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

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
SHEET METAL WORKERS PENSION PLAN OF NORTHERN CALIFORNIA

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/23/1958

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

3240B CONSTITUTION DRIVE
LIVERMORE, CA 94551-7567

2b Employer Identification Number (EIN) 51-6115939

2c Plan Sponsor's telephone number 925-208-9994

2d Business code (see instructions) 238900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	09/29/2023	SEAN O'DONOGHUE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	09/27/2023	RICK WERNER
	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:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	12061
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)**	5634
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	5496
b	Retired or separated participants receiving benefits	**6b**	4549
c	Other retired or separated participants entitled to future benefits	**6c**	2197
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	12242
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	595
f	Total. Add lines **6d** and **6e**.	**6f**	12837
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**	347

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

1B

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE 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

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

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

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

A Name of plan
SHEET METAL WORKERS PENSION PLAN OF NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
SHEET METAL WORKERS PENSION TRUST

D Employer Identification Number (EIN)
51-6115939

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

1a	Enter the valuation date: Month 01 Day 01 Year 2022		
b	Assets		
(1)	Current value of assets	**1b(1)**	1563901422
(2)	Actuarial value of assets for funding standard account	**1b(2)**	1563901422
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	2499168162
(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)**	2499168162
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)**	5179868761
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	107309656
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	185813936
(3)	Expected plan disbursements for the plan year	**1d(3)**	189013936

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

Signature of actuary	10/06/2023 Date
JASON C. BIRKLE Type or print name of actuary	23-07856 Most recent enrollment number
NWPS Firm name	408-298-1170 Telephone number (including area code)
160 W SANTA CLARA STREET, STE 1550, SAN JOSE, CA 95113-1726 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**	1563901422
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		5523	2891528679
(2) For terminated vested participants		2208	393020515
(3) For active participants:			
(a) Non-vested benefits			294187753
(b) Vested benefits			1601131814
(c) Total active		5174	1895319567
(4) Total		12905	5179868761
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	30.19 %

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
01/01/2022	0	0			
04/01/2022	3000000	0			
12/31/2022	133442851	0			
			Totals ► **3(b)**	136442851	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total	**3(d)**	2587411

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	62.6 %
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**	C

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

d If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)? [ ] Yes [X] 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 plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here [ ] • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	2039

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** [X] 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 [X] 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**	2.22 %	
		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)**	9P20	9P20
(2) Females	**6c(2)**	9FP20	9FP20
d Valuation liability interest rate	**6d**	7.50 %	7.50 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	7.50 %	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	16.0 %	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	16.0 %	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	3200000	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-99576550	-10493723
3	-38818834	-4090864

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 Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See 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**	322007805
b Employer's normal cost for plan year as of valuation date	**9b**	34331728

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)**		1037119735	150423061
(2) Funding waivers	**9c(2)**			
(3) Certain bases for which the amortization period has been extended	**9c(3)**			
d Interest as applicable on lines 9a, 9b, and 9c		**9d**		38007195
e Total charges. Add lines 9a through 9d		**9e**		544769789
Credits to funding standard account:				
f Prior year credit balance, if any		**9f**		0
g Employer contributions. Total from column (b) of line 3		**9g**		136442851
			Outstanding balance	
h Amortization credits as of valuation date	**9h**		423860800	59611122
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**		9551691
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**		1042318353	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**		3209921726	
(3) FFL credit		**9j(3)**		
k (1) Waived funding deficiency		**9k(1)**		
(2) Other credits		**9k(2)**		
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**		205605664
m Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**		
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**		339164125
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 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**		339164125
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.**	**2022** **This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan
SHEET METAL WORKERS PENSION PLAN OF NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
SHEET METAL WORKERS PENSION TRUST

D Employer Identification Number (EIN)
51-6115939

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

HARBOURVEST PARTNERS LP

74-3130888

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

HAMILTON LANE ADVISORS, LLC

23-2962336

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

WHITE OAK GLOBAL ADVISORS, LLC

26-0340395

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

GCM GROSVENOR

80-0952472

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

INVESCO PRIVATE CAPITAL, INC.

13-3725888

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

MC CREDIT PARTNERS, LP

46-2738205

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

AMERICAN FUNDS

P.O. BOX 6007
INDIANAPOLIS, IN 46206

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

PARTNERS GROUP (USA), INC.

13-4118892

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

PA CAPITAL, LLC

54-1886751

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

GLOBAL TRUST COMPANY

26-3761443

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

INTERCONTINENTAL REAL ESTATE CORPOR

04-2895544

(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)

BENESYS, INC.

38-2383171

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	1547094	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WASHINGTON CAPITAL MANAGEMENT, INC.

91-1042342

(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	1003638	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

GRAYSTONE CONSULTING

47-1598558

(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	665833	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

WITHUMSMITH+BROWN, PC

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	530906	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

HORIZON ACTUARIAL SERVICES, LLC

26-1370698

(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	505489	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

ZUCKERMAN SPAEDER LLP

52-1112263

(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	447188	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)

DELAWARE MANAGEMENT BUSINESS TRUST

23-3061021

(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	377929	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EARNEST PARTNERS, LLC

58-2386669

(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	273854	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

POLEN CAPITAL MANAGEMENT LLC

26-0319356

(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	260589	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)

SALTZMAN & JOHNSON LAW CORPORATION

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	252747	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHWEST PLAN SERVICES (NWPS)

94-2614826

(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	197590	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHARTWELL INVESTMENT PARTNERS, LLC

36-4776242

(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	197425	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)

CAUSEWAY CAPITAL MANAGEMENT LLC

95-4861680

(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	193634	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SMART SOURCE LLC

30-0830429

(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	130896	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

COMERICA BANK

42-1741646

(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 49 59 62 72	NONE	99324	Yes [X] No [ ]	Yes [ ] No [X]	154459	Yes [ ] No [X]

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)

NEYHART, ANDERSON, FLYNN & GROSBOLL

94-2576729

(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	85645	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CONRAD METLITSKY KANE LLP

81-1232193

(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	76869	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

LEGAL & GENERAL INVESTMENT MANAGEME

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	73155	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)

SLEVIN & HART, P.C.

13-1819138

(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	64612	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TRUCKER HUSS, APC

94-3216063

(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	54179	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

UNION BANK

94-0304288

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	49277	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)

ELLIOTT SHRIFTMAN

87-3060028

(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	37593	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

IRON MOUNTAIN INC.

23-2588479

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49 50	NONE	27522	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

KRAW LAW GROUP

32-0465891

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	12458	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)

CK OPPORTUNITIES GP LLC

85-3008088

(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 52 72	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	162006	Yes [ ] No [X]

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

MARSH & MCLENNAN AGENCY LLC

36-1436000

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	38601	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	5774

(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 GROUP 13-1963496	COMMISSIONS RECEIVED ON INSURANCE POLICIES PLACED THROUGH SERVICE PROVIDER AND PAID BY THE RESPECTIVE INSURANCE COMPANIES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	1363

(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.
TRAVELERS CASUALTY INSURANCE 36-2719165	COMMISSIONS RECEIVED ON INSURANCE POLICIES PLACED THROUGH SERVICE PROVIDER AND PAID BY THE RESPECTIVE INSURANCE COMPANIES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	22056

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HUDSON 13-5150451	COMMISSIONS RECEIVED ON INSURANCE POLICIES PLACED THROUGH SERVICE PROVIDER AND PAID BY THE RESPECTIVE INSURANCE COMPANIES.

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MARSH & MCLENNAN AGENCY LLC	53	9408

(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.
MARKEL 54-1398877	COMMISSIONS RECEIVED ON INSURANCE POLICIES PLACED THROUGH SERVICE PROVIDER AND PAID BY THE RESPECTIVE INSURANCE COMPANIES.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
COMERICA BANK	72	154459

(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.
COMERICA SHORT TERM INV FUND 411 W. LAFAYETTE DETROIT, MI 48226	INDIRECT COMPENSATION INCLUDES SWEEP FEES OR FUND LEVEL FEES ON A 360-DAY BASIS ON CASH EQUIVALENT VEHICLES RECEIVED ON SHORT TERM INVESTMENT FUNDS INVESTED ON BEHALF OF THE PLAN.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
CK OPPORTUNITIES GP LLC	52	69289

(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.
CERTARES OPPORTUNITIES 85-3550396	INVESTMENT MANAGEMENT FEE

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
CK OPPORTUNITIES GP LLC	52	69289
(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.	
KNIGHTHEAD OPPORTUNITIES CAPITAL MA 26-2018952	INVESTMENT MANAGEMENT FEE	

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
CK OPPORTUNITIES GP LLC	52	23428
(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.	
CK OPPOTUNITIES FUND I, LP 98-1557667	INVESTMENT MANAGEMENT FEE	

(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
PONOMA INVESTMENT FUND 780 THIRD AVENUE, 46TH FLOOR NEW YORK, NY 10017	52	THE SERVICE PROVIDER DID NOT PROVIDE AMOUNT OF INDIRECT COMPENSATION RECEIVED, 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
HAMILTON LANE ADVISORS LLC 23-2962336	52	THE SERVICE PROVIDER DID NOT PROVIDE AMOUNT OF INDIRECT COMPENSATION RECEIVED, 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
GLOBAL TRUST COMPANY 26-3761443	52	THE SERVICE PROVIDER DID NOT PROVIDE AMOUNT OF INDIRECT COMPENSATION RECEIVED, 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

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

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan
SHEET METAL WORKERS PENSION PLAN OF NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
SHEET METAL WORKERS PENSION TRUST

D Employer Identification Number (EIN)
51-6115939

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: LEGAL & GENERAL S&P 400 CIT FUND

b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY OF DELAWARE

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)
35-7085469-004	C	16307357

a Name of MTIA, CCT, PSA, or 103-12 IE: LEGAL & GENERAL S&P 600 CIT FUND

b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY OF DELAWARE

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)
35-7085469-009	C	28070773

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

b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY OF DELAWARE

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)
35-7085469-010	C	38300686

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 OF DELAWARE

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	209746538

a Name of MTIA, CCT, PSA, or 103-12 IE: WASHINGTON CAPITAL JOINT MASTER TRU

b Name of sponsor of entity listed in (a): WASHINGTON CAPITAL MANAGEMENT INC.

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)
91-1163419-001	E	98038979

a Name of MTIA, CCT, PSA, or 103-12 IE: VICTORY TRIVALENT INTERNATIONAL SMA

b Name of sponsor of entity listed in (a): GLOBAL 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)
80-6249702-006	C	26654608

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

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b Name of plan sponsor	**c** EIN-PN

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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

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan
SHEET METAL WORKERS PENSION PLAN OF NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
SHEET METAL WORKERS PENSION TRUST

D Employer Identification Number (EIN)
51-6115939

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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	10893986	11152481
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	36746440	53860330
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	169781849	105975768
(2) U.S. Government securities	1c(2)	36065581	50649653
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	116175664	94572036
(B) All other	1c(3)(B)	850805	900568
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	901359	530151
(B) Common	1c(4)(B)	458526326	389128854
(5) Partnership/joint venture interests	1c(5)	202586082	231946500
(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)	429284300	319079962
(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)	92723505	98038979
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	34342420	15711925
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	36473686	42880924

		(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	1625352003	1414428131
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	4224026	1577628
i Acquisition indebtedness	1i		
j Other liabilities	1j	48226555	45098553
k Total liabilities (add all amounts in lines 1g through1j)	1k	52450581	46676181
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1572901422	1367751950

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)	133442851	
(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)		133442851
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	929817	
(B) U.S. Government securities	2b(1)(B)	1234028	
(C) Corporate debt instruments	2b(1)(C)	4360520	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	13000263	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		19524628
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	43906	
(B) Common stock	2b(2)(B)	6642670	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	370348	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		7056924
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	365248320	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	400939448	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-35691128
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-140073530	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-140073530

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-3931655
(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)		5315474
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-828474
c Other income	2c		1344386
d Total income. Add all **income** amounts in column (b) and enter total	2d		-13840524
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	182938419	
(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)		182938419
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)	2192150	
(2) Contract administrator fees	2i(2)	1521320	
(3) Investment advisory and management fees	2i(3)	3769761	
(4) Other	2i(4)	887298	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		8370529
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		191308948
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-205149472
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		3000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 483492.

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

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan
SHEET METAL WORKERS PENSION PLAN OF NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
SHEET METAL WORKERS PENSION TRUST

D Employer Identification Number (EIN)
51-6115939

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 (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer ACCO ENGINEERED SYSTEMS

b EIN 95-1625123 **c** Dollar amount contributed by employer 12113325

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer THERMA, LLC

b EIN 82-0905523 **c** Dollar amount contributed by employer 10902658

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer SILICON VALLEY MECHANICAL

b EIN 46-4540945 **c** Dollar amount contributed by employer 6871366

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer CRITCHFIELD MECHANICAL

b EIN 94-2423335 **c** Dollar amount contributed by employer 6349450

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer SOUTHLAND INDUSTRIES

b EIN 95-1596533 **c** Dollar amount contributed by employer 3528488

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer AIR SYSTEMS, INC.

b EIN 65-1174056 **c** Dollar amount contributed by employer 3407604

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer CA UNITED MECHANICAL, INC.

b EIN 54-2095461 **c** Dollar amount contributed by employer 3150095

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer WESTERN ALLIED MECHANICAL

b EIN 77-0606923 **c** Dollar amount contributed by employer 2893963

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 2025

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) 22.60
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer SIMPSON STRONG-TIE, INC.

b EIN 94-2863686 **c** Dollar amount contributed by employer 2672826

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 2025

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) 4.16
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer FRANK M BOOTH, INC.

b EIN 94-1257060 **c** Dollar amount contributed by employer 2520078

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 2025

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) 16.20
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	156
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**	150
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**	94

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	1.16
b The corresponding number for the second preceding plan year	**15b**	0.98

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**	2
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**	2551411

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: 61.0 % Investment-Grade Debt: 7.0 % High-Yield Debt: 3.0 % Real Estate: 11.0 % Other: 18.0 %

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

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

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation_____

SHEET METAL WORKERS PENSION PLAN
OF NORTHERN CALIFORNIA
Financial Statements
December 31, 2022 and 2021
With Independent Auditor's Reports

withum
ADVISORY TAX AUDIT

Sheet Metal Workers Pension Plan of Northern California
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December 31, 2022 and 2021

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withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT

To the Participants and Trustees of
Sheet Metal Workers Pension Plan of Northern California:

Report on the Financial Statements

Opinion

We have audited the financial statements of Sheet Metal Workers Pension Plan of Northern California, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), which comprise the statements of net assets available for benefits as of December 31, 2022 and 2021, the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, Sheet Metal Workers Pension Plan of Northern California's net assets available for benefits of Sheet Metal Workers Pension Plan of Northern California as of December 31, 2022 and 2021, and the changes in net assets available for benefits for the years 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 Sheet Metal Workers Pension Plan of Northern California 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.

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 Sheet Metal Workers Pension Plan of Northern California's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administrating 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.

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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, including omissions, are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the 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 Sheet Metal Workers Pension Plan of Northern California'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 Sheet Metal Workers Pension Plan of Northern California'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

September 27, 2023

27-B

Sheet Metal Workers Pension Plan of Northern California
Statements of Net Assets Available for Benefits
December 31, 2022 and 2021

	2022	2021
Assets		
Investments - at fair value		
Equities	$ 389,659,005	$ 459,427,685
Corporate debt securities	95,472,604	117,026,469
U.S. Government and other Government Agency obligations	50,649,653	42,240,093
Mutual funds	15,711,925	34,342,420
Common/collective trusts and 103-12 investment entities	417,118,941	522,007,805
Limited partnerships and other private equity	231,946,500	202,586,082
Limited liability company	42,880,924	30,299,174
Cash and equivalents	64,682,849	132,239,711
Total investments	1,308,122,401	1,540,169,439
Receivables		
Employer contributions	11,152,481	10,893,986
Interest and dividends	1,943,377	1,407,315
Due from broker for securities sold	34,174,792	15,019,584
Other receivables	6,018,700	9,186,717
Total receivables	53,289,350	36,507,602
Prepaid expenses	11,723,461	11,132,824
Cash	41,154,024	37,400,283
Total assets	1,414,289,236	1,625,210,148
Liabilities and Net Assets		
Liabilities		
Accounts payable and accrued expenses	1,577,628	4,224,026
Due to other entities	25,640,487	23,444,836
Due to broker for securities purchased	19,319,171	24,639,864
Total liabilities	46,537,286	52,308,726
Net assets available for benefits	$ 1,367,751,950	$ 1,572,901,422

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

Sheet Metal Workers Pension Plan of Northern California
Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2022 and 2021

	2022	2021
Additions		
Investment income		
Net appreciation (depreciation) in fair value of investments	$ (175,209,313)	$ 200,157,885
Interest, dividends and other investment income	26,581,552	22,123,249
	(148,627,761)	222,281,134
Less: Investment expenses	(3,769,761)	(4,512,425)
Investment income - net	(152,397,522)	217,768,709
Employer contributions	133,442,851	127,608,168
Other revenue	1,344,386	10,364,283
Total additions	(17,610,285)	355,741,160
Deductions		
Pension benefits	182,938,419	171,068,565
Administrative expenses	4,600,768	5,685,222
Total deductions	187,539,187	176,753,787
Net change in net assets available for benefits	(205,149,472)	178,987,373
Net assets available for benefits		
Beginning of year	1,572,901,422	1,393,914,049
End of year	$ 1,367,751,950	$ 1,572,901,422

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 of Sheet Metal Workers Pension Plan of Northern California (the "Plan") 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 reflect the Plan's assumptions about inputs that market participants would use in pricing the investments developed based on the best information available in the circumstances. The fair value hierarchy is categorized into three levels, based on the inputs, as follows:

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

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.

Equities: The fair value of common stock is based on quoted prices in active markets (Level 1).

Corporate Debt Securities: The fair value of debt securities is generally based on a model that uses discounted cash flows. Inputs may include interest-rate yield curves, cross-currency-basis index spreads or country credit-spreads that are similar to the valued bond in terms of issuer, maturity and seniority (Level 2).

U.S. Government and Other Government Agency Obligations: The fair value of U.S. Treasuries is generally based on quoted prices in active markets (Level 1). The fair value of other government bonds is generally based on a model that uses discounted cash flows. Inputs may include interest-rate yield curves, cross-currency-basis index spreads or country credit-spreads that are similar to the valued bond in terms of issuer, maturity and seniority (Level 2).

Mutual Funds and Cash and Equivalents: The fair value of mutual funds is generally based on quoted prices in active markets (Level 1).

Common/Collective Trusts and 103-12 Investment Entities: The fair value of the units in common/collective trusts and 103-12 investment entities is estimated based on 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.

Limited Partnerships, Other Private Equity, and Limited Liability Company: The fair value of the limited partnerships, other private equity and the limited liability company is based on the Plan's ownership interest in the partners' capital as determined by the general partner of each 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 gains and losses on investments bought and sold as well as held during the year.

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

Withdrawal Contributions Income and Receivable
Withdrawal contributions income is recognized when the withdrawal liability amount has been assessed and agreed to by the employer. An allowance for uncollectible accounts is deemed unnecessary. Any assessments made have been deemed immaterial and have not been recorded.

Pension Benefits
Benefits are recorded when paid.

Administrative Expenses
Expenses incurred in connection with the general administration of the Plan are recorded as deductions in the accompanying statements of changes in net assets available for benefits.

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 accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect certain reported amounts and disclosures in the 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 in 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 the value of investment securities will occur in the near term that could 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

The Plan was established during 1958 as a result of collective bargaining agreements between the various sponsoring unions and various employer associations 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. Under current provisions of the Plan, an employee at age 65 is vested upon earning five years of vesting service and working at least one hour of covered employment on or after January 1, 1999. Prior to reaching age 65 or if the one hour of covered employment requirement has not been met, 10 years of vesting service is required for vesting purposes. Normal retirement pension benefits are available at age 65. Several types of early retirement benefits are also available for employees upon meeting specific eligibility requirements under the terms of the Plan. The Plan also provides pension benefits to participants who become totally disabled and death benefits to surviving beneficiaries upon meeting eligibility requirements in accordance with the Plan.

During the year ended December 31, 2010, the Board of Trustees amended the Plan as follows:

- Additional employer contributions for hours worked from July 1, 2009, through June 30, 2013, will not earn pension credits. The rehabilitation plan also incorporates a future amendment, which will extend the period in which no benefit accruals will be allocated on the contribution increases from July 1, 2013, through December 31, 2016.
- Effective as of July 1, 2009, there shall be no unreduced early retirement age prior to age 55 for individuals commencing covered employment on or after July 1, 2009. Existing participants who are eligible for retirement prior to age 55 are entitled to the benefits earned prior to July 1, 2009.

During the year ended December 31, 2016, the Board of Trustees amended the Plan to change the benefit formula (variable benefit accrual rate) to address situations in which the Plan's investment yields are lower or higher than anticipated. Effective January 1, 2017, the method of determining a participant's benefit earned during the 2017 Plan year will be based on the average of the Plan's investment return for 2016 and 2017. Effective January 1, 2018, the benefit crediting basis for work after the 2017 Plan year shall reflect the average of the Plan's investment return for the three-year period ending in that year. The calculated benefit percentage shall be higher or lower than, or equal to, that of the preceding Plan year, depending on whether that average investment return falls within a band in a variable rate structure based on such investment returns. In addition, the benefit percentage so utilized may increase or decrease when the Plan's funded ratio meets defined criteria. The amount of benefit credited shall be based on the entire amount of employer contributions made on behalf of the participant and the years of the participant's vesting service at the date such credit is determined.

