481	3,969,940	4,306,336
3.	Normal cost	3,217,507	2,468,880	2,389,705	2,395,679	2,401,668	2,407,672
4.	Administrative expenses	1,012,407	1,042,779	1,074,062	1,106,284	1,139,473	1,173,657
5.	Net amortization charges	20,993,821	19,073,741	17,651,571	15,073,261	20,649,370	17,227,425
6.	Interest on (3), (4) and (5)	1,765,661	1,580,978	1,478,074	1,300,266	1,693,336	1,456,613
7.	Expected contributions	32,950,746	26,738,000	25,816,000	25,816,000	25,816,000	25,816,000
8.	Interest on (7)	1,153,276	935,830	903,560	903,560	903,560	903,560
9.	Full-funding limit credit	0	0	0	0	0	0
10.	**Credit balance (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8) + (9)**	**$33,826,319**	**$39,701,613**	**$46,606,874**	**$56,713,426**	**$61,519,079**	**$70,279,607**

		2026	**2027**	**2028**	**2029**	**2030**
1.	Credit balance (BOY)	$70,279,607	$84,220,011	$104,650,959	$131,218,708	$159,760,355
2.	Interest on (1)	4,919,572	5,895,401	7,325,567	9,185,310	11,183,225
3.	Normal cost	2,413,691	2,419,725	2,425,774	2,431,838	2,437,918
4.	Administrative expenses	1,208,867	1,245,133	1,282,487	1,320,962	1,360,591
5.	Net amortization charges	12,918,309	7,722,070	3,279,943	3,128,717	1,464,169
6.	Interest on (3), (4) and (5)	1,157,861	797,085	489,174	481,706	368,387
7.	Expected contributions	25,816,000	25,816,000	25,816,000	25,816,000	25,816,000
8.	Interest on (7)	903,560	903,560	903,560	903,560	903,560
9.	Full-funding limit credit	0	0	0	0	0
10.	**Credit balance at end of year: (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8) + (9)**	**$84,220,011**	**$104,650,959**	**$131,218,708**	**$159,760,355**	**$192,032,075**

Exhibit 4: Funding Standard Account — Projected Bases Assumed Established after July 1, 2020

Schedule of Funding Standard Account Bases

Type of Base	Date Established	Base Established	Amortization Period	Amortization Payment
Experience (Gain)/Loss	07/01/2021	($12,429,337)	15	($1,275,397)
Experience (Gain)/Loss	07/01/2022	(13,859,676)	15	(1,422,166)
Experience (Gain)/Loss	07/01/2023	(12,964,565)	15	(1,330,317)
Experience (Gain)/Loss	07/01/2024	(14,074,047)	15	(1,444,163)
Experience (Gain)/Loss	07/01/2025	(16,190,123)	15	(1,661,298)

Exhibit 5: Actuarial Assumptions and Methodology

The actuarial assumptions and plan of benefits are as used in the July 1, 2020 actuarial valuation certificate, dated May 28, 2021, except as specifically described below. We also assumed that experience would emerge as projected, except as described below. The calculations are based on a current understanding of the requirements of ERISA Section 305 and IRC Section 432.

Asset Information:	The financial information as of June 30, 2021 was based on an unaudited financial statement provided by the Fund Administrator. The income and expense items were based on information about contributions, withdrawal liability payments, benefits and expense payments provided by the Fund Administrator. For projections after that date, the assumed administrative expenses were increased by 3.00% per year and the benefit payments were projected based on the July 1, 2020 actuarial valuation. The projected net investment return was assumed to be 7.00% of the average market value of assets for the 2021–2022 through 2030–2031 Plan Years. Any resulting investment gains or losses due to the operation of the asset valuation method are amortized over 15 years in the Funding Standard Account.
Projected Industry Activity:	As required by Internal Revenue Code Section 432, assumptions with respect to projected industry activity are based on information provided by the plan sponsor. Based on this information, the total assumed contributory hours are 2,900,000 hours for the 2021-2022 plan year, decreasing thereafter to an ultimate level of 2,800,000 contributory hours.
Future Normal Costs:	Based on the assumed industry activity and the assumption that replacement employees will have the same entry age as employees leaving the work force, the Entry Age Normal Cost method used in the valuation results in level Normal Costs per active. Therefore, we have assumed that the normal cost in future years will be the same as in the 2020–2021 Plan Year, after adjusting for the projected industry activity described above and increased by 0.25% per year to reflect generational mortality improvement.

Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are presented to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible actuary.

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Section 3: Certificate of Actuarial Valuation

Schedule of FSA Bases (Charges) (Schedule MB, Line 9c)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan Amendment	07/01/1995	$5,731,158	4	$1,581,307
Plan Amendment	07/01/1996	10,066,343	5	2,294,474
Assumption Change	07/01/1997	525,502	6	103,036
Plan Amendment	07/01/1997	10,686,109	6	2,095,234
Plan Amendment	07/01/1998	10,123,181	7	1,755,504
Plan Amendment	07/01/1999	240,419	8	37,628
Plan Amendment	07/01/2000	6,242,191	9	895,413
Plan Amendment	07/01/2001	3,687,552	10	490,677
Plan Amendment	07/01/2002	3,805,252	11	474,259
Plan Amendment	07/01/2004	622,280	13	69,585
Assumption Change	07/01/2005	4,462,522	14	476,885
Plan Amendment	07/01/2006	82,013	15	8,416
Plan Amendment	07/01/2007	116,870	16	11,562
Plan Amendment	07/01/2008	42,662	2	22,052
Experience Loss	07/01/2008	2,371,691	2	1,225,947
Plan Amendment	07/01/2009	32,906	3	11,719
Experience Loss	07/01/2009	19,922,054	3	7,094,703
Plan Amendment	07/01/2010	77,024	4	21,252
Experience Loss	07/01/2010	2,137,463	4	589,756
Plan Amendment	07/01/2011	28,589	5	6,516
Change in Assumptions	07/01/2011	431,524	5	98,360
Experience Loss	07/01/2011	8,378,501	5	1,909,756
Experience Loss	07/01/2012	126,909	6	24,883
Plan Amendment	07/01/2012	15,163,362	6	2,973,093