During the year ended December 31, 2021, the Board of Trustees adopted a restated funding rehabilitation plan that contains reasonable measures aimed at enabling the Plan to emerge from critical status within next 25 years. Effective January 1, 2022, the variable benefit accrual rate formula is eliminated for benefits earned after December 31, 2021, benefit actual rate formulars are updated, and National Pension Plan make-up benefit is eliminated. Effective for benefits earned on or after January 1, 2022, the contribution rate increase made in 2021 equal to 4.85% of the credited contribution rate on January 1, 2021, shall be non-interest bearing. Three future non-benefit bearing annual contribution rates shall be made on or around July 1 of each year equal to 4.85% of the credited contribution rate on January 1, 2021. Effective April 1, 2022, early pension benefits commencing after March 31, 2022, were changed to reduce expected benefit accruals. In addition, as a part of the rehabilitation plan, Sheet Metal Workers Local 104 is to make $9,000,000 in three separate lump-sum non-benefit-bearing contributions to the Plan of $3,000,000 each, payable in April 2022, 2023 and 2024.

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

3. 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. 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.

4. TAX STATUS

The Plan obtained its latest determination letter, dated March 18, 2016, 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 administrator believes that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code.

The Plan's administrator has analyzed the tax positions taken by the Plan and has concluded that, as of December 31, 2022 and 2021, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the 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.

5. ACTUARIAL INFORMATION

Actuarial valuations of the Plan were made by NWPS, as of December 31, 2021. Information in the reports included the following:

Actuarial present value of accumulated Plan benefits	
Vested benefits	
Participants currently receiving payments	$ 1,676,059,928
Other participants	733,891,860
Total vested benefits	2,409,951,788
Non-vested benefits	89,216,374
Total actuarial present value of accumulated Plan benefits	$ 2,499,168,162

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

Actuarial present value of accumulated Plan benefits at beginning of year	$ 2,463,587,649
Increase (decrease) during the year attributable to	
Plan experience and benefits accumulated	66,997,937
Decrease in discount period	178,469,975
Plan amendment	(38,818,834)
Benefits paid and administrative cost	(171,068,565)
Net increase	35,580,513
Actuarial present value of accumulated Plan benefits at end of year	$ 2,499,168,162

The changes in the present value of accumulated Plan benefits for the year ended December 31, 2021 include approximately $39 million decrease due to Plan amendment related to the updated funding rehabilitation plan adopted on December 13, 2021, as described in Note 2.

The actuarial valuation was made using the unit credit method in the January 1, 2022, valuation. Had the valuations been made as of December 31, 2021, there would be no material differences. No amendments were adopted on January 1, 2022.

The actuarial valuation was made using the unit credit method. Some of the more significant actuarial assumptions used in the December 31, 2021 valuations were:

Life expectancy of participants:	Non-disabled: PRI-2012 Private Retirement Plans Mortality Tables with Blue Collar adjustment reflecting Employee, Annuitant and Contingent Survivor for corresponding populations. Disabled: PRI-2012 Disabled.
Investment rate of return:	7.50% per annum, compounded annually.
Retirement age:	Based on a combination of age and service retirement rates.
Expenses:	$3,200,000 annually.

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

Under the Pension Protection Act of 2006, the Plan's actuary certified that the Plan is in critical status (red zone) as of January 1, 2022. The Board of Trustees adopted a rehabilitation plan effective July 1, 2009, and amended the Plan as described in Note 2. The rehabilitation plan is intended to improve the Plan's future funding status.

Because information on the accumulated Plan benefits at December 31, 2022, and the changes therein for the year then ended are not included above, these financial statements do not purport to present a complete presentation of the financial status of the Plan as of December 31, 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 December 31, 2022. The complete financial status is presented as of December 31, 2021.

6. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. The Plan's actuary has advised that the minimum funding requirements of ERISA have not been met as of December 31, 2021, due to the Plan currently having a funding deficiency; however, the Plan has a rehabilitation plan in place and is making progress.

The Plan complies with the provisions of the Multiemployer Pension Plan Amendment Act of 1980 (the "Act"), which requires imposition of a withdrawal liability on a contributing employer that partially or totally withdrawals from the Plan. Under the provisions of the Act, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer. The Plan's actuary has advised the Plan that, as of December 31, 2021 and 2020**,** the Plan has an estimated unfunded vested liability of approximately $863 million and $962 million, respectively.

The majority of the employers are covered by the building trades exemption. For the years ended December 31, 2022 and 2021, assessments made have been deemed immaterial and have not been recorded.

7. INVESTMENTS AT FAIR VALUE HIERARCHY

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

	Fair Value Measurements at Reporting Date Using:			
	Quoted Prices in Active Markets for Identical Assets	Significant Other Observable Inputs	Significant Unobservable Inputs	December 31,
	2022			
	Level 1	Level 2	Level 3	Total
Assets in the fair value hierarchy				
Equities	$ 389,659,005	$ -	$ -	$ 389,659,005
Corporate debt securities	-	95,472,604	-	95,472,604
U.S. Government and other Government Agency obligations	24,125,703	26,523,950	-	50,649,653
Mutual funds	15,711,925	-	-	15,711,925
Cash and equivalents	64,682,849	-	-	64,682,849
Total assets in the fair value hierarchy	$ 494,179,482	$ 121,996,554	$ -	616,176,036
Investments measured at net asset value				
Common/collective trusts and 103-12 investment entities				417,118,941
Limited partnerships and other private equity				231,946,500
Limited liability company				42,880,924
Total investments measured at net asset value				691,946,365
Total investments at fair value				$ 1,308,122,401

	Fair Value Measurements at Reporting Date Using:			
	Quoted Prices in Active Markets for Identical Assets	Significant Other Observable Inputs	Significant Unobservable Inputs	December 31,
	2021			
	Level 1	Level 2	Level 3	Total
Assets in the fair value hierarchy				
Equities	$ 459,427,685	$ -	$ -	$ 459,427,685
Corporate debt securities	-	117,026,469	-	117,026,469
U.S. Government and other Government Agency obligations	21,774,756	20,465,337	-	42,240,093
Mutual funds	34,342,420	-	-	34,342,420
Cash and equivalents	132,239,711	-	-	132,239,711
Total assets in the fair value hierarchy	$ 647,784,572	$ 137,491,806	$ -	785,276,378
Investments measured at net asset value				
Common/collective trusts and 103-12 investment entities				522,007,805
Limited partnerships and other private equity				202,586,082
Limited liability company				30,299,174
Total investments measured at net asset value				754,893,061
Investments at fair value				$ 1,540,169,439

The availability of observable market data is monitored to assess the appropriate classification of financial instruments within the fair value hierarchy. Changes in economic conditions or model-based valuation techniques may require the transfer of financial instruments from one fair value level to another. We evaluate the significance of transfers between levels based upon the nature of the financial instrument and size of the transfer relative to total net assets available for benefits.

8. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

FASB ASC 820 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.

December 31, 2022	Fair Value		Unfunded Commitments	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common/collective trusts and 103-12 investment entities					
International index	$ 38,300,686	(a)	$ -	Daily	1 day
Small-capital index	26,654,608	(a)	-	Daily	1 day
Large-capital index	254,124,668	(a)	-	Daily	1 day
Real estate equity fund	98,038,979	(b)	-	See (b) below	See (b) below
Total common/collective trusts and 103-12 investment entities	417,118,941		-		
Limited partnerships and other private equity					
Private equity	58,083,806	(c)	23,699,996	See (c) below	See (c) below
Debt	132,998,571	(d)	38,534,965	See (d) below	See (d) below
Real estate	40,864,123	(e)	12,415,040	See (e) below	See (e) below
Total limited partnerships other private equity	231,946,500		74,650,001		
Limited liability company	42,880,924	(f)	-	See (f) below	See (f) below
Total	$ 691,946,365		$ 74,650,001		

December 31, 2021	Fair Value		Unfunded Commitments	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common/collective trusts and 103-12 investment entities					
International index	$ 97,577,207	(a)	$ -	Daily	1 day
Small-capital index	34,392,910	(a)	-	Daily	1 day
Large-capital index	297,314,183	(a)	-	Daily	1 day
Real estate equity fund	92,723,505	(b)	-	See (b) below	See (b) below
Total common/collective trusts and 103-12 investment entities	522,007,805		-		
Limited partnerships and other private equity					
Private equity	33,806,477	(c)	15,336,565	See (c) below	See (c) below
Debt	122,240,966	(d)	27,773,536	See (d) below	See (d) below
Real estate	46,538,639	(e)	-	See (e) below	See (e) below
Total limited partnerships other private equity	202,586,082		43,110,101		
Limited liability company	30,299,174	(f)	-	See (f) below	See (f) below
Total	$ 754,893,061		$ 43,110,101		

(a) This investment is a fund that files the U.S. Department of Labor Form 5500 as a direct filing entity; therefore, information regarding the investment's strategy is not disclosed.

(b) Withdrawals from the fund shall be from available cash only. In order to protect the integrity of the fund, the investment manager is not required to sell real properties to meet redemption requests. The investment manager has complete discretion on behalf of the fund and all individual trusts to determine whether withdrawals should be in the form of a lump-sum payment from available cash or periodic installments. Upon advance written notice to the investment manager, 15 days prior to month-end valuation, withdrawals shall be processed on a pro-rata basis should the demand to liquidate exceed available cash.

In such an event, the investment manager has discretion to allocate client contributions to investments rather than to withdrawals. Withdrawals will be based on unit values as of the end of the month preceding the date of payment.

(c) This category is composed of six limited partnerships:

Goldman Sachs Private Equity Partners X - Manager Fund, L.P., is a fund-of-funds private equity partnership that invests in all sectors of the private equity market, both domestically and internationally. A limited partner may withdraw from the fund if they obtain written consent from the general partner; such consent may be granted or withheld in the general partner's sole discretion. Once written consent is obtained, the limited partner generally will be paid within 120 days thereafter. The partnership will dissolve and terminate no later than December 31, 2018, or one year after the date by which all of the investments have been liquidated and its obligations have been terminated (whichever is later).

Hamilton Lane Private Equity Fund VIII L.P. engages in active portfolio management by building concentrated portfolios that are positioned for the changing market environment. The partnership will expire on October 26, 2026, unless extended by the general partners for up to two successive one-year terms following the expiration of such initial term in its discretion and for up to two additional one-year terms with the consent of a majority in interest. Distributions are made by series at the determination of the general partner. The partnership expects to make distributions of proceeds received, generally on a quarterly basis, net of amounts retained for anticipated obligations, including capital calls from investment funds.

HabourVest Dover Street VIII L.P. intends to invest in global secondary purchases of venture capital, leveraged buyout and other private equity assets. No limited partner may assign or otherwise transfer all or any part of their interest in the partnership to another entity unless the general partner has consented to the transfer in writing in accordance with the partnership agreement. The partnership was scheduled to terminate on June 30, 2022; however, it is subject to four one-year extensions, or earlier upon such decision by the general partner of the partnership.

Private Small Company Private Equity Fund IX L.P. intends to invest in private equity funds and coinvestments focused on growth equity, buyout, and distressed/turnaround strategies ("Investee Funds"). The partners have no redemption rights. Distributions will be made as the Fund's investments are realized. The Fund intends to allocate capital to the Investee Funds during the first few years of the life of the Fund. In turn, each Investee Fund typically has a five-year investment period and a ten-year term, which may be subject to one or more one-year extensions.

Invesco Venture Alpha Fund II, L.P., seeks long-term capital appreciation and intends to primarily invests in U.S. and international portfolio fund and direct company investments in alternative assets that focus on both early and later-stage venture capital investments. The Plan is not eligible for redemptions or withdrawals of the Fund until the partnership is terminated (the term of the partnership is 12 years, subject to extension for up to three consecutive one-year periods). General partner may in its sole discretion cause the partnership to make distributions from time to time. The Plan invested in the Fund in 2022.

Pomona Investment Fund seeks long-term capital appreciation by primarily investing in private equity investments. The Fund seek to provide access to investments that are generally unavailable to the investing public due to investor suitability restrictions, resource and operational requirements, and higher investment minimums. Accordingly, the Fund has been structured with the intent of providing exposure and streamlining access to private equity investing. The Plan is not eligible for redemptions or withdrawals of the Fund because the Fund is a closed-end management investment company. The Fund's shares are subject to restrictions on transferability, and liquidity, if any, may be provided by the Fund only through limited repurchase offer. To provide a limited degree of liquidity to shareholders, the Fund may from time to time offer to repurchase shares pursuant to written tenders by shareholders. The Plan invested in the Fund in 2022.

(d) This category is composed of seven limited partnerships:

MC Credit Fund LP's investment strategy is to provide primarily first-lien senior-secured debt to middle-market companies with $15 to $75 million of annual earnings before interest, tax, depreciation and amortization. Shares in the fund may not be redeemed at the option of the shareholders. The directors have the right to compulsorily redeem any holding of participating shares upon no later than five days prior written notice for any reason if it is in the interests of the fund to do so or if the participating shares are or would be held by or for the benefit of a non-eligible investor, or to give effect to an exchange, conversion or roll-up policy. The term of the partnership is eight years from September 30, 2014, subject to two one-year extensions beginning at the end of the eighth year following the final closing date. The partnership is subject to earlier dissolution and termination upon the occurrence of certain other events.

Partners Group Private Markets Credit Strategies 2013 USD, L.P., invests in a broadly diversified portfolio of many mainly private-market credits. The term of the limited partnership shall terminate subsequent to its sixth anniversary of the initial closing subject to extension periods. A limited partner shall not be permitted to withdraw from the fund if the general partner reasonably considers that such action would be likely to prevent the fund from satisfying any of its obligations.

White Oak Summit Fund, L.P.'s investment strategy is to earn income by originating, extending and/or investing in a diversified portfolio of corporate credit and senior-secured asset-based loans and debt instruments issued by small- and middle-market companies located primarily in the United States and Canada. The Plan may elect to withdraw from the partnership by providing written notice to the general partner at least 60 days prior to the requested withdrawal date. Upon withdrawal, ninety percent (90%) of the capital account balance shall be paid (in cash or in kind via a note issued by the partnership) within 90 days or as soon as the partnership has funds available. The remaining ten percent (10%) of the balance shall be paid upon completion of the audit of the partnership's financial statements.

White Oak Yield Spectrum Peer Fund, L.P.'s investment strategy is to earn substantial current income by lending and/or investing in a diversified portfolio of corporate credit and senior secured asset-backed loans and debt instruments issued by small- to middle-market companies located primarily in the United States. Redemption of the investment is not permitted. The investment period extends for 24 months from the last day of the month of the final closing, which occurred on December 31, 2018, subject to extension in the general partner's discretion with the approval of required limited partners. Unless terminated earlier upon the happening of certain events specified in the partnership agreement, the investment shall continue for five years from the date of termination of the investment period, subject to extensions as determined to be reasonably necessary by the general partner with the consent of the required limited partners.

CK Opportunities Offshore Fund L.P. seeks to generate superior risk adjusted returns while emphasizing the preservation of capital by investing in long-term public or private debt, bank loans, claims or other types of securities in, and originating loans with respect to, stressed and distressed companies, including, but not limited to, as a result of COVID-19, in the travel and hospitality sectors. Without the written consent of the general partner, no partner may withdraw capital from the Fund. The general partner, in its sole discretion, shall determine the timing, amount and form of any distribution. The general partner shall use commercially reasonable efforts to distribute distributable cash at least quarterly after the expiration of the investment period, which is the period beginning on the first closing and ending on the second anniversary of the first closing.

Blackstone Private Credit Fund seeks to invest primarily in originated loans and other securities, including broadly syndicated loans, of private middle market U.S. companies to generate current income and long-term capital appreciation. While the Fund has adopted a share repurchase plan, whereby on a quarterly basis shareholders may request that they repurchase all or any portion of their shares, due to the illiquid nature of the Fund's investments, the Fund may not have sufficient liquid resources to fund repurchase requests. The Board of Trustees of the Fund may amend, suspend, or terminate the share repurchases in its discretion.

OHA Strategic Credit III, L.P. seeks to maximize returns by investing primarily in debt equity and other securities and/or obligations of companies experiencing financial or other distress or stress. The Plan is not eligible for redemptions or withdrawals of the Fund until the term of the Fund ends. The term of the Fund will end, and it will commence winding up, on the fourth anniversary of the last calendar day of the investment period unless extended for one year if requested by the general partner and approved by advisory committee, and up to one additional year if requested by the general partner and agreed to by a majority-in-interest. The Plan invested in the Fund in 2022.

(e) This category is composed of two limited partnerships:

UBS Trumbull Property Fund Limited Partnership, intends to actively manage a core portfolio of primarily equity real estate investments located in the United States. Investors may request redemption of all or a portion of their units at the end of a calendar quarter by delivering a written notice to the fund within at least 60 days prior to the end of the quarter. Redemption requests are subject to certain restrictions and the availability of cash.

GCM Grosvenor Real Estate Solutions I Feeder Fund, L.P. is formed for the sole purpose of facilitating direct or indirect investments in GCM Grosvenor Real Estate Solutions I, L.P. that are generally exempt from U.S. federal income tax under Section 501(a) of the Code that seek to minimize income or gain that would result in the recognition of unrelated business tax income. The primary investment objective of the Fund is to seek investments in real estate related assets or business with potential to provide attractive risk-adjusted returns by way of long-term capital appreciation and current income. The Plan is not eligible for redemptions or withdrawals of the Fund until the partnership is terminated (the term of the partnership is 15 years, subject to extension for up to two consecutive one-year periods and thereafter with the consent of a majority-in-interest of the limited partners). The Plan invested in the Fund in 2022.

(f) The Plan invests in Intercontinental U.S. Real Estate Investment Fund, LLC. The Fund's investment objectives are to invest in a pool of real estate assets that are diversified by geography and property type, with a focus on yield-driven investments and on value-added investments. Investors may request redemption of all or a portion of their units at the end of a calendar quarter by delivering a written notice to the fund within at least 90 days prior to the end of the quarter.

9. RELATED-PARTY TRANSACTIONS

Employer contributions for the various Sheet Metal Workers of Northern California Trust Funds are initially deposited into a transit account, which is included in cash in the statements of net assets available for benefits. Funds deposited into the transit account during the years ended December 31, 2022 and 2021, totaled approximately $409,000,000 and $407,000,000, respectively. As of December 31, 2022 and 2021, $25,640,487 and $23,444,836, respectively, of these funds collected on behalf of other Sheet Metal Workers of Northern California Trust Funds have been recorded as payables on the statements of net assets available for benefits. The monies are deposited into an interest-bearing checking account for approximately one month, until the allocation process is complete; the contributions are then transferred to the appropriate entities. The investment income received from the transit account is used to offset collection costs. The Plan is related to the various Sheet Metal Workers of Northern California Trust Funds through common trustees/officers.

In addition, certain trustees of the Plan are also officers of Sheet Metal Workers Local 104 (the “Local”). The Plan owned a building on which the Local makes monthly rent payments to the Plan, which was sold in November 2021. The Local made rent payments totaling approximately $236,000 for the year ended December 31, 2021.

In addition, during the year ended December 31, 2021, the Pension Plan adopted a rehabilitation plan, which stipulated the Local’s commitment to make $9,000,000 in three separate lump-sum non-benefit-bearing contributions to the Plan of $3,000,000 each, payable in April 2022, 2023 and 2024. The Local made first installment in April 2022, and remaining commitment as of December 31, 2022, of $6,000,000 is included in other receivables on the statement of net assets available for benefits.

10. CASH CONCENTRATION

The Plan places its cash with financial institutions. The balances are insured by the Federal Deposit Insurance Corporation (FDIC) up to $250,000 per institution. Cash balances regularly exceeded the insured deposit limits. Cash at December 31, 2022 and 2021, consisted of the following:

Depository	2022	2021
Union Bank	$ 41,154,024	$ 37,400,283

Any loss incurred or a lack of access to such funds could have a significant adverse impact on the Plan's financial condition, results of operations, and cash flows.

11. SUBSEQUENT EVENTS

Subsequent events were evaluated through the date on which the financial statements were available to be issued. This date is approximately the same as the independent auditor’s report date. No subsequent events have occurred that require recognition or disclosure in these financial statements.

SUPPLEMENTARY INFORMATION

withum
ADVISORY TAX AUDIT

REPORT ON SUPPLEMENTARY INFORMATION

INDEPENDENT AUDITOR'S REPORT

To the Participants and Trustees of
Sheet Metal Workers Pension Plan of Northern California:

We have audited the financial statements of Sheet Metal Workers Pension Plan of Northern California as of and for the years ended December 31, 2022 and 2021, and have issued our report thereon dated September 27, 2023, which contained an unmodified opinion on those financial statements. Our audits were conducted for the purpose of forming an opinion on the financial statements taken as a whole. The supplemental schedules of administrative expenses and investment expenses, schedule H, line 4i - schedule of assets (held at end of year) as of December 31, 2022, and schedule H, line 4j - schedule of reportable transaction, are presented for purposes of additional analysis and are not a required part of the financial statements. Schedule H, line 4i - schedule of assets (held at end of year) as of December 31, 2022, and schedule H, line 4j - schedule of reportable transactions 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 ("ERISA"). Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain 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 forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

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

WithumSmith+Brown, PC

September 27, 2023

Sheet Metal Workers Pension Plan of Northern California
Schedules of Administrative Expenses
Years Ended December 31, 2022 and 2021

	2022	2021
Administrative fees	$ 1,521,320	$ 1,521,320
Audit and accounting fees	99,027	103,275
Collection fees	252,747	217,409
Consultant and actuarial fees	703,079	1,345,120
Insurance	643,896	608,330
Legal fees	740,951	1,396,540
Operating expenses and other	238,241	168,780
Payroll compliance testing fees	396,346	314,022
Travel and meeting expenses	5,161	10,426
	$ 4,600,768	$ 5,685,222

See Independent Auditor's Report on Supplementary Information.

Sheet Metal Workers Pension Plan of Northern California
Schedules of Investment Expenses
Years Ended December 31, 2022 and 2021

	2022	2021
Investment manager fees		
Causeway	$ 193,634	$ 230,404
Chartwell	197,425	204,100
Delaware	377,929	408,833
Earnest	273,854	295,826
Mellon Capital Management	73,155	81,519
Polen	260,589	300,507
Sage	159,342	160,826
UBS Trumbull	355,528	494,102
Victory Capital	208,240	251,425
Washington Capital	1,003,638	890,531
Total investment manager fees	3,103,334	3,318,073
Investment advisor fees		
Capital Analysts	-	22,000
Portfolio Evaluations Inc.	38,000	38,000
Morgan Stanley	665,833	734,809
Total investment advisor fees	703,833	794,809
Custodian fees		
Comerica	99,324	105,905
Total custodian fees	99,324	105,905
Other fees		
Other expenses - Causeway	146,094	110,106
Other expenses - Washington Capital	-	7,704
Business taxes (refunds - net)	(282,824)	175,828
Total other fees	(136,730)	293,638
Total investment expenses	$ 3,769,761	$ 4,512,425

See Independent Auditor's Report on Supplementary Information.

Sheet Metal Workers Pension Plan of Northern California
EIN: 51-6115939 **Plan Number: 001**
FYE: December 31, 2022

Schedule H, Line 4i - Schedule of Assets (Held at End of the Year)

(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
	Comerica	see attached	1,132,871,899	1,308,122,401
	Union Bank of CA	Concentration Account, 1%	37,338,350	37,338,350
	Union Bank of CA	Admin Checking Account, 1%	3,954,569	3,954,569
Total			1,174,164,818	1,349,415,320

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	DEBT SECURITIES					
	US GOVERNMENT OBLIGATIONS					
1,410,000	UNITED STATES TREAS BDS 1.375% 08/31/2023 9128282D1	1,379,766.83	97.762	1,378,444.20	1,322.63-	1.406

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 3055002045 1,410,000					
1,143,000	UNITED STATES TREAS 1.75% NTS 15/03/2025 USD (AL-2025) 1.75% 03/15/2025 91282CED9	1,102,200.09	94.563	1,080,855.09	21,345.00-	1.851
	ACCOUNT 3055002250 1,143,000					
5,172,000	UNITED STATES TREAS 4.25% NTS 15/10/2025 USD (AT-2025) 4.25% 10/15/2025 91282CFP1	5,176,202.33	100.008	5,172,413.76	3,788.57-	4.250
	ACCOUNT 3055002045 3,914,000					
	ACCOUNT 3055002250 1,258,000					
602,000	UNITED STATES TREAS 0% NTS 31/10/2026 USD (AF-2026) 1.125% 10/31/2026 91282CDG3	593,965.54	89.563	539,169.26	54,796.28-	1.256
	ACCOUNT 3055002250 602,000					
601,000	UNITED STATES TREAS 1.25% NTS 31/12/2026 USD (AH-2026) 1.25% 12/31/2026 91282CDQ1	593,515.67	89.676	538,952.76	54,562.91-	1.394
	ACCOUNT 3055002250 601,000					
572,000	UNITED STATES TREAS 2.5% NTS 31/03/2027 USD (W-2027) 2.5% 03/31/2027 91282CEF4	558,198.44	93.981	537,571.32	20,627.12-	2.660
	ACCOUNT 3055002250 572,000					
740,000	UNITED STATES TREAS 2.625% NTS 31/05/2027 USD (Z-2027) 2.625% 05/31/2027 91282CET4	725,837.44	94.406	698,604.40	27,233.04-	2.781
	ACCOUNT 3055002250 740,000					
990,000	UNITED STATES TREAS 0% NTS 31/07/2027 USD (AB-2027) 2.75% 07/31/2027 91282CFB2	930,281.99	94.762	938,143.80	7,861.81	2.902
	ACCOUNT 3055002045 261,000					
	ACCOUNT 3055002250 729,000					
581,000	UNITED STATES TREAS 4.125% 10/31/2027 91282CFU0	586,063.01	100.531	584,085.11	1,977.90-	4.103
	ACCOUNT 3055002045 335,000					
	ACCOUNT 3055002250 246,000					

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
388,000	UNITED STATES TREAS US TREASURY N/B 1.375% 11/15/2031 91282CDJ7 ACCOUNT 3055002045 388,000	375,601.89	81.68	316,918.40	58,683.49-	1.683
5,631,000	UNITED STATES TREAS 1.875% NTS 15/02/2032 USD (B-2032) 1.875% 02/15/2032 91282CDY4 ACCOUNT 3055002045 4,840,000 ACCOUNT 3055002250 791,000	5,014,486.42	85.133	4,793,839.23	220,647.19-	2.202
405,000	UNITED STATES TREAS 2.875% 05/15/2032 91282CEP2 ACCOUNT 3055002045 405,000	375,786.26	92.484	374,560.20	1,226.06-	3.109
1,612,000	UNITED STATES TREAS 2.75% NTS 15/08/2032 USD (E-2032) 2.75% 08/15/2032 91282CFF3 ACCOUNT 3055002250 1,612,000	1,500,097.41	91.391	1,473,222.92	26,874.49-	3.009
5,469,000	UNITED STATES TREAS BDS 1.25% 05/15/2050 912810SN9 ACCOUNT 3055002045 5,469,000	4,544,437.02	54.387	2,974,425.03	1,570,011.99-	2.298
3,880,000	UNITED STATES TREAS BDS 02/52) 2.25% 02/15/2052 912810TD0 ACCOUNT 3055002045 3,880,000	2,982,210.39	70.219	2,724,497.20	257,713.19-	3.204
	TOTAL US GOVERNMENT OBLIGATIONS	26,438,650.73		24,125,702.68	2,312,948.05-	
	MORTGAGE BACKED SECURITIES					
13,797.14	FEDERAL HOME LN MTG CORP GOLD POOL 6.5% 04/01/2026 3128P7CK7 ACCOUNT 3055002045 13,797.14	14,943.93	103.248	14,245.27	698.66-	6.295
15,070.06	FEDERAL NATL MTG ASSN 5.500 2029-01-01 USD 5.5% 01/01/2029 31403DLK3 ACCOUNT 3055002045 15,070.06	15,737.82	100.341	15,121.45	616.37-	5.481

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
132,988.57	FEDERAL NATL MTG ASSN GTD MTG 2.500 2029-12-01 USD 2.5% 12/01/2029 3140J5EA3 ACCOUNT 3055002045 132,988.57	137,346.98	93.607	124,486.61	12,860.37-	2.671
79,726.78	FEDERAL NATL MTG ASSN POOL NBR MA0895 3.5% 11/01/2031 31417Y7H4 ACCOUNT 3055002045 79,726.78	85,122.43	96.971	77,311.86	7,810.57-	3.609
22,308.82	FEDERAL NATL MTG ASSN POOL #545993 6% 11/01/2032 31385JRN0 ACCOUNT 3055002045 22,308.82	24,294.27	103.49	23,087.40	1,206.87-	5.798
22,491.11	FEDERAL NATL MTG ASSN 6% 03/01/2033 31385W2D0 ACCOUNT 3055002045 22,491.11	24,442.40	103.466	23,270.65	1,171.75-	5.799
215,812.69	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR C9-1816 GOLD POOL 3.5% 03/01/2035 3128P8AR2 ACCOUNT 3055002250 215,812.69	240,107.19	96.083	207,359.31	32,747.88-	3.643
23,772.29	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR C9-1844 GOLD POOL 3.5% 09/01/2035 3128P8BM2 ACCOUNT 3055002045 23,772.29	25,414.48	95.835	22,782.17	2,632.31-	3.652
35,834.68	FEDERAL HOME LN MTG CORP PARTN C GOLD POOL 5% 06/01/2036 3128M7DM5 ACCOUNT 3055002045 35,834.68	38,969.68	102.323	36,667.12	2,302.56-	4.886
197,915	FEDERAL NATL MTG ASSN GTD MTG PA 5.500 2036-09-01 USD 5.5% 09/01/2036 31419AW94 ACCOUNT 3055002045 197,915	221,120.58	102.636	203,132.04	17,988.54-	5.359
180,754.07	FEDERAL HOME LN MTG CORP PARTN C GROUP NBR C9-1925 3.5% 04/01/2037 3128P8D65 ACCOUNT 3055002045 180,754.07	190,879.93	95.833	173,222.05	17,657.88-	3.652

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
377,299.69	FEDERAL NATL MTG ASSN 2.500 2037-04-01 USD 2.5% 04/01/2037 31418ECV0 ACCOUNT 3055002045 377,299.69	374,514.15	91.854	346,564.86	27,949.29-	2.722
3,041.95	FEDERAL NATL MTG ASSN 6.000 2037-10-01 USD 6% 10/01/2037 31412SBX2 ACCOUNT 3055002045 3,041.95	3,071.36	101.834	3,097.74	26.38	5.892
116,610.55	FEDERAL NATL MTG ASSN GTD MTG 4.5% 07/01/2041 3138ANMM2 ACCOUNT 3055002045 116,610.55	126,768.94	99.234	115,717.31	11,051.63-	4.535
84,787.28	FEDERAL NATL MTG ASSN GTD MTG POOL NBR AS7568 4.5% 07/01/2046 3138WHMS8 ACCOUNT 3055002045 84,787.28	94,857.32	98.337	83,377.27	11,480.05-	4.576
42,416.32	FEDERAL NATL MTG ASSN GTD MTG POOL NBR CA1218 4.5% 02/01/2048 3140Q8K87 ACCOUNT 3055002045 42,416.32	45,584.19	97.688	41,435.65	4,148.54-	4.606
25,760.97	FEDERAL NATL MTG ASSN 4.500 2048-12-01 USD 4.5% 12/01/2048 3140JGLW3 ACCOUNT 3055002045 25,760.97	28,132.50	97.616	25,146.83	2,985.67-	4.610
231,130.53	FEDERAL HOME LOAN MTG CORP 2.500 2051-08-01 USD 2.5% 08/01/2051 3132DWB69 ACCOUNT 3055002045 231,130.53	239,752.80	85.05	196,576.52	43,176.28-	2.939
1,410,099.99	FEDERAL NATL MTG ASSN GTD MTG PA 2.000 2051-11-01 USD 2% 12/01/2051 31418D7E6 ACCOUNT 3055002045 1,410,099.99	1,179,636.77	81.677	1,151,727.37	27,909.40-	2.449
497,036.2	FEDERAL NATL MTG ASSN 3.500 2052-01-01 USD 3.5% 01/01/2052 31418EAQ3 ACCOUNT 3055002045 497,036.2	498,065.22	91.098	452,790.04	45,275.18-	3.842
607,443.4355	FEDERAL HOME LOAN MTG CORP 3.000 2052-02-01 USD 3% 02/01/2052 3132DWC84 ACCOUNT 3055002045 607,443.4355	581,294.89	87.939	534,179.68	47,115.21-	3.411

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
257,610.65	FEDERAL HOME LOAN MTG CORP 3.500 2052-02-01 USD 3.5% 02/01/2052 3132DWC92 ACCOUNT 3055002045 257,610.65	267,150.29	91.086	234,647.24	32,503.05-	3.843
1,318,744.99	FEDERAL HOME LOAN MTG CORP 3.500 2052-04-01 USD 3.5% 04/01/2052 3132DWDL4 ACCOUNT 3055002045 559,033.2 ACCOUNT 3055002250 759,711.79	1,313,691.06	91.07	1,200,981.07	112,709.99-	3.843
841,459.75	FEDERAL HOME LOAN MTG CORP 4.000 2052-04-01 USD 4% 04/01/2052 3132DWDW0 ACCOUNT 3055002045 841,459.75	855,264.95	93.924	790,332.66	64,932.29-	4.259
789,072.6422	FEDERAL NATL MTG ASSN 2.500 2052-04-01 USD 2.5% 04/01/2052 31418ECQ1 ACCOUNT 3055002045 789,072.6422	685,383.56	84.859	669,599.15	15,784.41-	2.946
1,117,837.41	FEDERAL NATL MTG ASSN 3.000 2052-04-01 USD 3% 04/01/2052 31418ECR9 ACCOUNT 3055002045 1,117,837.41	1,088,246.05	87.951	983,149.18	105,096.87-	3.411
1,457,039.38	FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 04/01/2052 31418ECS7 ACCOUNT 3055002045 773,607.23 ACCOUNT 3055002250 683,432.15	1,459,942.53	91.013	1,326,095.25	133,847.28-	3.846
899,170.6588	FEDERAL HOME LOAN MTG CORP 3.500 2052-05-01 USD 3.5% 05/01/2052 3132DWDT7 ACCOUNT 3055002045 548,157.51 ACCOUNT 3055002250 351,013.14875	883,114.00	91.085	819,009.60	64,104.40-	3.843
1,254,028.81	FEDERAL HOME LOAN MTG CORP 4.000 2052-05-01 USD 4% 05/01/2052 3132DWDU4 ACCOUNT 3055002045 535,373.83 ACCOUNT 3055002250 718,654.98	1,255,843.90	93.925	1,177,846.56	77,997.34-	4.259
1,180,472.2752	FEDERAL NATL MTG ASSN 3.500 2052-04-01 USD 3.5% 05/01/2052 31418EDE7 ACCOUNT 3055002045 828,739.72 ACCOUNT 3055002250 351,732.5552	1,146,994.81	90.986	1,074,064.50	72,930.31-	3.847

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
800,112.13	FEDERAL HOME LOAN MTG CORP 4.000 2052-06-01 USD 4% 06/01/2052 3132DWD34 ACCOUNT 3055002045 800,112.13	799,674.57	93.924	751,497.32	48,177.25-	4.259
211,249.06	FEDERAL NATL MTG ASSN 4.500 2052-06-01 USD 4.5% 06/01/2052 31418EF21 ACCOUNT 3055002045 211,249.06	214,809.75	96.365	203,570.16	11,239.59-	4.670
271,407.64	FEDERAL NATL MTG ASSN 4.500 2052-08-01 USD 4.5% 08/01/2052 31418EGK0 ACCOUNT 3055002045 271,407.64	256,098.55	96.362	261,533.83	5,435.28	4.670
532,312.4	FEDERAL HOME LOAN MTG CORP 4.500 2052-09-01 USD 4.5% 09/01/2052 3132DWES8 ACCOUNT 3055002045 532,312.4	533,767.93	96.36	512,936.23	20,831.70-	4.670
315,013.8715	FEDERAL HOME LOAN MTG CORP 5.000 2052-09-01 USD 5% 09/01/2052 3132DWET6 ACCOUNT 3055002045 315,013.8715	312,243.49	98.679	310,852.54	1,390.95-	5.067
691,984.45	FEDERAL HOME LOAN MTG CORP 4.000 2052-10-01 USD 4% 10/01/2052 3132DWE58 ACCOUNT 3055002045 691,984.45	649,870.72	93.923	649,932.55	61.83	4.259
812,414.6312	FEDERAL NATL MTG ASSN 5.500 2052-10-01 USD 5.5% 11/01/2052 31418EKV1 ACCOUNT 3055002045 615,465.63205 ACCOUNT 3055002250 196,948.9991	797,687.88	100.341	815,184.97	17,497.09	5.481
	TOTAL MORTGAGE BACKED SECURITIES	16,709,841.87		15,652,532.01	1,057,309.86-	
	COLLATERALIZED MTG OBLIGATIONS					
64,899.84	FEDERAL HOME LN MTG CORP MULTICL CMO 3.5% 11/15/2026 3137AHDW5 ACCOUNT 3055002045 64,899.84	551,963.71	97.7817	63,460.15	488,503.56-	3.579
415,000	FEDERAL NATL MTG ASSN GTD REMIC CMO 2.5% 03/25/2028 3136ACYJ4 ACCOUNT 3055002250 415,000	388,154.69	92.4519	383,675.51	4,479.18-	2.704

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
23,795.23	FEDERAL NATL MTG ASSN CMO 6% 06/25/2029 31359VU27 ACCOUNT 3055002045 23,795.23	483,960.48	101.4046	24,129.45	459,831.03-	5.917
158,072.17	FEDERAL NATL MTG ASSN CMO 0% 06/25/2031 3136FAAA8 ACCOUNT 3055002045 158,072.17	143,812.25	86.344	136,485.83	7,326.42-	0.000
132,866.75	FEDERAL NATL MTG ASSN CMO 4.585% 08/25/2032 31392GEJ0 ACCOUNT 3055002045 132,866.75	1,139,212.83	98.7686	131,230.68	1,007,982.15-	4.642
159,931.03	FEDERAL NATL MTG ASSN CMO 0% 11/25/2032 31394ARR9 ACCOUNT 3055002045 159,931.03	1,280,998.62	86.4722	138,295.88	1,142,702.74-	0.000
126,629.76	FEDERAL HOME LN MTG CORP PARTN C CMO 0% 12/01/2032 3128HVAB5 ACCOUNT 3055002045 126,629.76	118,698.76	86.667	109,746.21	8,952.55-	0.000
171,595.07	FEDERAL HOME LN MTG CORP MULTICL CMO 3% 05/15/2033 3137B2FF2 ACCOUNT 3055002250 171,595.07	171,891.98	88.4299	151,741.38	20,150.60-	3.393
244,918.35	FEDERAL HOME LN MTG CORP CMO 5% 08/15/2034 31395E6F9 ACCOUNT 3055002045 244,918.35	994,775.66	99.5618	243,845.09	750,930.57-	5.022
199,141.78	FEDERAL HOME LN MTG CORP SER 2902 CL QG 5.5% 12/15/2034 31395KKX0 ACCOUNT 3055002045 199,141.78	690,209.97	101.4894	202,107.84	488,102.13-	5.419
143,851.09	FEDERAL HOME LN MTG CORP CMO 5% 02/15/2035 31395MBH1 ACCOUNT 3055002045 143,851.09	599,636.79	99.6317	143,321.21	456,315.58-	5.018
178,961.02	FEDERAL NATL MTG ASSN CMO 4.5% 03/25/2035 31394CGQ9 ACCOUNT 3055002045 178,961.02	281,443.92	96.7744	173,188.49	108,255.43-	4.650

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
125,213.68	FEDERAL HOME LN MTG CORP CMO 0% 05/15/2035 31395TX74 ACCOUNT 3055002045 125,213.68	1,049,341.63	83.3739	104,395.55	944,946.08-	0.000
229,421.28	FEDERAL HOME LN MTG CORP CMO 5% 11/15/2035 31397ARN5 ACCOUNT 3055002045 229,421.28	370,155.61	100.3412	230,203.95	139,951.66-	4.983
159,929.12	FRESB 2016-SB16 MTG TR 2.48671 5.09157% 05/25/2036 302617AN5 ACCOUNT 3055002250 159,929.12	206,468.18	98.9794	158,296.95	48,171.23-	4.892
130,000	SREIT TRUST CMO 5.03555% 07/15/2036 78485GAA2 ACCOUNT 3055002250 130,000	129,526.72	95.986	124,781.76	4,744.96-	4.638
167,442.1	FEDERAL NATL MTG ASSN CMO 6% 08/25/2036 31396KEK4 ACCOUNT 3055002045 167,442.1	791,587.91	103.9433	174,044.84	617,543.07-	5.772
89,739.18	FEDERAL NATL MTG ASSN CMO 0% 08/25/2036 31396KJK9 ACCOUNT 3055002045 89,739.18	1,303,671.78	87.5867	78,599.60	1,225,072.18-	0.000
66,875.8	FEDERAL NATL MTG ASSN CMO 0% 09/25/2036 31396KU42 ACCOUNT 3055002045 66,875.8	765,441.62	86.5736	57,896.78	707,544.84-	0.000
180,820.45	FEDERAL NATL MTG ASSN CMO 0% 12/25/2036 31396LU57 ACCOUNT 3055002045 180,820.45	147,799.88	80.6584	145,846.86	1,953.02-	0.000
63,429.59	FRESB 2017-SB30 MTG TR CMO 5.09157% 03/25/2037 30295YAB2 ACCOUNT 3055002250 63,429.59	79,684.41	99.6249	63,191.67	16,492.74-	4.860
332,264.41	FEDERAL NATIONAL MTG ASSN CMO 5.5% 04/25/2037 31396VAU2 ACCOUNT 3055002045 332,264.41	516,202.68	101.6589	337,776.34	178,426.34-	5.410