Section 3: Certificate of Actuarial Valuation

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan Amendment	07/01/2013	94,557	7	16,398
Experience Loss	07/01/2013	4,669,478	7	809,754
Change in Assumptions	07/01/2013	10,728,453	7	1,860,466
Plan Amendment	07/01/2014	187,324	8	29,318
Experience Loss	07/01/2014	538,504	8	84,282
Plan Amendment	07/01/2015	104,188	9	14,945
Experience Loss	07/01/2015	1,613,566	9	231,458
Change in Assumptions	07/01/2015	3,644,083	9	522,727
Plan Amendment	07/01/2016	68,789	10	9,153
Experience Loss	07/01/2016	13,757,230	10	1,830,579
Plan Amendment	07/01/2017	235,877	11	29,398
Experience Loss	07/01/2017	9,288,888	11	1,157,698
Plan Amendment	07/01/2018	232,423	12	27,348
Experience Loss	07/01/2018	7,690,175	12	904,868
Change in Assumptions	07/01/2018	12,527,297	12	1,474,030
Plan Amendment	07/01/2019	241,386	13	26,993
Change in Assumptions	07/01/2019	1,809,551	13	202,350
Experience Loss	07/01/2019	7,106,105	13	794,628
Plan Amendment	07/01/2020	193,429	14	20,671
Experience Loss	07/01/2020	5,506,186	14	588,415
Plan Amendment	07/01/2021	289,522	15	29,708
Total		**$185,631,088**		**$34,937,204**

Schedule of FSA Bases (Credits) (Schedule MB, Line 9h)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Combined Bases	07/01/2018	$41,232,498	3.03	$14,558,358
Change in Assumptions	07/01/2021	3,789,385	15	388,836
Experience Gain	07/01/2021	11,782,289	15	1,209,002
Total		**$56,804,172**		**$16,156,196**

Justification for Change in Actuarial Assumptions (Schedule MB, line 11)

For purposes of determining current liability, the current liability interest rate was changed from 2.68% to 2.33% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.

Based on past experience and future expectations, the following actuarial assumptions were changed:

- The retirement age for inactive members was previously assumed to be 62, and the retirement rates for active members were previously:

Unreduced Pension		Reduced Pension	
Age	Retirement Probability	Age	Retirement Probability
52	38%	52	5%
53	15	53	3
54	15	54	3
55	22	55	3
56	15	56	3
57	10	57	3
58	10	58	3
59	15	59	12
60	15	60	12
61	15	61	12
62	25	62	N/A
63	35	63	N/A
64 – 69	50	64 - 69	N/A
70+	100	70+	N/A

- Future Vesting and Benefit Accrual Credits, previously 1.00 per year.

Exhibit C: Actuarial Assumptions and Methods

Rationale for Demographic and Noneconomic Assumptions	The information and analysis used in selecting each demographic assumption that has a significant effect on this actuarial valuation is shown in the Actuarial Experience Study for the period July 1, 2012 through June 30, 2017, issued on January 3, 2019. Current data is reviewed in conjunction with each annual valuation. Based on professional judgment, as described below, beginning with last year's valuation we have updated the retirement rates for active and inactive members.
Investment Return:	To the extent the vested benefits are matched by the market value of plan assets on hand: interest assumptions prescribed by the Pension Benefit Guaranty Corporation under 29 C.F.R. Ch. XL, Part 4044, which are in effect for the applicable withdrawal liability valuation date, are used. PBGC Interest Rates as of June 30, 2021: – First 20 years 1.82% – After 20 years 1.68% To the extent the vested benefits are not matched by plan assets (at market), the interest assumption is the same as used for plan funding: 7.00% The portion of the vested benefits that is matched by readily available assets is determined by comparing the total present value of vested benefits plus expenses – at PBGC rates – with the total market value of assets; each vested benefit is treated as covered by assets to the same extent as all other vested benefits. The present value of vested benefits is based on a blend of two liability calculations. The first calculation is performed on a market value basis, using discount rates selected based on estimated annuity purchase rates available for benefits being settled, because withdrawal liability essentially settles an employer's obligation to the Plan. The second calculation uses the interest rate determined by the plan actuary for minimum funding, based on the expected return on current and future assets. For benefits that could be settled immediately, because assets on hand are sufficient to cover their market value, the first calculation basis is used: annuity purchase rates promulgated by PBGC under ERISA Sec. 4044 for multiemployer plans terminating by mass withdrawal on the measurement date. For benefits that cannot be settled immediately because they are not currently funded, the calculation uses the second basis: the interest rate used for plan funding calculations.
Mortality Rates	*Pre-retirement:* RP-2006 Blue Collar Employee Mortality Table with generational projection using Scale MP2018 from 2006. *Post-retirement Healthy:* RP-2006 Blue Collar Healthy Annuitant Mortality Table with generational projection using Scale MP2018 from 2006. *Disabled:* RP-2006 Disabled Retiree Mortality Table with generational projection using Scale MP2018 from 2006. The underlying tables with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date. These mortality tables were then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years.