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,057,314.35	GOVERNMENT NATL MTG ASSN GTD REM CMO 5.5% 10/20/2037 38375LUQ1 ACCOUNT 3055002045 1,057,314.35	733,972.62	104.1104	1,100,774.20	366,801.58	5.283
206,905.11	FEDERAL HOME LN MTG CORP MULTICL CMO 0% 11/15/2037 31397PFH8 ACCOUNT 3055002045 206,905.11	1,225,000.91	81.477	168,580.16	1,056,420.75-	0.000
152,415.75	FEDERAL NATL MTG ASSN CMO 5% 04/25/2038 31396YS29 ACCOUNT 3055002045 152,415.75	328,396.59	99.613	151,825.82	176,570.77-	5.019
428,297.41	GOVERNMENT NATL MTG ASSN CMO 0% 05/20/2038 38381R5Q8 ACCOUNT 3055002045 428,297.41	393,627.48	82.5839	353,704.70	39,922.78-	0.000
271,422.32	FEDERAL HOME LN MTG CORP MULTICL CMO 4.5% 01/15/2041 3137A4ZS9 ACCOUNT 3055002045 271,422.32	284,993.43	98.6872	267,859.20	17,134.23-	4.560
249,738.17	FEDERAL NATL MTG ASSN GTD REMIC CMO 4.5% 06/25/2041 31397UMX4 ACCOUNT 3055002045 249,738.17	2,804,131.65	97.757	244,136.57	2,559,995.08-	4.603
252,000	FREDDIE MAC - STACR CMO 5.81011% 10/25/2041 35564KKY4 ACCOUNT 3055002045 252,000	252,000.00	94.9969	239,392.24	12,607.76-	5.714
60,553.88	FANNIE MAE - CAS 2.41422 5.21011% 11/25/2041 20754KAA9 ACCOUNT 3055002045 60,553.88	60,553.88	98.1824	59,453.24	1,100.64-	4.917
273,510.13	FEDERAL NATL MTG ASSN GTD REMIC CMO 1.5% 08/25/2042 3136AB4K6 ACCOUNT 3055002045 273,510.13	657,993.92	86.6807	237,080.36	420,913.56-	1.730
61,970.06	FEDERAL HOME LN MTG CORP MULTICL CMO 2% 09/15/2042 3137AXSY0 ACCOUNT 3055002045 61,970.06	261,132.20	95.6433	59,270.19	201,862.01-	2.091

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
465,000	FEDERAL NATL MTG ASSN GTD REMIC CMO 3% 02/25/2043 3136ADSQ3 ACCOUNT 3055002250 465,000	441,168.75	89.5489	416,402.29	24,766.46-	3.350
348,835.983	SEQUOIA MTG TRUST CMO 3% 06/25/2043 81745CAB9 ACCOUNT 3055002045 348,835.983	356,248.76	87.4447	305,038.72	51,210.04-	3.431
186,429.62	GOVERNMENT NATL MTG ASSN GTD REM CMO 4% 08/20/2043 38378VY66 ACCOUNT 3055002045 186,429.62	1,445,509.70	97.5508	181,863.66	1,263,646.04-	4.100
86,183.57	FEDERAL NATL MTG ASSN GTD REMIC CMO 3% 03/25/2044 3136AWKG1 ACCOUNT 3055002045 86,183.57	107,775.47	95.3445	82,171.29	25,604.18-	3.146
45,012.49	FEDERAL HOME LN MTG CORP MULTICL CMO 3.5% 05/15/2045 3137F4J78 ACCOUNT 3055002045 45,012.49	54,040.91	97.5949	43,929.91	10,111.00-	3.586
105,756.61	FEDERAL HOME LN MTG CORP MULTICL CMO 3.5% 10/15/2045 3137BPYH6 ACCOUNT 3055002045 105,756.61	163,095.54	95.1922	100,672.08	62,423.46-	3.677
450,000	WFRBS COML MTG TR 2012-C10 CMO 3.744% 12/15/2045 92890NAX7 ACCOUNT 3055002250 450,000	440,806.64	92.7632	417,434.54	23,372.10-	4.036
510,000	GS MTG SECS TR 2013-GCJ14 CMO CL A-5 4.243% 08/10/2046 36198FAE2 ACCOUNT 3055002045 510,000	546,225.78	99.0092	504,946.72	41,279.06-	4.285
380,000	CITIGROUP COML MTG TR 2013-GC15 CMO 4.371% 09/10/2046 17321JAD6 ACCOUNT 3055002250 380,000	408,737.50	98.9691	376,082.69	32,654.81-	4.417
495,000	COMM 2013-CCRE13 MTG TR CMO 4.194% 10/10/2046 12630BBA5 ACCOUNT 3055002045 255,000 ACCOUNT 3055002250 240,000	536,050.20	98.2459	486,317.10	49,733.10-	4.269

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
895,000	COMM 2014-CCRE15 MTG TR CMO 4.074% 02/10/2047 12591RBA7 ACCOUNT 3055002045 470,000 ACCOUNT 3055002250 425,000	963,698.24	98.1215	878,187.52	85,510.72-	4.152
630,000	CITIGROUP COML MTG TR CMO 4.023% 03/10/2047 17322AAD4 ACCOUNT 3055002045 630,000	678,111.33	98.0259	617,562.92	60,548.41-	4.104
343,527.88	GOVERNMENT NATL MTG ASSN GTD REM CMO 5% 05/20/2047 38376UZR3 ACCOUNT 3055002045 343,527.88	378,906.28	101.6075	349,050.23	29,856.05-	4.921
199,730.99	J P MORGAN CHASE COML MTG SECS T CMO 3.4614% 07/15/2047 46642CBK5 ACCOUNT 3055002045 199,730.99	208,164.94	98.0002	195,736.73	12,428.21-	3.532
200,000	NEW YORK NY HSG DEV CORP CMO 3.709% 02/15/2048-2024 64966TFD1 ACCOUNT 3055002045 200,000	213,570.31	95.082	190,164.00	23,406.31-	3.901
370,000	WELLS FARGO COML MTG TR 2015-C29 CMO 3.637% 06/15/2048 94989KAV5 ACCOUNT 3055002250 370,000	404,167.19	95.2727	352,508.95	51,658.24-	3.817
280,000	CSAIL 2015-C4 COML MTG TR CMO 3.8079% 11/18/2048 12635RAX6 ACCOUNT 3055002045 280,000	303,351.56	95.3001	266,840.31	36,511.25-	3.996
327,556.8948	JPMBB COML MTG SECS TR 2015-C33 CMO 3.5043% 12/15/2048 46645JAC6 ACCOUNT 3055002250 327,556.8948	310,756.81	95.775	313,717.52	2,960.71	3.659
126,027.63	BRAVO RESIDENTIAL FUNDING TRUST CMO .941% 02/25/2049 10569TAA6 ACCOUNT 3055002045 126,027.63	126,026.19	82.9647	104,558.41	21,467.78-	1.134
363,201.23	FEDERAL HOME LOAN MTG CORP CMO 6.55586% 07/25/2049 35564TAH3 ACCOUNT 3055002045 197,391.97	368,081.76	97.9906	355,903.00	12,178.76-	6.571

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 3055002250 165,809.26					
55,802.08	FEDERAL HOME LOAN MTG CORP CMO 6.35586% 02/25/2050 35565KAH1 ACCOUNT 3055002250 55,802.08	56,342.66	99.7796	55,679.08	663.58-	6.252
224,955.91	GS MORTGAGE-BACKED SECURITIES CMO 2.5% 11/25/2051 36262LAJ9 ACCOUNT 3055002045 224,955.91	230,404.08	85.8477	193,119.47	37,284.61-	2.912
1,043,981.59	GOVERNMENT NATL MTG ASSN CMO .62832% 12/16/2051 38378BQ77 ACCOUNT 3055002045 1,043,981.59	81,912.34	1.5824	16,520.17	65,392.17-	39.771
154,863.36	GOVERNMENT NATL MTG ASSN GTD MUL CMO .72888% 03/16/2052 38378KSD2 ACCOUNT 3055002045 154,863.36	13,574.74	1.4868	2,302.46	11,272.28-	49.025
2,920,738.49	GOVERNMENT NATL MTG ASSN GTD MUL CMO .09% 12/16/2053 38378KEX3 ACCOUNT 3055002045 2,920,738.49	216,317.20	0.1741	5,085.88	211,231.32-	52.444
1,181,714.79	GOVERNMENT NATL MTG ASSN GTD MUL CMO .35764% 06/16/2054 38378KCX5 ACCOUNT 3055002045 1,181,714.79	88,259.31	1.1931	14,099.04	74,160.27-	30.152
2,379,804.44	GOVERNMENT NATL MTG ASSN GTD MUL CMO .21267% 06/16/2054 38378KYB9 ACCOUNT 3055002045 2,379,804.44	118,990.21	0.2235	5,317.67	113,672.54-	96.988
1,149,236.47	GOVERNMENT NATL MTG ASSN GTD MUL CMO .2594% 10/16/2054 38378KHN2 ACCOUNT 3055002045 1,149,236.47	86,748.97	1.1409	13,111.87	73,637.10-	22.736
621,216.77	GOVERNMENT NATL MTG ASSN GTD MUL CMO .27669% 10/16/2054 38378KRX9 ACCOUNT 3055002045 621,216.77	45,393.58	1.2388	7,695.51	37,698.07-	22.336
575,000	NEWREZ WAREHOUSE SECURITIZATION CMO 5.13871% 05/25/2055 65246PAA9 ACCOUNT 3055002045 300,000	575,000.00	98.4082	565,846.86	9,153.14-	5.222

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 3055002250 275,000					
650,333.04	GOVERNMENT NATL MTG ASSN CMO .32191% 09/16/2055 38378N2L6 ACCOUNT 3055002045 650,333.04	45,539.58	0.9183	5,971.68	39,567.90-	35.300
572,881.7	FREDDIE MAC SEASONED CR RISK TRA CMO 3% 09/25/2055 35563PAA7 ACCOUNT 3055002250 572,881.7	686,855.63	87.0366	498,616.58	188,239.05-	3.447
191,037.12	FREDDIE MAC SEASONED CR RISK TRA CMO 3% 08/25/2056 35563PBC2 ACCOUNT 3055002250 191,037.12	222,817.47	92.9127	177,497.67	45,319.80-	3.229
595,927.35	FREDDIE MAC SEASONED CR RISK TRA CMO 3.5% 06/25/2057 35563PCM9 ACCOUNT 3055002250 595,927.35	5,903,512.06	90.6997	540,504.56	5,363,007.50-	3.859
360,408.48	ANGEL OAK MORTGAGE TRUST CMO 1.035% 01/20/2065 03464EAA0 ACCOUNT 3055002045 178,785.3 ACCOUNT 3055002250 181,623.18	360,405.97	78.7946	283,982.38	76,423.59-	1.314
244,118.13	GCAT CMO .874% 01/25/2066 36167TAA7 ACCOUNT 3055002045 127,607.21 ACCOUNT 3055002250 116,510.92	243,660.39	84.0595	205,204.51	38,455.88-	1.040
319,717.92	VERUS SECURITIZATION TRUST CMO 1.046% 06/25/2066 92539LAA8 ACCOUNT 3055002045 167,059.83 ACCOUNT 3055002250 152,658.09	319,977.78	80.0045	255,788.69	64,189.09-	1.307
	TOTAL COLLATERALIZED MTG OBLIGATIONS	36,956,648.59		15,643,771.37	21,312,877.22-	
	ASSET BACKED SECURITIES					
520,000	VERIZON OWNER TRUST ABS 2.06% 07/20/2024 92348TAD6 ACCOUNT 3055002045 320,000 ACCOUNT 3055002250 200,000	519,902.92	98.9674	514,630.64	5,272.28-	2.081

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
73,235.82	AMERICREDIT AUTOMOBILE RECEI ABS 3.74% 10/18/2024 03066MAF3 ACCOUNT 3055002250 73,235.82	73,212.57	99.92	73,177.21	35.36-	3.743
220,000	TESLA AUTO LEASE TRUST ABS .6% 09/22/2025 88161KAC9 ACCOUNT 3055002250 220,000	219,955.12	94.2257	207,296.50	12,658.62-	0.637
375,000	TOYOTA LEASE OWNER TRUST ABS .45% 11/20/2025 89239CAD1 ACCOUNT 3055002045 375,000	374,975.81	95.1506	356,814.60	18,161.21-	0.473
395,000	TOYOTA AUTO RECEIVABLES OWNER TR ABS .71% 04/15/2026 89238JAC9 ACCOUNT 3055002250 395,000	392,556.22	94.21	372,129.50	20,426.72-	0.754
545,000	HYUNDAI AUTO RECEIVABLES TRUST ABS .74% 05/15/2026 44935FAD6 ACCOUNT 3055002250 545,000	535,251.82	94.4656	514,837.57	20,414.25-	0.783
610,000	GM FINANCIAL CONSUMER AUTOMOBILE ABS .68% 09/16/2026 362554AC1 ACCOUNT 3055002250 610,000	607,616.20	94.4812	576,335.56	31,280.64-	0.720
265,000	CARMAX AUTO OWNER TRUST ABS 1.03% 12/15/2026 14314QAE4 ACCOUNT 3055002045 265,000	264,971.91	90.2856	239,256.92	25,714.99-	1.141
605,000	CAPITAL ONE MULTI-ASSET ABS 2.8% 03/15/2027 14041NFZ9 ACCOUNT 3055002250 605,000	604,954.39	95.9098	580,254.53	24,699.86-	2.919
485,000	HYUNDAI AUTO RECEIVABLES TRUST ABS 1.09% 05/17/2027 44933LAE3 ACCOUNT 3055002045 485,000	484,935.59	90.3811	438,348.24	46,587.35-	1.206
675,000	VERIZON MASTER TRUST ABS .5% 05/20/2027 92348KAA1 ACCOUNT 3055002045 675,000	674,817.46	93.949	634,155.75	40,661.71-	0.532

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
530,000	VERIZON MASTER TRUST ABS .99% 04/20/2028 92348KAD5 ACCOUNT 3055002250 530,000	523,271.48	93.254	494,246.41	29,025.07-	1.062
92,462.56	FEDERAL NATL MTG ASSN SER 2003-W13 CL AF5 4.873242% 10/25/2033 31393C7C1 ACCOUNT 3055002045 92,462.56	96,055.67	93.0808	86,064.84	9,990.83-	5.193
295,000	PROGRESS RESIDENTIAL TRUST ABS 1.805% 03/18/2038 74331FAG6 ACCOUNT 3055002250 295,000	293,985.94	84.8264	250,238.00	43,747.94-	2.128
255,000	PROGRESS RESIDENTIAL TRUST ABS 2.225% 07/19/2038 74333HAG0 ACCOUNT 3055002250 255,000	257,440.43	84.9818	216,703.54	40,736.89-	2.618
265,000	AMSR TRUST ABS 2.177% 10/17/2038 00180UAD7 ACCOUNT 3055002250 265,000	265,910.94	83.8245	222,134.87	43,776.07-	2.597
438,951.78	PROGRESS RESIDENTIAL TRUST ABS 1.51% 10/17/2038 74333TAA7 ACCOUNT 3055002045 438,951.78	438,930.93	85.305	374,447.86	64,483.07-	1.770
215,000	PROGRESS RESIDENTIAL TRUST ABS 1.931% 10/17/2038 74333TAE9 ACCOUNT 3055002250 215,000	213,740.23	82.2205	176,774.05	36,966.18-	2.349
140,000	VANTAGE DATA CENTERS LLC ABS 1.645% 09/15/2045 92212KAB2 ACCOUNT 3055002045 140,000	136,002.34	88.2664	123,573.02	12,429.32-	1.864
250,000	VANTAGE DATA CENTERS LLC ABS 2.165% 10/15/2046 92212KAD8 ACCOUNT 3055002045 250,000	250,000.00	86.0767	215,191.73	34,808.27-	2.515
435,469.74	FLAGSTAR MORTGAGE TRUST ABS 2.5% 06/01/2051 33852FAE6 ACCOUNT 3055002045 226,273.49 ACCOUNT 3055002250 209,196.25	446,492.57	85.9977	374,493.96	71,998.61-	2.907

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
187,693.4	TOWD POINT MORTGAGE TRUST ABS 1.75% 10/25/2060 89179JAA4 ACCOUNT 3055002045 187,693.4	190,948.70	88.4288	165,974.98	24,973.72-	1.979
	TOTAL ASSET BACKED SECURITIES	7,865,929.24		7,207,080.28	658,848.96-	
	MUNICIPAL OBLIGATIONS					
330,000	AMERICAN MUN PWR-OHIO INC TXBL-REF-PRAIRIE STATE ENERGY 2.219% 02/15/2023 02765UNZ3 ACCOUNT 3055002250 330,000	330,000.00	99.695	328,993.50	1,006.50-	2.226
300,000	SALES TAX SECURITIZATION CORP IL TXBL-REF-SECOND LIEN-SER B SECURITIZATION BDS 2020 B 2.225% 01/01/2024 79467BDC6 ACCOUNT 3055002045 190,000 ACCOUNT 3055002250 110,000	300,000.00	97.291	291,873.00	8,127.00-	2.287
240,000	SALES TAX SECURITIZATION CORP IL TXBL-REF-SECOND LIEN-SER B SECURITIZATION BDS 2020 B 2.325% 01/01/2025 79467BDD4 ACCOUNT 3055002045 150,000 ACCOUNT 3055002250 90,000	240,000.00	94.619	227,085.60	12,914.40-	2.457
370,000	BUCKEYE OHIO TAXABLE SR ASSET BACKED REF BDS 2020 A1 CL1 1.95% 06/01/2026 118217CF3 ACCOUNT 3055002045 235,000 ACCOUNT 3055002250 135,000	370,000.00	89.145	329,836.50	40,163.50-	2.187
450,000	NEW JERSEY ST TRANSN TR FD TXBL-REF-TRANSPORTATION SYSTEM 4.081% 06/15/2039 6461366R7 ACCOUNT 3055002045 450,000	453,195.00	82.705	372,172.50	81,022.50-	4.934
350,000	KENT STATE UNIV OH UNIV REVS TXBL-REF-SER B 3.333% 05/01/2040-2030 490728C34 ACCOUNT 3055002045 350,000	352,166.50	76.963	269,370.50	82,796.00-	4.331

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
235,000	COLORADO HEALTH FACS AUTH REV TXBL-REF-SANFORD HLTH-SER B 3.796% 11/01/2044 19648FNV2 ACCOUNT 3055002045 235,000	243,648.00	77.259	181,558.65	62,089.35-	4.913
	TOTAL MUNICIPAL OBLIGATIONS	2,289,009.50		2,000,890.25	288,119.25-	
	CORPORATE BONDS					
1,145,000	SLM CORP MEDIUM TERM NTS 5.5% 01/25/2023 78442FEQ7 ACCOUNT 3055002054 1,145,000	1,200,637.50	99.829	1,143,042.05	57,595.45-	5.509
625,000	WYNDHAM DESTINATIONS, INC 3.9% 03/01/2023-2022 98310WAL2 ACCOUNT 3055002054 625,000	648,437.50	99.19	619,937.50	28,500.00-	3.932
1,175,000	DCP MIDSTREAM OPER LP 3.875% 03/15/2023-2022 23311VAD9 ACCOUNT 3055002054 1,175,000	1,180,527.50	99.432	1,168,326.00	12,201.50-	3.897
279,000	EDISON INTERNATIONAL 2.95% 03/15/2023-2023 281020AJ6 ACCOUNT 3055002250 279,000	289,643.85	99.607	277,903.53	11,740.32-	2.962
1,135,000	FREEPORT-MCMORAN COPPER & GOLD SR NT 3.875% 03/15/2023-2022 35671DAZ8 ACCOUNT 3055002054 1,135,000	1,074,081.25	99.727	1,131,901.45	57,820.20	3.886
560,000	SPRINGLEAF FIN CORP 5.625% 03/15/2023 85172FAL3 ACCOUNT 3055002054 560,000	597,374.40	99.641	557,989.60	39,384.80-	5.645
1,195,000	ADT CORP 4.125% 06/15/2023 00101JAH9 ACCOUNT 3055002054 1,195,000	1,247,678.75	99.006	1,183,121.70	64,557.05-	4.166
46,000	EQUIFAX INC CB 3.95% 06/15/2023-2023 294429AN5 ACCOUNT 3055002250 46,000	49,321.20	99.429	45,737.34	3,583.86-	3.973

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
480,000	GLP CAPITAL LP / FIN II 5.375% 11/01/2023-2023 361841AF6 ACCOUNT 3055002054 480,000	494,458.20	99.653	478,334.40	16,123.80-	5.394
225,000	BALL CORP SR NT 4% 11/15/2023 058498AS5 ACCOUNT 3055002054 225,000	233,718.75	98.012	220,527.00	13,191.75-	4.081
600,000	SPRINGLEAF FIN CORP 6.125% 03/15/2024-2023 85172FAP4 ACCOUNT 3055002054 600,000	642,417.20	96.754	580,524.00	61,893.20-	6.330
460,000	AMC NETWORKS INC 5% 04/01/2024-2020 00164VAD5 ACCOUNT 3055002054 460,000	467,039.51	93.50	430,100.00	36,939.51-	5.348
1,145,000	QVC INC 4.85% 04/01/2024 747262AS2 ACCOUNT 3055002054 1,145,000	1,183,666.35	92.50	1,059,125.00	124,541.35-	5.243
1,110,000	AMERIGAS PARTNERS LP 5.625% 05/20/2024 030981AH7 ACCOUNT 3055002054 1,110,000	1,223,786.65	97.068	1,077,454.80	146,331.85-	5.795
1,360,000	SPRINT CORP 7.125% 06/15/2024 85207UAH8 ACCOUNT 3055002054 1,360,000	1,504,413.85	102.003	1,387,240.80	117,173.05-	6.985
167,000	CROWN CASTLE INC. 3.2% 09/01/2024-2024 22822VAG6 ACCOUNT 3055002250 167,000	179,284.52	96.606	161,332.02	17,952.50-	3.312
1,210,000	ICAHN ENTERPRISES/FIN 4.75% 09/15/2024-2024 451102BW6 ACCOUNT 3055002054 1,210,000	1,266,242.50	95.86	1,159,906.00	106,336.50-	4.955
605,000	ALCOA INC 5.125% 10/01/2024-2024 013817AW1 ACCOUNT 3055002054 605,000	645,889.00	98.75	597,437.50	48,451.50-	5.190
1,155,000	ISTAR FINANCIAL INC 4.75% 10/01/2024-2024 45031UCF6 ACCOUNT 3055002054 1,155,000	1,207,863.75	99.248	1,146,314.40	61,549.35-	4.786

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,405,000	FORD MOTOR CREDIT CO 4.063% 11/01/2024-2024 345397ZX4 ACCOUNT 3055002054 1,405,000	1,417,384.15	96.066	1,349,727.30	67,656.85-	4.229
557,000	DISH DBS CORP 5.875% 11/15/2024 25470XAW5 ACCOUNT 3055002045 368,000 ACCOUNT 3055002250 189,000	587,263.79	92.923	517,581.11	69,682.68-	6.322
435,000	HCA INC 5.375% 02/01/2025 404119BR9 ACCOUNT 3055002054 435,000	452,177.80	99.955	434,804.25	17,373.55-	5.377
1,210,000	WESTERN MIDSTREAM OPERATING LP 3.35% 02/01/2025-2025 958667AB3 ACCOUNT 3055002054 1,210,000	1,180,406.40	94.674	1,145,555.40	34,851.00-	3.538
185,000	JPMORGAN CHASE & CO 3.22% 03/01/2025-2024 46647PAH9 ACCOUNT 3055002250 185,000	194,216.70	97.184	179,790.40	14,426.30-	3.313
420,000	STARWOOD PPTY TR INC 4.75% 03/15/2025-2024 85571BAL9 ACCOUNT 3055002054 420,000	435,625.00	95.425	400,785.00	34,840.00-	4.978
299,000	EPR PPTYS 4.5% 04/01/2025-2025 26884UAB5 ACCOUNT 3055002045 199,000 ACCOUNT 3055002250 100,000	315,056.30	94.928	283,834.72	31,221.58-	4.740
213,000	ZIMMER BIOMET HOLDINGS, INC 3.55% 04/01/2025-2025 98956PAF9 ACCOUNT 3055002045 213,000	208,854.11	96.621	205,802.73	3,051.38-	3.674
345,000	CITIGROUP INC 3.352% 04/24/2025-2024 172967MF5 ACCOUNT 3055002250 345,000	361,832.55	96.89	334,270.50	27,562.05-	3.460
496,000	HOWMET AEROSPACE INC 6.875% 05/01/2025-2025 443201AA6 ACCOUNT 3055002054 496,000	577,960.00	102.617	508,980.32	68,979.68-	6.700

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
143,000	SOUTHWEST 5.25% 05/04/2025-2025 844741BJ6 ACCOUNT 3055002250 143,000	160,430.14	100.432	143,617.76	16,812.38-	5.227
380,000	GLP CAPITAL LP / FIN II 5.25% 06/01/2025 361841AJ8 ACCOUNT 3055002054 380,000	375,816.20	98.228	373,266.40	2,549.80-	5.345
1,195,000	CHARTER COMM OPT LLC/CAP SR SECD NT 4.908% 07/23/2025-2025 161175AY0 ACCOUNT 3055002054 1,195,000	1,208,794.90	98.09	1,172,175.50	36,619.40-	5.004
870,000	NEW FORTRESS ENERGY LLC PP 144A 6.75% 09/15/2025-2022 644393AA8 ACCOUNT 3055002054 870,000	847,112.50	94.58	822,846.00	24,266.50-	7.137
355,000	GOLDMAN SACHS GROUP INC 3.272% 09/29/2025-2024 38141GWQ3 ACCOUNT 3055002250 355,000	380,048.80	96.408	342,248.40	37,800.40-	3.394
213,000	GENERAL MOTORS CO 6.125% 10/01/2025-2025 37045VAV2 ACCOUNT 3055002250 213,000	221,255.88	101.857	216,955.41	4,300.47-	6.013
520,000	WYNDHAM DESTINATIONS, INC 6.6% 10/01/2025-2025 98310WAM0 ACCOUNT 3055002054 520,000	557,200.00	98.535	512,382.00	44,818.00-	6.698
180,000	HEWLETT PACKARD ENTERPRISE CO 4.9% 10/15/2025-2025 42824CAW9 ACCOUNT 3055002250 180,000	184,276.80	99.133	178,439.40	5,837.40-	4.943
177,000	CAPITAL ONE FINL CORP GLBL FLT 4.2% 10/29/2025-2015 14040HBJ3 ACCOUNT 3055002045 177,000	184,023.64	96.711	171,178.47	12,845.17-	4.343
890,000	SLM CORP 4.2% 10/29/2025-2025 78442PGD2 ACCOUNT 3055002054 890,000	910,615.19	91.496	814,314.40	96,300.79-	4.590

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
150,000	MERCER INTL INC SBI NEW 5.5% 01/15/2026-2021 588056AW1 ACCOUNT 3055002054 150,000	154,164.00	94.708	142,062.00	12,102.00-	5.807
360,000	BK OF AMERICA CORP FR 3.366% 01/23/2026-2025 06051GGZ6 ACCOUNT 3055002045 360,000	374,754.45	95.571	344,055.60	30,698.85-	3.522
1,090,000	CROWN AMERS LLC / CROWN AMERS CA 4.75% 02/01/2026-2021 228187AB6 ACCOUNT 3055002054 1,090,000	1,058,908.25	96.913	1,056,351.70	2,556.55-	4.901
597,000	BOEING CO 2.196% 02/04/2026-2023 097023DG7 ACCOUNT 3055002045 379,000 ACCOUNT 3055002250 218,000	592,075.58	90.955	543,001.35	49,074.23-	2.414
341,000	MICRON TECHNOLOGY INC 4.975% 02/06/2026-2025 595112BM4 ACCOUNT 3055002045 150,000 ACCOUNT 3055002250 191,000	393,414.31	98.674	336,478.34	56,935.97-	5.042
581,000	WELLS FARGO & CO SR NT 2.164% 02/11/2026-2025 95000U2K8 ACCOUNT 3055002045 369,000 ACCOUNT 3055002250 212,000	581,253.56	93.19	541,433.90	39,819.66-	2.322
1,175,000	WESTERN DIGITAL CORP SR NT 4.75% 02/15/2026-2025 958102AM7 ACCOUNT 3055002054 1,175,000	1,274,511.15	94.17	1,106,497.50	168,013.65-	5.044
236,000	CNA FINL CORP 4.5% 03/01/2026-2025 126117AT7 ACCOUNT 3055002250 236,000	269,151.76	98.404	232,233.44	36,918.32-	4.573
404,000	CAPITAL ONE FINL CORP GLBL FLT 2.636% 03/03/2026-2025 14040HCM5 ACCOUNT 3055002045 404,000	377,164.11	93.731	378,673.24	1,509.13	2.812
935,000	CITIGROUP INC 4.6% 03/09/2026 172967KJ9 ACCOUNT 3055002045 626,000	1,001,172.80	98.416	920,189.60	80,983.20-	4.674

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 3055002250 309,000					
1,190,000	TD FUNDING CORP 6.25% 03/15/2026-2022 893647BE6	1,172,641.75	98.619	1,173,566.10	924.35	6.338
	ACCOUNT 3055002054 1,190,000					
226,000	BK OF AMERICA CORP FR 3.384% 04/02/2026-2025 06051GKM0	222,246.14	95.579	216,008.54	6,237.60-	3.541
	ACCOUNT 3055002250 226,000					
261,000	T-MOBILE USA INC 2.625% 04/15/2026-2023 87264ABU8	261,356.68	91.62	239,128.20	22,228.48-	2.865
	ACCOUNT 3055002045 261,000					
243,000	WELLS FARGO & CO SR NT 2.188% 04/30/2026-2025 95000U2N2	251,773.99	93.137	226,322.91	25,451.08-	2.349
	ACCOUNT 3055002250 243,000					
191,000	MYLAN N V 3.95% 06/15/2026-2026 62854AAN4	210,856.36	93.597	178,770.27	32,086.09-	4.220
	ACCOUNT 3055002250 191,000					
142,000	CNH INDL CAP LLC 1.45% 07/15/2026-2026 12592BAM6	140,875.36	88.35	125,457.00	15,418.36-	1.641
	ACCOUNT 3055002250 142,000					
127,000	CAPITAL ONE FINL CORP GLBL FLT 4.985% 07/24/2026-2025 14040HCU7	126,415.80	98.02	124,485.40	1,930.40-	5.086
	ACCOUNT 3055002250 127,000					
201,000	TRUIST FINANCIAL CORPORATION 4.26% 07/28/2026 89788MAH5	201,000.00	98.336	197,655.36	3,344.64-	4.332
	ACCOUNT 3055002250 201,000					
262,000	DELL INTERNATIONAL L.L.C. AND EM 4.9% 10/01/2026-2026 24703TAE6	275,385.00	98.57	258,253.40	17,131.60-	4.971
	ACCOUNT 3055002045 262,000					
330,000	SLM CORP 3.125% 11/02/2026-2026 78442PGE0	312,302.08	85.045	280,648.50	31,653.58-	3.675
	ACCOUNT 3055002054 330,000					

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
165,000	CONTINENTAL RES INC OKLA PP 144A 2.268% 11/15/2026-2023 212015AU5 ACCOUNT 3055002250 165,000	165,000.00	86.624	142,929.60	22,070.40-	2.618
163,000	JPMORGAN CHASE & CO 1.045% 11/19/2026-2025 46647PBT2 ACCOUNT 3055002250 163,000	161,945.39	88.075	143,562.25	18,383.14-	1.186
186,000	HCA INC 4.5% 02/15/2027-2026 404119BU2 ACCOUNT 3055002250 186,000	211,296.08	96.508	179,504.88	31,791.20-	4.663
1,270,000	SBA COMMUNICATIONS CORP 3.875% 02/15/2027-2023 78410GAD6 ACCOUNT 3055002054 1,270,000	1,308,601.45	90.339	1,147,305.30	161,296.15-	4.289
469,000	GOLDMAN SACHS GROUP INC 1.431% 03/09/2027-2026 38141GYA6 ACCOUNT 3055002250 469,000	463,461.11	87.693	411,280.17	52,180.94-	1.632
1,030,000	BROOKFIELD PROPERTY REIT INC/BPR PP 144A 4.5% 04/01/2027-2023 11284DAC9 ACCOUNT 3055002054 1,030,000	1,030,000.00	83.582	860,894.60	169,105.40-	5.384
230,000	HILTON WORLDWIDE FIN LLC / HILTO 4.875% 04/01/2027-2022 432891AK5 ACCOUNT 3055002054 230,000	237,475.00	95.183	218,920.90	18,554.10-	5.122
715,000	SUNOCO LP / SUNOCO FIN CORP 6% 04/15/2027-2022 86765LAQ0 ACCOUNT 3055002054 715,000	706,671.35	98.47	704,060.50	2,610.85-	6.093
371,000	CITIGROUP INC 1.462% 06/09/2027-2026 172967NA5 ACCOUNT 3055002045 371,000	363,064.31	86.846	322,198.66	40,865.65-	1.683
150,000	EDISON INTERNATIONAL 5.75% 06/15/2027-2027 281020AN7 ACCOUNT 3055002250 150,000	176,173.50	100.309	150,463.50	25,710.00-	5.732

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
340,000	SOUTHWEST 5.125% 06/15/2027-2027 844741BK3 ACCOUNT 3055002045 340,000	345,833.67	98.871	336,161.40	9,672.27-	5.184
128,000	TARGA RESOURCES CORP. (CALIF) 5.2% 07/01/2027-2027 87612KAA0 ACCOUNT 3055002250 128,000	127,806.72	98.157	125,640.96	2,165.76-	5.298
271,000	VERISIGN INC 4.75% 07/15/2027-2022 92343EAL6 ACCOUNT 3055002045 271,000	286,243.75	96.668	261,970.28	24,273.47-	4.914
136,000	GENERAL MTRS FINL CO INC 2.7% 08/20/2027-2027 37045XDA1 ACCOUNT 3055002250 136,000	139,967.12	87.553	119,072.08	20,895.04-	3.084
264,000	VMWARE INC 3.9% 08/21/2027-2027 928563AC9 ACCOUNT 3055002250 264,000	290,533.90	93.469	246,758.16	43,775.74-	4.173
227,000	CAPITAL ONE FINL CORP GLBL FLT 1.878% 11/02/2027-2026 14040HCH6 ACCOUNT 3055002250 227,000	225,264.30	87.129	197,782.83	27,481.47-	2.155
365,000	CENTENE CORP 4.25% 12/15/2027-2022 15135BAR2 ACCOUNT 3055002054 365,000	334,887.50	93.878	342,654.70	7,767.20	4.527
547,000	EQUIFAX INC 5.1% 12/15/2027-2027 294429AV7 ACCOUNT 3055002045 427,000 ACCOUNT 3055002250 120,000	544,436.87	98.87	540,818.90	3,617.97-	5.158
547,000	BK OF AMERICA CORP FR 3.824% 01/20/2028-2027 06051GGF0 ACCOUNT 3055002250 547,000	585,055.56	93.409	510,947.23	74,108.33-	4.094
442,000	CIT GROUP INC 6.125% 03/09/2028 125581GX0 ACCOUNT 3055002045 267,000 ACCOUNT 3055002250 175,000	516,850.27	101.794	449,929.48	66,920.79-	6.017

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
273,000	JPMORGAN CHASE & CO 2.182% 06/01/2028-2028 46647PBR6 ACCOUNT 3055002045 273,000	270,198.20	87.572	239,071.56	31,126.64-	2.492
660,000	WELLS FARGO & CO SR NT 2.393% 06/02/2028-2027 95000U2S1 ACCOUNT 3055002045 463,000 ACCOUNT 3055002250 197,000	661,376.16	88.393	583,393.80	77,982.36-	2.707
285,000	ARES CAPITAL CORP 2.875% 06/15/2028-2028 04010LBB8 ACCOUNT 3055002045 167,000 ACCOUNT 3055002250 118,000	286,122.33	80.314	228,894.90	57,227.43-	3.580
327,000	AIR LEASE CORP 4.625% 10/01/2028-2028 00912XBF0 ACCOUNT 3055002045 327,000	350,580.85	93.735	306,513.45	44,067.40-	4.934
373,000	CITIGROUP INC 3.52% 10/27/2028-2027 172967LS8 ACCOUNT 3055002045 373,000	333,319.95	91.387	340,873.51	7,553.56	3.852
319,000	ENERGY TRANSFER PARTNERS L P NEW 5.25% 04/15/2029-2029 29278NAG8 ACCOUNT 3055002250 319,000	348,527.62	96.991	309,401.29	39,126.33-	5.413
278,000	CITIGROUP INC 4.075% 04/23/2029-2028 172967LW9 ACCOUNT 3055002250 278,000	302,458.44	92.177	256,252.06	46,206.38-	4.421
508,000	CNO FINL GROUP INC 5.25% 05/30/2029-2029 12621EAL7 ACCOUNT 3055002045 320,000 ACCOUNT 3055002250 188,000	532,384.70	95.569	485,490.52	46,894.18-	5.493
47,000	SPIRIT RLTY L P 4% 07/15/2029-2029 84861TAD0 ACCOUNT 3055002250 47,000	50,269.32	87.171	40,970.37	9,298.95-	4.589
316,000	EPR PPTYS 3.75% 08/15/2029-2029 26884UAF6	297,014.81	78.494	248,041.04	48,973.77-	4.777

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 3055002045 215,000 ACCOUNT 3055002250 101,000					
562,000	AIR LEASE CORPORATION 3.25% 10/01/2029 00914AAE2 ACCOUNT 3055002045 400,000 ACCOUNT 3055002250 162,000	539,410.46	85.421	480,066.02	59,344.44-	3.805
79,000	DELL INTERNATIONAL L.L.C. AND EM 5.3% 10/01/2029-2029 24703TAG1 ACCOUNT 3055002250 79,000	96,158.01	98.05	77,459.50	18,698.51-	5.405
285,000	ARKO CORP PP 144A 5.125% 11/15/2029-2024 041242AA6 ACCOUNT 3055002045 150,000 ACCOUNT 3055002250 135,000	285,000.00	78.52	223,782.00	61,218.00-	6.527
373,000	CHENIERE CORPUS CHRISTI HLDGS LL 3.7% 11/15/2029-2029 16412XAJ4 ACCOUNT 3055002045 373,000	348,878.12	90.57	337,826.10	11,052.02-	4.085
266,000	EDISON INTERNATIONAL 6.95% 11/15/2029-2029 281020AW7 ACCOUNT 3055002045 229,000 ACCOUNT 3055002250 37,000	278,299.10	104.638	278,337.08	37.98	6.642
490,000	CENTENE CORP 4.625% 12/15/2029-2024 15135BAT8 ACCOUNT 3055002045 332,000 ACCOUNT 3055002250 158,000	535,349.25	91.419	447,953.10	87,396.15-	5.059
78,000	SPIRIT RLTY L P 3.4% 01/15/2030-2029 84861TAF5 ACCOUNT 3055002045 50,000 ACCOUNT 3055002250 28,000	77,820.60	83.283	64,960.74	12,859.86-	4.082
482,000	T-MOBILE USA INC 3.875% 04/15/2030-2030 87264ABF1 ACCOUNT 3055002045 482,000	425,959.51	90.821	437,757.22	11,797.71	4.267
147,000	BOEING CO 5.15% 05/01/2030-2030 097023CY9 ACCOUNT 3055002250 147,000	148,190.70	97.831	143,811.57	4,379.13-	5.264

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
140,000	SABINE PASS LIQUEFACTION LLC 4.5% 05/15/2030-2029 785592AX4 ACCOUNT 3055002250 140,000	162,603.00	92.937	130,111.80	32,491.20-	4.842
253,000	VMWARE INC 4.7% 05/15/2030-2030 928563AF2 ACCOUNT 3055002045 253,000	256,498.16	93.302	236,054.06	20,444.10-	5.037
112,000	VIATRIS INC 2.7% 06/22/2030-2030 92556VAD8 ACCOUNT 3055002250 112,000	91,493.92	78.394	87,801.28	3,692.64-	3.444
305,000	RETAIL PPTYS AMER INC 4.75% 09/15/2030-2030 76131VAB9 ACCOUNT 3055002045 305,000	323,906.52	88.284	269,266.20	54,640.32-	5.380
149,000	T-MOBILE USA INC 2.875% 02/15/2031-2026 87264ABT1 ACCOUNT 3055002250 149,000	130,464.40	82.593	123,063.57	7,400.83-	3.481
490,000	CORPORATE OFFICE PPTYS L P 2.75% 04/15/2031-2031 22003BAM8 ACCOUNT 3055002045 302,000 ACCOUNT 3055002250 188,000	483,109.43	75.081	367,896.90	115,212.53-	3.663
444,000	CITIGROUP INC 2.572% 06/03/2031-2031 172967MS7 ACCOUNT 3055002045 291,000 ACCOUNT 3055002250 153,000	397,755.93	81.119	360,168.36	37,587.57-	3.171
564,000	PRIMERICA INC 2.8% 11/19/2031-2021 74164MAB4 ACCOUNT 3055002045 369,000 ACCOUNT 3055002250 195,000	548,197.77	81.676	460,652.64	87,545.13-	3.428
239,000	TARGA RESOURCES PARTNERS 4% 01/15/2032-2026 87612BBU5 ACCOUNT 3055002045 239,000	202,501.26	83.985	200,724.15	1,777.11-	4.763
244,000	SPIRIT RLTY L P 2.7% 02/15/2032-2031 84861TAJ7 ACCOUNT 3055002045 244,000	192,803.21	74.246	181,160.24	11,642.97-	3.637

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
132,000	COMMERCIAL 4.375% 03/15/2032-2027 201723AR4 ACCOUNT 3055002045 132,000	132,000.00	86.993	114,830.76	17,169.24-	5.029
356,000	GENERAL MOTORS CO 5.6% 10/15/2032-2032 37045VAZ3 ACCOUNT 3055002045 356,000	324,846.31	93.423	332,585.88	7,739.57	5.994
271,000	NORTHERN TRUST CORP 6.125% 11/02/2032-2032 665859AX2 ACCOUNT 3055002045 271,000	274,904.26	105.792	286,696.32	11,792.06	5.790
265,000	ORACLE CORPORATION 6.25% 11/09/2032-2032 68389XCJ2 ACCOUNT 3055002250 265,000	264,533.60	104.959	278,141.35	13,607.75	5.955
421,000	KIMCO 4.6% 02/01/2033 49446RBA6 ACCOUNT 3055002045 269,000 ACCOUNT 3055002250 152,000	415,816.75	91.778	386,385.38	29,431.37-	5.012
444,000	GOODYEAR TIRE 5.625% 04/30/2033-2033 382550BK6 ACCOUNT 3055002045 278,000 ACCOUNT 3055002250 166,000	387,792.88	81.667	362,601.48	25,191.40-	6.888
660,000	CAPITAL ONE FINL CORP GLBL FLT 5.268% 05/10/2033-2032 14040HCT0 ACCOUNT 3055002045 358,000 ACCOUNT 3055002250 302,000	666,559.80	93.197	615,100.20	51,459.60-	5.653
558,000	JPMORGAN CHASE & CO 5.717% 09/14/2033-2032 46647PDK9 ACCOUNT 3055002045 396,000 ACCOUNT 3055002250 162,000	538,777.80	98.334	548,703.72	9,925.92	5.814
706,000	CORPORATE OFFICE PPTYS L P 2.9% 12/01/2033-2033 22003BAP1 ACCOUNT 3055002045 472,000 ACCOUNT 3055002250 234,000	639,043.00	71.21	502,742.60	136,300.40-	4.072

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
360,000	HALLIBURTON CO 4.85% 11/15/2035-2035 406216BJ9 ACCOUNT 3055002045 360,000	411,160.32	92.953	334,630.80	76,529.52-	5.218
331,000	BK OF AMERICA CORP FR 2.482% 09/21/2036-2031 06051GKC2 ACCOUNT 3055002250 331,000	270,992.57	73.726	244,033.06	26,959.51-	3.367
264,000	US BANCORP 2.491% 11/03/2036-2031 91159HJB7 ACCOUNT 3055002045 264,000	212,023.68	76.358	201,585.12	10,438.56-	3.262
669,000	BK OF AMERICA CORP FR 3.846% 03/08/2037-2032 06051GKL2 ACCOUNT 3055002045 669,000	593,747.44	83.067	555,718.23	38,029.21-	4.630
385,000	VALERO ENERGY CORP 6.625% 06/15/2037 91913YAL4 ACCOUNT 3055002045 385,000	497,576.00	106.861	411,414.85	86,161.15-	6.200
598,000	GOLDMAN SACHS GROUP INC 6.75% 10/01/2037 38141GFD1 ACCOUNT 3055002045 598,000	778,203.85	106.386	636,188.28	142,015.57-	6.345
190,000	SAN DIEGO 1ST MTG BD SER III 4.5% 08/15/2040 797440BM5 ACCOUNT 3055002045 190,000	227,893.60	90.50	171,950.00	55,943.60-	4.972
233,000	ENERGY TRANSFER PARTNERS L P SR NT 6.5% 02/01/2042-2041 29273RAR0 ACCOUNT 3055002045 233,000	275,064.35	98.889	230,411.37	44,652.98-	6.573
259,000	DUKE ENERGY CORP 4.8% 12/15/2045-2045 26441CAP0 ACCOUNT 3055002045 259,000	269,279.26	88.508	229,235.72	40,043.54-	5.423
323,000	MYLAN N V 5.25% 06/15/2046-2045 62854AAP9 ACCOUNT 3055002045 323,000	358,350.08	76.058	245,667.34	112,682.74-	6.903

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
234,000	SOUTHERN CO SR 2021C FL NT23 4.4% 07/01/2046-2046 842587CX3 ACCOUNT 3055002045 234,000	265,886.70	83.886	196,293.24	69,593.46-	5.245
291,000	HCA INC 5.5% 06/15/2047-2046 404119BV0 ACCOUNT 3055002045 291,000	320,552.99	89.143	259,406.13	61,146.86-	6.170
487,000	PRUDENTIAL FINL INC JR SB GLBL 5.7% 09/15/2048-2048 744320BF8 ACCOUNT 3055002045 295,000 ACCOUNT 3055002250 192,000	564,097.12	95.50	465,085.00	99,012.12-	5.969
387,000	SELECTIVE INSURANCE GROUP INC 5.375% 03/01/2049-2048 816300AH0 ACCOUNT 3055002045 387,000	463,819.50	86.153	333,412.11	130,407.39-	6.239
177,000	BOEING CO 5.805% 05/01/2050-2049 097023CW3 ACCOUNT 3055002045 177,000	177,664.74	93.103	164,792.31	12,872.43-	6.235
133,000	SOUTHERN CO SR 2021C FL NT23 FXD-FRN JNR SUB 15/09/2051 USD (SEC REGD) (2021A) 3.75% 09/15/2051 842587DJ3 ACCOUNT 3055002045 133,000	133,000.00	80.745	107,390.85	25,609.15-	4.644
290,000	ORACLE CORPORATION 3.85% 04/01/2060-2059 68389XBY0 ACCOUNT 3055002045 290,000	275,271.80	66.967	194,204.30	81,067.50-	5.749
357,000	PARAMOUNT GLOBAL 6.375% 03/30/2062-2027 92556HAE7 ACCOUNT 3055002045 206,000 ACCOUNT 3055002250 151,000	340,967.13	81.738	291,804.66	49,162.47-	7.799
455,000	JPMORGAN CHASE & CO 3.65% 12/30/2099-2026 48128BAN1 ACCOUNT 3055002045 289,000 ACCOUNT 3055002250 166,000	459,550.00	85.625	389,593.75	69,956.25-	4.263

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
346,000	AMERICAN EXPRESS CO 3.55% 12/31/2099-2026 025816CH0 ACCOUNT 3055002045 213,000 ACCOUNT 3055002250 133,000	346,000.00	82.15	284,239.00	61,761.00-	4.321
282,000	BANK OF AMERICA CORP 4.3% 12/31/2099-2025 060505FQ2 ACCOUNT 3055002045 147,000 ACCOUNT 3055002250 135,000	268,921.53	86.504	243,941.28	24,980.25-	4.971
562,000	EDISON INTERNATIONAL 5% 12/31/2099-2026 281020AT4 ACCOUNT 3055002045 362,000 ACCOUNT 3055002250 200,000	511,804.80	84.00	472,080.00	39,724.80-	5.952
108,000	JPMORGAN CHASE & CO 4% 12/31/2099-2025 48128BAH4 ACCOUNT 3055002250 108,000	104,490.04	85.625	92,475.00	12,015.04-	4.672
	TOTAL CORPORATE BONDS	64,296,067.69		58,700,034.41	5,596,033.28-	
	FOREIGN BONDS AND NOTES					
845,000	QUEBECOR MEDIA INC 5.75% 01/15/2023 74819RAP1 ACCOUNT 3055002054 845,000	909,559.64	99.761	842,980.45	66,579.19-	5.764
740,000	SEAGATE HDD CAYMAN US81180WAH43 4.75% 06/01/2023 81180WAH4 ACCOUNT 3055002054 740,000	770,197.25	99.612	737,128.80	33,068.45-	4.769
184,000	TEVA PHARMACEUTICAL FIN NETH III SR NT 2.8% 07/21/2023 88167AAD3 ACCOUNT 3055002250 184,000	182,814.24	97.75	179,860.00	2,954.24-	2.864
410,000	SEAGATE HDD CAYMAN 4.875% 03/01/2024-2024 81180WAT8 ACCOUNT 3055002054 410,000	414,792.90	98.02	401,882.00	12,910.90-	4.973
444,000	AERCAP IRELAND CAP DESIGNATED AC 2.875% 08/14/2024-2024 00774MAM7	445,771.56	94.718	420,547.92	25,223.64-	3.035

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 3055002045 282,000 ACCOUNT 3055002250 162,000					
209,000	AERCAP IRELAND CAP DESIGNATED AC 3.5% 01/15/2025-2024 00774MAC9 ACCOUNT 3055002250 209,000	219,815.75	95.268	199,110.12	20,705.63-	3.674
655,000	GFL ENVIRONMENTAL INC PP 144A 4.25% 06/01/2025-2022 36168QAJ3 ACCOUNT 3055002054 655,000	675,152.00	95.502	625,538.10	49,613.90-	4.450
248,000	BARCLAYS PLC 5.304% 08/09/2026-2025 06738EBZ7 ACCOUNT 3055002250 248,000	247,851.20	99.334	246,348.32	1,502.88-	5.340
606,000	TEVA PHARMACEUTICAL FIN NETH III 3.15% 10/01/2026 88167AAE1 ACCOUNT 3055002045 606,000	570,932.94	87.45	529,947.00	40,985.94-	3.602
445,000	ECOPETROL SA 4.625% 11/02/2031-2031 279158AP4 ACCOUNT 3055002045 229,000 ACCOUNT 3055002250 216,000	385,147.50	76.414	340,042.30	45,105.20-	6.053
200,000	AERCAP IRELAND CAP DESIGNATED AC 3.3% 01/30/2032-2031 00774MAX3 ACCOUNT 3055002045 200,000	199,248.00	78.467	156,934.00	42,314.00-	4.206
285,000	BARCLAYS PLC 3.564% 09/23/2035-2030 06738EBP9 ACCOUNT 3055002045 285,000	285,954.75	76.6558	218,469.13	67,485.62-	4.649
	TOTAL FOREIGN BONDS AND NOTES	5,307,237.73		4,898,788.14	408,449.59-	
	PRIVATE PLACEMENTS					
150,000	CANTOR FITZGERALD L P PP 144A 4.875% 05/01/2024-2024 138616AE7 ACCOUNT 3055002250 150,000	159,655.50	98.235	147,352.50	12,303.00-	4.963
365,000	CITGO HLDG INC PP 144A 9.25% 08/01/2024-2021 17302WAB4	363,985.30	99.767	364,149.55	164.25	9.272

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 3055002045 190,000 ACCOUNT 3055002250 175,000					
695,000	SENSATA TECHNOLOGIES BV PP 144A 5.625% 11/01/2024 81725WAH6 ACCOUNT 3055002054 695,000	774,984.00	99.321	690,280.95	84,703.05-	5.663
745,000	CLEARWATER PAPER CORP PP 144A 5.375% 02/01/2025 18538RAH6 ACCOUNT 3055002054 745,000	792,568.75	97.062	723,111.90	69,456.85-	5.538
385,000	INTERNATIONAL GAME TECHNOLOGY PL US460599AC74 144A 6.5% 02/15/2025-2024 460599AC7 ACCOUNT 3055002054 385,000	386,691.50	100.609	387,344.65	653.15	6.461
925,000	HILTON DOMESTIC OPER CO INC PP 144A 5.375% 05/01/2025-2022 432833AG6 ACCOUNT 3055002054 925,000	948,037.50	98.981	915,574.25	32,463.25-	5.430
1,145,000	XPO, INC. PP 144A 6.25% 05/01/2025-2022 983793AH3 ACCOUNT 3055002054 1,145,000	1,187,796.69	100.941	1,155,774.45	32,022.24-	6.192
1,180,000	ARCONIC ROLLED PRODUCTS CORPORAT PP 144A 6% 05/15/2025-2022 03966VAB3 ACCOUNT 3055002054 1,180,000	1,260,415.00	98.31	1,160,058.00	100,357.00-	6.103
935,000	NMI HLDGS INC PP 144A 7.375% 06/01/2025-2025 629209AA5 ACCOUNT 3055002054 935,000	972,600.75	101.00	944,350.00	28,250.75-	7.302
835,000	INTL FCSTONE INC PP 144A 8.625% 06/15/2025-2022 46116VAE5 ACCOUNT 3055002054 835,000	842,975.00	101.00	843,350.00	375.00	8.540
1,155,000	WESCO DISTR INC PP 144A 7.125% 06/15/2025-2022 95081QAN4 ACCOUNT 3055002054 1,155,000	1,209,443.05	101.25	1,169,437.50	40,005.55-	7.037

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
550,000	BALL CORP US058498AT38 5.25% 07/01/2025 058498AT3 ACCOUNT 3055002054 550,000	541,764.80	98.665	542,657.50	892.70	5.321
580,000	GFL ENVIRONMENTAL INC PP 144A 3.75% 08/01/2025-2022 36168QAK0 ACCOUNT 3055002054 580,000	600,319.50	94.50	548,100.00	52,219.50-	3.968
460,000	SENSATA TECHNOLOGIES BV PP 144A 5% 10/01/2025-2025 81725WAJ2 ACCOUNT 3055002054 460,000	497,577.65	97.661	449,240.60	48,337.05-	5.120
305,000	COMMSCOPE FINANCE LLC PP 144A 6% 03/01/2026-2022 20338QAD5 ACCOUNT 3055002054 305,000	321,530.49	91.911	280,328.55	41,201.94-	6.528
1,275,000	ALBERTSONS COS INC / SAFEWAY INC 3.25% SNR PIDI NTS 15/03/2026 USD (144A) 3.25% 03/15/2026 013092AF8 ACCOUNT 3055002054 1,275,000	1,279,606.65	91.206	1,162,876.50	116,730.15-	3.563
551,000	CINEMARK USA INC PP 144A 5.875% 03/15/2026-2023 172441BD8 ACCOUNT 3055002045 291,000 ACCOUNT 3055002250 260,000	558,726.00	83.296	458,960.96	99,765.04-	7.053
1,185,000	TEGNA INC PP 144A 4.75% 03/15/2026-2023 87901JAF2 ACCOUNT 3055002054 1,185,000	1,210,623.13	96.966	1,149,047.10	61,576.03-	4.899
457,000	AADVANTAGE LOYALTY IP LTD/ AMERI PP 144A 5.5% 04/20/2026 00253XAA9 ACCOUNT 3055002045 290,000 ACCOUNT 3055002250 167,000	474,027.48	96.138	439,350.66	34,676.82-	5.721
805,000	STARWOOD PPTY TR INC PP 144A 3.625% 07/15/2026-2026 85571BAU9 ACCOUNT 3055002054 805,000	798,378.00	87.50	704,375.00	94,003.00-	4.143

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UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
1,300,000	SIRIUS XM HOLDINGS INC COM PP 144A 3.125% 09/01/2026-2021 82967NBL1 ACCOUNT 3055002054 1,300,000	1,301,594.75	88.794	1,154,322.00	147,272.75-	3.519
1,225,000	VICI PROPERTIES INC PP 144A 4.25% 12/01/2026-2022 92564RAA3 ACCOUNT 3055002054 1,225,000	1,278,572.40	93.133	1,140,879.25	137,693.15-	4.563
220,000	SPRINT SPECTRUM CO LLC / SPRINT PP 144A 5.152% 03/20/2028 85208NAE0 ACCOUNT 3055002045 220,000	237,705.60	98.639	217,005.80	20,699.80-	5.223
380,000	SKYMILES IP LIMITED DELTA AIR LI PP 144A 4.75% 10/20/2028 830867AB3 ACCOUNT 3055002045 222,000 ACCOUNT 3055002250 158,000	380,349.65	94.131	357,697.80	22,651.85-	5.046
405,000	MAJORDRIVE HOLDINGS IV LLC PP 144A 6.375% 06/01/2029-2024 56085RAA8 ACCOUNT 3055002045 210,000 ACCOUNT 3055002250 195,000	402,468.75	74.619	302,206.95	100,261.80-	8.543
555,000	LAND O LAKES INC PP 144A 7% 12/31/2099-2028 514666AN6 ACCOUNT 3055002045 290,000 ACCOUNT 3055002250 265,000	505,050.00	87.50	485,625.00	19,425.00-	8.000
	TOTAL PRIVATE PLACEMENTS	19,287,447.89		17,893,457.42	1,393,990.47-	
	OPEN END MF - FIXED INC TAX					
1,001,355.161	WA CAP JMT REAL ESTATE EQUITY FUND OF0000910 ACCOUNT 3055002081 1,001,355.161	28,052,966.50	97.9063	98,038,978.80	69,986,012.30	0.000
	CTF - FIXED INCOME					
28,321.2789	INTERCONTINENTAL REAL ESTATE U.S. REAL ESTATE INVESTMENT FUND LLC CTFF00500 ACCOUNT 3055002081 28,321.2789	36,821,258.00	1514.0886	42,880,924.12	6,059,666.12	0.000

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	TOTAL DEBT SECURITIES		244,025,057.74		287,042,159.48	43,017,101.74	
	EQUITY SECURITIES						
	COMMON STOCK						
42,427	ABBOTT LABS 002824100		4,074,145.59	109.79	4,658,060.33	583,914.74	1.858
	ACCOUNT 4055003196	42,427					
19,298	ADOBE SYS INC 00724F101		7,025,939.44	336.53	6,494,355.94	531,583.50-	0.000
	ACCOUNT 4055003196	19,298					
38,515	AIRBNB INC COM CL A 009066101		5,864,577.87	85.50	3,293,032.50	2,571,545.37-	0.000
	ACCOUNT 4055003196	38,515					
13,830	AKAMAI TECHNOLOGIES 00971T101		1,287,259.89	84.30	1,165,869.00	121,390.89-	0.000
	ACCOUNT 4055003221	13,830					
26,423	ALBANY INTER CORP CL A 012348108		1,927,257.32	98.59	2,605,043.57	677,786.25	1.014
	ACCOUNT 4055003221	26,423					
11,496	ALBEMARLE CORP 012653101		849,927.76	216.86	2,493,022.56	1,643,094.80	0.729
	ACCOUNT 4055003221	11,496					
4,443	ALIGN TECHNOLOGY INC 016255101		1,281,798.26	210.90	937,028.70	344,769.56-	0.000
	ACCOUNT 4055003196	4,443					
45,135	ALPHABET INC CL C 02079K107		3,794,615.78	88.73	4,004,828.55	210,212.77	0.000
	ACCOUNT 4055003196	45,135					
44,970	ALPHABET INC CL A 02079K305		3,730,359.69	88.23	3,967,703.10	237,343.41	0.000
	ACCOUNT 4055003196	44,970					
118,665	AMAZON COM INC 023135106		17,370,149.41	84.00	9,967,860.00	7,402,289.41-	0.000
	ACCOUNT 4055003196	118,665					
79,235	AMERICAN INTL GROUP INC 026874784		2,590,860.61	63.24	5,010,821.40	2,419,960.79	2.024
	ACCOUNT 4055003203	79,235					

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
6,309	ANSYS INC 03662Q105 ACCOUNT 4055003221 6,309	1,660,615.51	241.59	1,524,191.31	136,424.20-	0.000
50,048	ARCHER DANIELS MIDLAND CO 039483102 ACCOUNT 4055003203 50,048	2,212,690.50	92.85	4,646,956.80	2,434,266.30	1.723
154,367	ARCHROCK INC 03957W106 ACCOUNT 4055003221 154,367	828,939.03	8.98	1,386,215.66	557,276.63	6.459
15,205	ARROW ELECTRS INC 042735100 ACCOUNT 4055003221 15,205	1,164,793.72	104.57	1,589,986.85	425,193.13	0.000
23,309	AUTODESK INC (DEL) 052769106 ACCOUNT 4055003196 23,309	5,282,483.11	186.87	4,355,752.83	926,730.28-	0.000
78,231	BAXTER INTL INC 071813109 ACCOUNT 4055003203 78,231	5,827,814.85	50.97	3,987,434.07	1,840,380.78-	2.276
3,232	BIO RAD LABORATORIES INC CL A 090572207 ACCOUNT 4055003221 3,232	1,239,033.64	420.49	1,359,023.68	119,990.04	0.000
24,216	BLACK KNIGHT INC 09215C105 ACCOUNT 4055003221 24,216	1,622,986.67	61.75	1,495,338.00	127,648.67-	0.000
37,908	BORG WARNER 099724106 ACCOUNT 4055003221 37,908	1,415,105.47	40.25	1,525,797.00	110,691.53	1.689
61,187	BOX INC - CLASS A 10316T104 ACCOUNT 4055003221 61,187	1,589,534.24	31.13	1,904,751.31	315,217.07	0.000
9,073	BROADCOM INC 11135F101 ACCOUNT 4055003203 9,073	3,299,434.02	559.13	5,072,986.49	1,773,552.47	3.291
28,625	CBRE GROUP INC 12504L109 ACCOUNT 4055003221 28,625	1,417,288.88	76.96	2,202,980.00	785,691.12	0.000
33,411	CF INDS HLDGS INC 125269100	934,409.88	85.20	2,846,617.20	1,912,207.32	1.878

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 4055003221	33,411					
13,127	CIGNA CORP 125523100		2,508,277.62	331.34	4,349,500.18	1,841,222.56	1.352
	ACCOUNT 4055003203	13,127					
44,723	CVS/CAREMARK CORP 126650100		3,127,887.98	93.19	4,167,736.37	1,039,848.39	2.597
	ACCOUNT 4055003203	44,723					
20,929	CABOT CORP 127055101		828,151.42	66.84	1,398,894.36	570,742.94	2.214
	ACCOUNT 4055003221	20,929					
18,537	CENTENE CORP 15135B101		1,032,302.36	82.01	1,520,219.37	487,917.01	0.000
	ACCOUNT 4055003221	18,537					
6,830	CHARLES RIVER LABORATORIES 159864107		1,363,398.45	217.90	1,488,257.00	124,858.55	0.000
	ACCOUNT 4055003221	6,830					
19,238	CIRRUS LOGIC INC 172755100		1,243,146.22	74.48	1,432,846.24	189,700.02	0.000
	ACCOUNT 4055003221	19,238					
93,870	CISCO SYS INC 17275R102		4,427,920.52	47.64	4,471,966.80	44,046.28	3.191
	ACCOUNT 4055003203	93,870					
68,249	COGNIZANT TECHNOLOGY SOLUTIONS 192446102		4,363,216.08	57.19	3,903,160.31	460,055.77-	1.888
	ACCOUNT 4055003203	68,249					
135,284	COMCAST CORP CL A 20030N101		5,315,237.48	34.97	4,730,881.48	584,356.00-	3.088
	ACCOUNT 4055003203	135,284					
128,273	CONAGRA FOODS INC 205887102		4,186,339.59	38.70	4,964,165.10	777,825.51	3.411
	ACCOUNT 4055003203	128,273					
18,779	CONMED CORP 207410101		1,735,467.44	88.64	1,664,570.56	70,896.88-	0.903
	ACCOUNT 4055003221	18,779					
34,600	CONOCOPHILLIPS 20825C104		1,388,508.99	118.00	4,082,800.00	2,694,291.01	1.729
	ACCOUNT 4055003203	34,600					

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
16,170	CRACKER BARREL OLD CTRY STORE 22410J106 ACCOUNT 4055003221 16,170	1,804,897.85	94.74	1,531,945.80	272,952.05-	5.489
24,604	D R HORTON INC 23331A109 ACCOUNT 4055003221 24,604	1,438,938.08	89.14	2,193,200.56	754,262.48	1.122
11,247	DARDEN RESTAURANTS INC 237194105 ACCOUNT 4055003221 11,247	1,159,762.58	138.33	1,555,797.51	396,034.93	3.419
28,961	DIODES INC 254543101 ACCOUNT 4055003221 28,961	1,477,742.94	76.14	2,205,090.54	727,347.60	0.000
40,390	WALT DISNEY CO 254687106 ACCOUNT 4055003203 40,390	4,891,199.91	86.88	3,509,083.20	1,382,116.71-	0.000
40,679	DISCOVER FINL SVCS 254709108 ACCOUNT 4055003203 40,679	3,561,281.04	97.83	3,979,626.57	418,345.53	2.453
28,132	DOCUSIGN INC 256163106 ACCOUNT 4055003196 28,132	3,314,117.82	55.42	1,559,075.44	1,755,042.38-	0.000
16,507	DOLLAR GEN CORP NEW 256677105 ACCOUNT 4055003203 16,507	3,594,895.41	246.25	4,064,848.75	469,953.34	0.893
27,362	DOLLAR TREE INC 256746108 ACCOUNT 4055003203 27,362	2,684,217.42	141.44	3,870,081.28	1,185,863.86	0.000
32,691	DOVER CORP 260003108 ACCOUNT 4055003203 32,691	5,246,375.40	135.41	4,426,688.31	819,687.09-	1.492
74,166	DUPONT DE NEMOURS INC 26614N102 ACCOUNT 4055003203 74,166	4,726,510.58	68.63	5,090,012.58	363,502.00	1.923
16,131	EASTMAN CHEMICAL CO 277432100 ACCOUNT 4055003221 16,131	1,277,966.47	81.44	1,313,708.64	35,742.17	3.880
70,737	EDISON INTERNATIONAL 281020107	4,401,043.57	63.62	4,500,287.94	99,244.37	4.637

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 4055003203 70,737					
51,173	FIDELITY NATL INFORMATION SVCS COM 31620M106 ACCOUNT 4055003203 51,173	6,405,186.37	67.85	3,472,088.05	2,933,098.32-	2.771
16,079	FIRSTCASH HLDGS INC 33768G107 ACCOUNT 4055003221 16,079	958,417.81	86.91	1,397,425.89	439,008.08	1.519
51,895	FORMFACTOR INC 346375108 ACCOUNT 4055003221 51,895	2,071,778.82	22.23	1,153,625.85	918,152.97-	0.000
21,356	GATX CORP 361448103 ACCOUNT 4055003221 21,356	1,574,132.86	106.34	2,270,997.04	696,864.18	1.956
9,381	GARTNER INC CL A 366651107 ACCOUNT 4055003196 9,381	1,446,062.97	336.14	3,153,329.34	1,707,266.37	0.000
21,477	HAIGHTS CROSS COMMUNICATIONS INC INC. COMMON STOCK CERT. N/O: HARE & CO. 405990722 ACCOUNT 3055002036 21,477	21,477.00		21,477.00	0.00	0.000
159	HAIGHTS CROSS COMMUNICATIONS INC WARRANT FOR PURCH OF SHS OF COMMON STOCK #153 405990730 ACCOUNT 3055002036 159	0.00		0.00	0.00	0.000
30,032	HEXCEL CORP NEW 428291108 ACCOUNT 4055003221 30,032	1,453,037.06	58.85	1,767,383.20	314,346.14	0.680
93,489	HOLOGIC INC 436440101 ACCOUNT 4055003203 63,384 ACCOUNT 4055003221 30,105	6,214,634.18	74.81	6,993,912.09	779,277.91	0.000
21,562	HONEYWELL INTERNATIONAL INC 438516106 ACCOUNT 4055003203 21,562	4,422,563.98	214.30	4,620,736.60	198,172.62	1.923
30,343	HORACE MANN EDUCATORS CORP NEW 440327104 ACCOUNT 4055003221 30,343	1,157,127.05	37.37	1,133,917.91	23,209.14-	3.425

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
26,745	HOULIHAN LOKEY INC 441593100 ACCOUNT 4055003221 26,745	1,388,333.67	87.16	2,331,094.20	942,760.53	2.432
6,710	HUNTINGTON INGALLS INDS INC 446413106 ACCOUNT 4055003221 6,710	1,333,505.80	230.68	1,547,862.80	214,357.00	2.150
16,820	ILLUMINA INC 452327109 ACCOUNT 4055003196 16,820	4,374,827.30	202.20	3,401,004.00	973,823.30-	0.000
26,065	JOHNSON & JOHNSON 478160104 ACCOUNT 4055003203 26,065	3,710,473.59	176.65	4,604,382.25	893,908.66	2.559
79,747	KEYCORP 493267108 ACCOUNT 4055003221 79,747	1,232,444.68	17.42	1,389,192.74	156,748.06	4.707
15,529	MASTERCARD INC 57636Q104 ACCOUNT 4055003196 15,529	5,071,482.19	347.73	5,399,899.17	328,416.98	0.656
45,353	MERCK & CO INC 58933Y105 ACCOUNT 4055003203 45,353	3,440,000.03	110.95	5,031,915.35	1,591,915.32	2.632
70,902	METLIFE INC 59156R108 ACCOUNT 4055003203 70,902	3,874,087.64	72.37	5,131,177.74	1,257,090.10	2.764
27,073	MICROSOFT CORP 594918104 ACCOUNT 4055003196 27,073	5,337,648.51	239.82	6,492,646.86	1,154,998.35	1.134
4,599	MONOLITHIC POWER SYSTEMS INC 609839105 ACCOUNT 4055003221 4,599	903,966.79	353.61	1,626,252.39	722,285.60	0.848
16,659	MOOG INC 615394202 ACCOUNT 4055003221 16,659	1,135,038.36	87.76	1,461,993.84	326,955.48	1.185
18,004	MOTOROLA SOLUTIONS INC. 620076307 ACCOUNT 4055003203 18,004	3,025,316.20	257.71	4,639,810.84	1,614,494.64	1.366
63,781	MYRIAD GENETICS INC 62855J104	920,364.76	14.51	925,462.31	5,097.55	0.000

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 4055003221	63,781					
22,851	NETFLIX.COM INC 64110L106		8,523,998.97	294.88	6,738,302.88	1,785,696.09-	0.000
	ACCOUNT 4055003196	22,851					
21,333	NIKE INC CL B 654106103		2,090,771.54	117.01	2,496,174.33	405,402.79	1.162
	ACCOUNT 4055003196	21,333					
8,039	NORTHROP GRUMMAN CORP 666807102		2,573,679.34	545.61	4,386,158.79	1,812,479.45	1.268
	ACCOUNT 4055003203	8,039					
50,841	ON SEMICONDUCTOR CORP 682189105		916,575.61	62.37	3,170,953.17	2,254,377.56	0.000
	ACCOUNT 4055003221	50,841					
57,222	ORACLE CORPORATION 68389X105		3,309,950.14	81.74	4,677,326.28	1,367,376.14	1.566
	ACCOUNT 4055003203	57,222					
38,993	PAYPAL HLDGS INC 70450Y103		4,742,434.46	71.22	2,777,081.46	1,965,353.00-	0.000
	ACCOUNT 4055003196	38,993					
48,702	PENN ENTERTAINMENT, INC 707569109		1,419,541.90	29.70	1,446,449.40	26,907.50	0.000
	ACCOUNT 4055003221	48,702					
19,749	RAYMOND JAMES FINL INC 754730109		1,012,513.85	106.85	2,110,180.65	1,097,666.80	1.572
	ACCOUNT 4055003221	19,749					
44,973	RAYTHEON TECHNOLOGIES CORP 75513E101		3,102,484.31	100.92	4,538,675.16	1,436,190.85	2.180
	ACCOUNT 4055003203	44,973					
15,744	REINSURANCE GROUP OF AMERICA 759351604		1,853,333.18	142.09	2,237,064.96	383,731.78	2.252
	ACCOUNT 4055003221	15,744					
10,904	REPUBLIC SVCS INC 760759100		927,346.18	128.99	1,406,506.96	479,160.78	1.535
	ACCOUNT 4055003221	10,904					
19,313	RYDER SYSTEMS INC 783549108		733,937.52	83.57	1,613,987.41	880,049.89	2.968
	ACCOUNT 4055003221	19,313					

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
34,968	SALESFORCE INC 79466L302 ACCOUNT 4055003196 34,968	6,401,311.41	132.59	4,636,407.12	1,764,904.29-	0.000
13,673	SERVICENOW INC 81762P102 ACCOUNT 4055003196 13,673	5,248,289.25	388.27	5,308,815.71	60,526.46	0.000
32,748	SMITH A O CORP 831865209 ACCOUNT 4055003221 32,748	1,850,399.40	57.24	1,874,495.52	24,096.12	2.096
8,293	SNAP ON INC 833034101 ACCOUNT 4055003221 8,293	1,219,078.86	228.49	1,894,867.57	675,788.71	2.836
22,286	SONOCO PRODS CO 835495102 ACCOUNT 4055003221 22,286	1,238,791.89	60.71	1,352,983.06	114,191.17	3.228
42,854	SPIRIT AEROSYSTEMS HLDGS INC 848574109 ACCOUNT 4055003221 42,854	1,366,395.50	29.60	1,268,478.40	97,917.10-	0.135
29,561	STERICYCLE INC 858912108 ACCOUNT 4055003221 29,561	1,554,449.68	49.89	1,474,798.29	79,651.39-	0.000
26,043	SYNEOS HEALTH INC 87166B102 ACCOUNT 4055003221 26,043	1,505,977.46	36.68	955,257.24	550,720.22-	0.000
59,972	TJX COMPANIES INC NEW 872540109 ACCOUNT 4055003203 59,972	4,370,502.95	79.60	4,773,771.20	403,268.25	1.482
6,133	TELEDYNE TECHNOLOGIES INC 879360105 ACCOUNT 4055003221 6,133	2,009,989.80	399.91	2,452,648.03	442,658.23	0.000
6,883	THERMO FISHER SCIENTIFIC INC SR 883556102 ACCOUNT 4055003196 6,883	3,728,133.59	550.69	3,790,399.27	62,265.68	0.218
190	TOBIRA THERAPEUTICS IN + 888CVR990 ACCOUNT 3055002054 190	190.00		190.00	0.00	0.000
94,892	TRUIST FINANCIAL CORP COM 89832Q109	4,304,624.67	43.03	4,083,202.76	221,421.91-	4.834

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION		COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 4055003203	94,892					
99,632	US BANCORP DEL 902973304		5,270,454.16	43.61	4,344,951.52	925,502.64-	4.403
	ACCOUNT 4055003203	99,632					
8,626	UNITEDHEALTH GROUP INC 91324P102		3,114,485.63	530.18	4,573,332.68	1,458,847.05	1.245
	ACCOUNT 4055003196	8,626					
114,338	VERIZON COMMNS INC 92343V104		5,971,315.89	39.40	4,504,917.20	1,466,398.69-	6.624
	ACCOUNT 4055003203	114,338					
23,829	VISA INC CL A 92826C839		4,801,772.32	207.76	4,950,713.04	148,940.72	0.866
	ACCOUNT 4055003196	23,829					
10,640	WEC ENERGY GROUP INC 92939U106		966,725.27	93.76	997,606.40	30,881.13	3.328
	ACCOUNT 4055003221	10,640					
32,360	WEBSTER FINL CORP WATERBURY CONN 947890109		1,157,402.99	47.34	1,531,922.40	374,519.41	3.380
	ACCOUNT 4055003221	32,360					
80,064	WOLVERINE WORLD WIDE INC 978097103		2,039,647.92	10.93	875,099.52	1,164,548.40-	3.660
	ACCOUNT 4055003221	80,064					
15,892	WOODWARD INC 980745103		1,550,530.08	96.61	1,535,326.12	15,203.96-	0.787
	ACCOUNT 4055003221	15,892					
18,084	ZOETIS INC 98978V103		2,649,746.15	146.55	2,650,210.20	464.05	1.024
	ACCOUNT 4055003196	18,084					
	TOTAL COMMON STOCK		304,389,513.85		323,866,943.90	19,477,430.05	
	PREFERRED STOCK						
1,802	BERKLEY SUBORDINATED DEBENTURES DUE DECEMBER 30, 2059 084423805		47,453.87	20.28	36,544.56	10,909.31-	6.287
	ACCOUNT 3055002045	1,152					
	ACCOUNT 3055002250	650					

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
7,787	METLIFE INC 4.75% DEPOSITARY SHARES EACH REPRESENTING A 1/1,000TH INTEREST IN A SHARE OF FIXED RATE NON-CUMULATIVE PERPETUAL 59156R850 ACCOUNT 3055002045 4,937 ACCOUNT 3055002250 2,850	195,599.25	19.55	152,235.85	43,363.40-	6.077
5,106	PUBLIC STORAGE DEPOSITARY SHARES EACH REPRESENTING 1/1000 OF A 4.75% CUMULATIVE PREFERRED SHARE OF BENEFICIAL INTEREST SERIES K 74460W578 ACCOUNT 3055002045 3,231 ACCOUNT 3055002250 1,875	131,601.34	20.17	102,988.02	28,613.32-	5.890
10,745	BROOKFIELD PROPERTY PARTNERS G16249164 ACCOUNT 3055002045 5,570 ACCOUNT 3055002250 5,175	268,625.00	13.53	145,379.85	123,245.15-	10.628
	TOTAL PREFERRED STOCK	643,279.46		437,148.28	206,131.18-	
	CLOSELY HELD - EQUITY					
21,410,318.44	WHITE OAK SUMMIT FUND LP CHB026474 ACCOUNT 3055002063 21,410,318.44	20,419,181.02	1.00	20,933,254.44	514,073.42	0.000
107,974.291	LEGAL & GENERAL S&P 400 COLLECTIVE INV TR FUND CLASS D CHB035798 ACCOUNT 3055002090 107,974.291	11,242,071.45	151.03	16,307,357.17	5,065,285.72	0.000
192,055.095	LEGAL & GENERAL S&P 600 COLLECTIVE INV TR FUND CLASS D CHB035806 ACCOUNT 3055002090 192,055.095	17,540,930.53	146.16	28,070,772.69	10,529,842.16	0.000
261,777.638	L&G MSCI ACWI EX US CIT FUND D CHB036887 ACCOUNT 3055002090 261,777.638	35,267,565.83	146.31	38,300,686.22	3,033,120.39	0.000
1,061,309.203	L&G S&P 500 CIT FUND CLASS D CHB037158 ACCOUNT 3055002090 1,061,309.203	171,563,202.23	197.63	209,746,537.79	38,183,335.56	0.000

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
43,242,915.36	WHITE OAK YIELD SPECTRUM PEER FUND L.P. CHB038420 ACCOUNT 30550020634 3,242,915.36	36,152,190.20	1.00	43,725,648.36	7,573,458.16	0.000
14,013,590	HAMILTON LANE PRIVATE EQUITY VIII LP CHB043172 ACCOUNT 3055002072 14,013,590	8,393,284.91	1.00	14,013,590.00	5,620,305.09	0.000
1,391,654	HARBOURVEST DOVER STREET VIII LP CHB043198 ACCOUNT 3055002072 1,391,654	607,218.77	1.00	1,391,654.00	784,435.23	0.000
6,846,468.79	PRIVATE EQUITY PARTNERS X MGR LP CHB043206 ACCOUNT 3055002072 6,846,468.79	1,727,118.91	1.00	6,837,483.79	5,110,364.88	0.000
2,514,994	PARTNERS GROUP PRIVATE MARKETS CREDIT STRATEGIES 2013 USD LP CHB043222 ACCOUNT 3055002063 2,514,994	177,082.93	1.00	2,514,994.00	2,337,911.07	0.000
35,206,620	MC CREDIT I LP CHB043230 ACCOUNT 30550020635 5,206,620	31,809,362.07	1.00	35,766,042.00	3,956,679.93	0.000
3,406.1752	UBS TRUMBULL PROPERTY FUND LP CHB043248 ACCOUNT 3055002081 3,406.1752	26,060,654.11	11300.245	38,490,614.43	12,429,960.32	0.000
11,181,002	PA SMALL COMPANY PRIVATE EQUITY FUND IX LP CHB049716 ACCOUNT 3055002072 11,181,002	7,105,527.71	1.00	11,181,002.00	4,075,474.29	0.000
13,883,305	CK OPPORTUNITIES OFFSHORE FUND LP CHB055036 ACCOUNT 30550020631 3,883,305	13,217,271.00	1.00	14,858,765.00	1,641,494.00	0.000
618,132.064	BLACKSTONE PRIVATE CREDIT FUND CHB057669 ACCOUNT 3055002063 618,132.064	15,993,379.85	24.59	15,199,867.45	793,512.40-	0.000
9,286,138	INVESCO VENTURE ALPHA FUND II LP CHB057776 ACCOUNT 3055002072 9,286,138	7,366,891.00	1.00	9,286,138.00	1,919,247.00	0.000

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
2,373,509	GCM GROSVENOR REAL ESTATE SOLUTIONS 1 FEEDER FUND LP CHB058113 ACCOUNT 3055002081 2,373,509	2,584,960.37	1.00	2,373,509.00	211,451.37-	0.000
1,015,228.426	POMONA INVESTMENT FUND I CHB059897 ACCOUNT 3055002072 1,015,228.426	15,534,446.00	14.6169	15,373,938.38	160,507.62-	0.000
	TOTAL CLOSELY HELD - EQUITY	422,762,338.89		524,371,854.72	101,609,515.83	
	FOREIGN STOCK					
7,037	ARCELORMITTAL SA LUXEMBOURG 03938L203 ACCOUNT 4055003212 7,037	156,078.55	26.2276	184,563.62	28,485.07	1.232
8,546	CANADIAN NATL RAILWAY CO 136375102 ACCOUNT 4055003212 8,546	1,031,659.41	118.88	1,015,948.48	15,710.93-	1.816
16,657	GLAXOSMITHKLINE PLC ADR SPONSORED ADR 37733W204 ACCOUNT 4055003212 16,657	734,448.75	35.14	585,326.98	149,121.77-	5.219
15,457	ACCENTURE PLC CL A G1151C101 ACCOUNT 4055003196 15,457	3,511,308.03	266.84	4,124,545.88	613,237.85	1.679
	TOTAL FOREIGN STOCK	5,433,494.74		5,910,384.96	476,890.22	
	PREFERRED FOREIGN STOCK					
5,800	RENAISSANCERE HOLDINGS L G7498P127 ACCOUNT 3055002045 5,800	145,000.00	16.035	93,003.00	51,997.00-	6.548
	ADR					
74,490	AENA SME S.A. 00774W103 ACCOUNT 4055003212 74,490	1,249,072.76	12.519	932,540.31	316,532.45-	0.000
38,955	AIR LIQUIDE ADR 009126202 ACCOUNT 4055003212 38,955	1,118,564.46	28.261	1,100,907.26	17,657.20-	1.479
50,143	AKZO NOBEL NV ADR 010199503	1,323,772.63	22.256	1,115,982.61	207,790.02-	2.435

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 4055003212 50,143					
559,419	ALSTOM ADR 021244207 ACCOUNT 4055003212 559,419	1,687,361.62	2.436	1,362,744.68	324,616.94-	0.698
28,487	AMADEUS IT HLDG S A ADR 02263T104 ACCOUNT 4055003212 28,487	1,820,693.14	51.815	1,476,053.91	344,639.23-	0.000
10,852	ANHEUSER BUSCH INBEV SA/NV ADR 03524A108 ACCOUNT 4055003212 10,852	515,593.82	60.04	651,554.08	135,960.26	0.646
18,678	ASTRAZENECA PLC SPON ADR 046353108 ACCOUNT 4055003212 18,678	1,096,367.53	67.80	1,266,368.40	170,000.87	2.094
41,362	AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR 054536107 ACCOUNT 4055003212 41,362	1,024,540.96	27.807	1,150,153.13	125,612.17	4.794
19,351	BP PLC SPON ADR 055622104 ACCOUNT 4055003212 19,351	475,971.89	34.93	675,930.43	199,958.54	3.882
17,223	BNP PARIBAS ADR 05565A202 ACCOUNT 4055003212 17,223	434,495.27	28.416	489,408.77	54,913.50	8.361
27,932	BANCO BRADESCO SPONS ADR 059460303 ACCOUNT 4055003212 27,932	81,337.98	2.88	80,444.16	893.82-	4.965
152,598	BARCLAYS PLC ADR 06738E204 ACCOUNT 4055003212 152,598	1,099,258.68	7.80	1,190,264.40	91,005.72	3.910
51,219	BAYER AG SPONSORED ADR 072730302 ACCOUNT 4055003212 51,219	865,262.62	12.894	660,417.79	204,844.83-	2.730
11,689	BRITISH AMERN TOB PLC SPONSORED ADR 110448107 ACCOUNT 4055003212 11,689	442,399.08	39.98	467,326.22	24,927.14	6.733
113,302	CAIXABANK ADR 12803K109	108,385.76	1.306	147,972.41	39,586.65	3.446

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 4055003212 113,302					
174,033	CARREFOUR SA SPONSORED ADR 144430204 ACCOUNT 4055003212 174,033	687,436.66	3.338	580,922.15	106,514.51-	2.277
33,349	COMPAGNIE FINANCIERE RICHEMONT A ADR 204319107 ACCOUNT 4055003212 33,349	332,298.01	12.959	432,169.69	99,871.68	0.949
50,826	COMPASS GROUP PLC ADR 20449X401 ACCOUNT 4055003212 50,826	1,095,828.48	23.066	1,172,352.52	76,524.04	1.513
141,941	DANONE SPONSORED ADR 23636T100 ACCOUNT 4055003212 141,941	1,785,669.78	10.508	1,491,516.03	294,153.75-	3.026
58,754	DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE 251566105 ACCOUNT 4055003212 58,754	1,140,088.53	19.891	1,168,675.81	28,587.28	3.343
325,702	ENEL SOCIETA PER AZIONI ADR 29265W207 ACCOUNT 4055003212 325,702	2,581,024.05	5.368	1,748,368.34	832,655.71-	4.061
108,046	FANUC LTD ADR 307305102 ACCOUNT 4055003212 108,046	1,984,719.15	15.033	1,624,255.52	360,463.63-	1.769
12,327	IBERDROLA S A SPONSORED ADR REPSTG 1 ORD SHS 450737101 ACCOUNT 4055003212 12,327	557,433.04	46.66	575,177.82	17,744.78	3.084
71,492	INDUSTRIA DE DISENO TEXTIL INDIT ADR 455793109 ACCOUNT 4055003212 71,492	795,748.76	13.261	948,055.41	152,306.65	2.549
79,776	ING GROEP NV ADR 456837103 ACCOUNT 4055003212 79,776	800,180.71	12.17	970,873.92	170,693.21	8.085
53,431	KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK 500472303	1,249,993.35	14.99	800,930.69	449,062.66-	6.084

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	ACCOUNT 4055003212 53,431					
64,077	MURATA MFG CO LTD ADR 626425102 ACCOUNT 4055003212 64,077	1,204,636.44	12.483	799,873.19	404,763.25-	1.362
13,431	NOVARTIS A G ADR 66987V109 ACCOUNT 4055003212 13,431	1,175,614.92	90.72	1,218,460.32	42,845.40	2.382
13,915	PERNOD RICARD S A ADR 714264306 ACCOUNT 4055003212 13,915	532,360.71	39.221	545,760.22	13,399.51	1.611
80,576	PRUDENTIAL PLC ADR 74435K204 ACCOUNT 4055003212 80,576	2,217,481.54	27.48	2,214,228.48	3,253.06-	1.281
19,854	RWE AKTIENGESELLSCHAF-SP ADR 74975E303 ACCOUNT 4055003212 19,854	781,624.32	44.387	881,259.50	99,635.18	1.523
125,667	RECKITT BENCKISER GROUP PLC SPONSORED ADR 756255204 ACCOUNT 4055003212 125,667	1,999,709.02	13.843	1,739,608.28	260,100.74-	2.767
43,711	RELX PLC ADR 759530108 ACCOUNT 4055003212 43,711	1,254,346.26	27.72	1,211,668.92	42,677.34-	2.251
9,323	RIO TINTO PLC ADR 767204100 ACCOUNT 4055003212 9,323	560,005.10	71.20	663,797.60	103,792.50	9.593
36,434	ROCHE HLDG LTD SPON ADR 771195104 ACCOUNT 4055003212 36,434	1,551,971.64	39.248	1,429,961.63	122,010.01-	1.977
2,089,826	ROLLS-ROYCE GROUP PLC SPONSORED ADR 775781206 ACCOUNT 4055003212 2,089,826	2,937,942.67	1.121	2,342,694.95	595,247.72-	0.000
13,971	RYANAIR HLDGS PLC SPON ADR 783513203 ACCOUNT 4055003212 13,971	1,169,000.50	74.76	1,044,471.96	124,528.54-	0.000
23,073	SANDS CHINA LTD UNSPONSORED ADR 80007R105 ACCOUNT 4055003212 23,073	469,060.27	33.184	765,654.43	296,594.16	0.000

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
25,793	SANOFI-AVENTIS 80105N105 ACCOUNT 4055003212 25,793	1,248,969.52	48.43	1,249,154.99	185.47	2.602
15,596	SAP AG SPONSORED ADR AKTIENGESELLSCHAFT 4 ADRS = 1 PREF SHR 803054204 ACCOUNT 4055003212 15,596	1,949,872.35	103.19	1,609,351.24	340,521.11-	1.453
1,719	SIEMENS AG ADR 826197501 ACCOUNT 4055003212 1,719	86,595.14	69.179	118,918.70	32,323.56	2.417
95,176	SUMITOMO MITSUI FIN GRP INC FLT SPONSORED ADR 86562M209 ACCOUNT 4055003212 95,176	619,217.85	8.02	763,311.52	144,093.67	3.354
38,485	SWEDBANK A B ADR 870195104 ACCOUNT 4055003212 38,485	635,960.89	17.016	654,860.76	18,899.87	9.767
82,108	TAKEDA PHARMACEUTICAL CO ADR 874060205 ACCOUNT 4055003212 82,108	1,427,491.26	15.60	1,280,884.80	146,606.46-	3.679
3,867	TENCENT HLDGS LTD ADR 88032Q109 ACCOUNT 4055003212 3,867	173,642.22	42.793	165,480.53	8,161.69-	0.418
6,167	TOKYO ELECTRON LTD ADR 889110102 ACCOUNT 4055003212 6,167	463,672.00	73.667	454,304.39	9,367.61-	3.353
10,216	TOTAL SE 89151E109 ACCOUNT 4055003212 10,216	449,893.97	62.08	634,209.28	184,315.31	3.731
319,788	UNICREDIT SPA ADR 904678406 ACCOUNT 4055003212 319,788	1,687,848.54	7.082	2,264,738.62	576,890.08	2.598
27,450	UNILEVER PLC-SPONSORED ADR 904767704 ACCOUNT 4055003212 27,450	1,440,815.90	50.35	1,382,107.50	58,708.40-	3.531
40,236	VALEO ADR 919134304 ACCOUNT 4055003212 40,236	585,752.72	8.912	358,583.23	227,169.49-	1.706

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
32,914	VINCI S A ADR 927320101 ACCOUNT 4055003212 32,914	764,561.69	24.891	819,262.37	54,700.68	2.511
12,260	ZURICH INS GROUP LTD SPONSORED ADR 989825104 ACCOUNT 4055003212 12,260	501,993.70	47.806	586,101.56	84,107.86	3.818
	TOTAL ADR	54,243,539.86		51,480,075.43	2,763,464.43-	
	OPEN END MF - EQUITY					
320,455.327	EUROPAC GROWTH FD AMERICAN 298706821 ACCOUNT 3055002134 320,455.327	2,776,162.10	49.03	15,711,924.68	12,935,762.58	1.475
	REAL ESTATE INVESTMENT TRUSTS					
10,495	BOSTON PROPERTIES INC 101121101 ACCOUNT 4055003221 10,495	1,137,803.05	67.58	709,252.10	428,550.95-	5.801
46,360	CORPORATE OFFICE PPTYS TR 22002T108 ACCOUNT 4055003221 46,360	1,062,589.74	25.94	1,202,578.40	139,988.66	4.241
67,643	EQUITY RESIDENTIAL 29476L107 ACCOUNT 4055003203 67,643	4,232,903.91	59.00	3,990,937.00	241,966.91-	4.237
63,559	HUDSON PAC PPTYS INC 444097109 ACCOUNT 4055003221 63,559	1,502,485.61	9.73	618,429.07	884,056.54-	10.277
4,817	SBA COMMUNICATIONS CORP 78410G104 ACCOUNT 4055003221 4,817	1,347,922.99	280.31	1,350,253.27	2,330.28	1.013
	TOTAL REAL ESTATE INVESTMENT TRUSTS	9,283,705.30		7,871,449.84	1,412,255.46-	
	CIF - EQUITY					
1,788,179.8141	TRIVALENT INTERNATIONAL SMALL CAP FUND CIFE08963 ACCOUNT 3055002125 1,788,179.8141	24,486,958.64	14.906	26,654,608.31	2,167,649.67	0.000

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Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	TOTAL EQUITY SECURITIES	824,163,992.84		956,397,393.12	132,233,400.28	
	SHORT TERM INVESTMENTS					
	SHORT TERM INVESTMENTS					
74,456,816.62	COMERICA SHORT TERM FUND 20035Y102	64,682,849.29	1.00	64,682,849.29	0.00	4.360

Schedule Of Assets Held

UNITS	ASSET DESCRIPTION	COST	UNIT PRICE	MARKET VALUE	UNREALIZED GAIN/LOSS	YIELD AT MARKET
	Total Assets	**1,132,871,898.87**		**1,308,122,400.89**	**175,250,502.02**	

Sheet Metal Workers Pension Plan of Northern California

EIN: 51-6115939 **Plan Number: 001**

FYE: December 31, 2022

Schedule H, Line 4j - Schedule of Reportable Transactions

(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)
Comerica	See Attached							

Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND	BUY	01/03/2022	4,547.50		4,547.50	
ACCOUNT 3055002036		4,547.500			4,547.50	
	BUY	01/03/2022	65.11		65.11	
ACCOUNT 3055002054		65.110			65.11	
	BUY	01/03/2022	0.01		0.01	
ACCOUNT 3055002090		0.010			0.01	
	BUY	01/03/2022	14,677.25		14,677.25	
ACCOUNT 3055002045		14,677.250			14,677.25	
	BUY	01/03/2022	10,064,388.59		10,064,388.59	
ACCOUNT 3055002036		10,064,388.590			10,064,388.59	
	BUY	01/03/2022	16,472.62		16,472.62	
ACCOUNT 3055002250		16,472.620			16,472.62	
	BUY	01/03/2022	2,161.60		2,161.60	
ACCOUNT 3055002045		2,161.600			2,161.60	
	BUY	01/03/2022	2,009.24		2,009.24	
ACCOUNT 3055002250		2,009.240			2,009.24	
	BUY	01/05/2022	265,949.99		265,949.99	
ACCOUNT 3055002045		265,949.990			265,949.99	
	SEL	01/05/2022	976,376.38		976,376.38	
ACCOUNT 3055002250		976,376.380			976,376.38	
	BUY	01/06/2022	6,727.16		6,727.16	
ACCOUNT 3055002250		6,727.160			6,727.16	
	SEL	01/06/2022	516,952.17		516,952.17	
ACCOUNT 3055002045		516,952.170			516,952.17	
	BUY	01/07/2022	402,492.31		402,492.31	
ACCOUNT 3055002250		402,492.310			402,492.31	
	SEL	01/10/2022	131.67		131.67	
ACCOUNT 3055002250		131.670			131.67	
	SEL	01/12/2022	143,514.57		143,514.57	
ACCOUNT 3055002250		143,514.570			143,514.57	
	BUY	01/12/2022	5,490.63		5,490.63	
ACCOUNT 3055002250		5,490.630			5,490.63	
	SEL	01/12/2022	695,686.04		695,686.04	
ACCOUNT 3055002045		695,686.040			695,686.04	
	BUY	01/12/2022	5,208.21		5,208.21	
ACCOUNT 3055002250		5,208.210			5,208.21	
	BUY	01/12/2022	4,637.63		4,637.63	
ACCOUNT 3055002045		4,637.630			4,637.63	
	BUY	01/13/2022	43,602.19		43,602.19	
ACCOUNT 3055002250		43,602.190			43,602.19	
	BUY	01/13/2022	6,010.52		6,010.52	
ACCOUNT 3055002045		6,010.520			6,010.52	
	BUY	01/13/2022	2,694.50		2,694.50	
ACCOUNT 3055002045		2,694.500			2,694.50	
	SEL	01/14/2022	4,643,034.52		4,643,034.52	
ACCOUNT 3055002036		4,643,034.520			4,643,034.52	

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Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	01/14/2022	244,456.04		244,456.04	
ACCOUNT 3055002250		244,456.040			244,456.04	
	BUY	01/14/2022	49,379.22		49,379.22	
ACCOUNT 3055002045		49,379.220			49,379.22	
	SEL	01/18/2022	3,842,602.00		3,842,602.00	
ACCOUNT 3055002036		3,842,602.000			3,842,602.00	
	BUY	01/18/2022	43,796.08		43,796.08	
ACCOUNT 3055002054		43,796.080			43,796.08	
	SEL	01/18/2022	235,013.61		235,013.61	
ACCOUNT 3055002250		235,013.610			235,013.61	
	SEL	01/18/2022	67,539.88		67,539.88	
ACCOUNT 3055002045		67,539.880			67,539.88	
	BUY	01/19/2022	338,212.65		338,212.65	
ACCOUNT 3055002045		338,212.650			338,212.65	
	BUY	01/19/2022	504,294.51		504,294.51	
ACCOUNT 3055002250		504,294.510			504,294.51	
	BUY	01/19/2022	7,583.60		7,583.60	
ACCOUNT 3055002045		7,583.600			7,583.60	
	BUY	01/19/2022	13,454.12		13,454.12	
ACCOUNT 3055002045		13,454.120			13,454.12	
	BUY	01/19/2022	31,300.84		31,300.84	
ACCOUNT 3055002250		31,300.840			31,300.84	
	BUY	01/20/2022	15,000,000.00		15,000,000.00	
ACCOUNT 3055002036		15,000,000.000			15,000,000.00	
	SEL	01/20/2022	523,271.48		523,271.48	
ACCOUNT 3055002250		523,271.480			523,271.48	
	BUY	01/20/2022	6,573.78		6,573.78	
ACCOUNT 3055002045		6,573.780			6,573.78	
	BUY	01/20/2022	5,963.05		5,963.05	
ACCOUNT 3055002250		5,963.050			5,963.05	
	BUY	01/20/2022	15,097.29		15,097.29	
ACCOUNT 3055002045		15,097.290			15,097.29	
	BUY	01/20/2022	15,496.33		15,496.33	
ACCOUNT 3055002045		15,496.330			15,496.33	
	SEL	01/21/2022	227,082.30		227,082.30	
ACCOUNT 3055002250		227,082.300			227,082.30	
	BUY	01/21/2022	3,565.61		3,565.61	
ACCOUNT 3055002250		3,565.610			3,565.61	
	SEL	01/21/2022	43,406.36		43,406.36	
ACCOUNT 3055002045		43,406.360			43,406.36	
	BUY	01/21/2022	5,106.47		5,106.47	
ACCOUNT 3055002045		5,106.470			5,106.47	
	SEL	01/24/2022	784,000.42		784,000.42	
ACCOUNT 3055002054		784,000.420			784,000.42	
	BUY	01/24/2022	302,480.55		302,480.55	
ACCOUNT 3055002250		302,480.550			302,480.55	

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Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	01/24/2022	187,979.46		187,979.46	
ACCOUNT 3055002250		187,979.460			187,979.46	
	SEL	01/25/2022	15,500,000.00		15,500,000.00	
ACCOUNT 3055002036		15,500,000.000			15,500,000.00	
	BUY	01/25/2022	31,487.50		31,487.50	
ACCOUNT 3055002054		31,487.500			31,487.50	
	BUY	01/25/2022	15,979.75		15,979.75	
ACCOUNT 3055002250		15,979.750			15,979.75	
	BUY	01/25/2022	14,760.64		14,760.64	
ACCOUNT 3055002250		14,760.640			14,760.64	
	BUY	01/25/2022	147,430.16		147,430.16	
ACCOUNT 3055002250		147,430.160			147,430.16	
	SEL	01/25/2022	240,186.36		240,186.36	
ACCOUNT 3055002045		240,186.360			240,186.36	
	BUY	01/25/2022	4,796.55		4,796.55	
ACCOUNT 3055002045		4,796.550			4,796.55	
	BUY	01/25/2022	141,230.86		141,230.86	
ACCOUNT 3055002045		141,230.860			141,230.86	
	SEL	01/26/2022	176,804.73		176,804.73	
ACCOUNT 3055002054		176,804.730			176,804.73	
	BUY	01/26/2022	16,765.11		16,765.11	
ACCOUNT 3055002250		16,765.110			16,765.11	
	BUY	01/26/2022	13,289.34		13,289.34	
ACCOUNT 3055002250		13,289.340			13,289.34	
	BUY	01/26/2022	19,287.48		19,287.48	
ACCOUNT 3055002045		19,287.480			19,287.48	
	BUY	01/26/2022	6,537.67		6,537.67	
ACCOUNT 3055002045		6,537.670			6,537.67	
	SEL	01/27/2022	1,555.67		1,555.67	
ACCOUNT 3055002054		1,555.670			1,555.67	
	SEL	01/27/2022	114,446.88		114,446.88	
ACCOUNT 3055002045		114,446.880			114,446.88	
	BUY	01/27/2022	813.98		813.98	
ACCOUNT 3055002045		813.980			813.98	
	SEL	01/27/2022	25,024,332.93		25,024,332.93	
ACCOUNT 3055002036		25,024,332.930			25,024,332.93	
	BUY	01/28/2022	2,902.50		2,902.50	
ACCOUNT 3055002250		2,902.500			2,902.50	
	SEL	01/28/2022	492,647.88		492,647.88	
ACCOUNT 3055002045		492,647.880			492,647.88	
	SEL	01/28/2022	1,149.97		1,149.97	
ACCOUNT 3055002045		1,149.970			1,149.97	
	BUY	01/31/2022	1,668.33		1,668.33	
ACCOUNT 3055002045		1,668.330			1,668.33	
	BUY	02/01/2022	2,797.91		2,797.91	
ACCOUNT 3055002036		2,797.910			2,797.91	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	02/01/2022	0.01		0.01	
ACCOUNT 3055002090		0.010			0.01	
	BUY	02/01/2022	6,198.37		6,198.37	
ACCOUNT 3055002045		6,198.370			6,198.37	
	BUY	02/01/2022	2,604.66		2,604.66	
ACCOUNT 3055002250		2,604.660			2,604.66	
	BUY	02/01/2022	56,389.61		56,389.61	
ACCOUNT 3055002054		56,389.610			56,389.61	
	BUY	02/01/2022	10,762,374.28		10,762,374.28	
ACCOUNT 3055002036		10,762,374.280			10,762,374.28	
	BUY	02/02/2022	452,174.23		452,174.23	
ACCOUNT 3055002054		452,174.230			452,174.23	
	SEL	02/03/2022	383,553.99		383,553.99	
ACCOUNT 3055002250		383,553.990			383,553.99	
	SEL	02/03/2022	377,563.44		377,563.44	
ACCOUNT 3055002054		377,563.440			377,563.44	
	SEL	02/04/2022	1,409,112.00		1,409,112.00	
ACCOUNT 3055002036		1,409,112.000			1,409,112.00	
	BUY	02/04/2022	3,272.04		3,272.04	
ACCOUNT 3055002045		3,272.040			3,272.04	
	BUY	02/04/2022	450,114.41		450,114.41	
ACCOUNT 3055002054		450,114.410			450,114.41	
	SEL	02/04/2022	41,713.04		41,713.04	
ACCOUNT 3055002045		41,713.040			41,713.04	
	BUY	02/04/2022	19,929.73		19,929.73	
ACCOUNT 3055002250		19,929.730			19,929.73	
	SEL	02/07/2022	312,189.51		312,189.51	
ACCOUNT 3055002045		312,189.510			312,189.51	
	SEL	02/07/2022	174,201.87		174,201.87	
ACCOUNT 3055002054		174,201.870			174,201.87	
	SEL	02/07/2022	275,077.10		275,077.10	
ACCOUNT 3055002250		275,077.100			275,077.10	
	BUY	02/07/2022	296,487.35		296,487.35	
ACCOUNT 3055002045		296,487.350			296,487.35	
	BUY	02/08/2022	210,690.04		210,690.04	
ACCOUNT 3055002250		210,690.040			210,690.04	
	SEL	02/09/2022	99,828.00		99,828.00	
ACCOUNT 3055002054		99,828.000			99,828.00	
	BUY	02/09/2022	52,037.19		52,037.19	
ACCOUNT 3055002250		52,037.190			52,037.19	
	BUY	02/09/2022	287,571.66		287,571.66	
ACCOUNT 3055002045		287,571.660			287,571.66	
	SEL	02/09/2022	133,220.93		133,220.93	
ACCOUNT 3055002250		133,220.930			133,220.93	
	BUY	02/14/2022	2,328.75		2,328.75	
ACCOUNT 3055002250		2,328.750			2,328.75	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	02/14/2022	62,065.42		62,065.42	
ACCOUNT 3055002054		62,065.420			62,065.42	
	SEL	02/14/2022	473,252.34		473,252.34	
ACCOUNT 3055002045		473,252.340			473,252.34	
	BUY	02/14/2022	42,560.28		42,560.28	
ACCOUNT 3055002250		42,560.280			42,560.28	
	BUY	02/14/2022	9,535.42		9,535.42	
ACCOUNT 3055002045		9,535.420			9,535.42	
	BUY	02/15/2022	77,143.75		77,143.75	
ACCOUNT 3055002054		77,143.750			77,143.75	
	BUY	02/15/2022	66,119.13		66,119.13	
ACCOUNT 3055002250		66,119.130			66,119.13	
	BUY	02/15/2022	76.41		76.41	
ACCOUNT 3055002250		76.410			76.41	
	BUY	02/15/2022	326.58		326.58	
ACCOUNT 3055002250		326.580			326.58	
	BUY	02/15/2022	98,261.45		98,261.45	
ACCOUNT 3055002045		98,261.450			98,261.45	
	BUY	02/15/2022	1,388.04		1,388.04	
ACCOUNT 3055002045		1,388.040			1,388.04	
	BUY	02/16/2022	23,058.56		23,058.56	
ACCOUNT 3055002250		23,058.560			23,058.56	
	BUY	02/16/2022	12,524.06		12,524.06	
ACCOUNT 3055002045		12,524.060			12,524.06	
	BUY	02/16/2022	3,151.50		3,151.50	
ACCOUNT 3055002045		3,151.500			3,151.50	
	BUY	02/17/2022	891.23		891.23	
ACCOUNT 3055002045		891.230			891.23	
	SEL	02/17/2022	97,566.44		97,566.44	
ACCOUNT 3055002250		97,566.440			97,566.44	
	BUY	02/17/2022	1,184.47		1,184.47	
ACCOUNT 3055002250		1,184.470			1,184.47	
	SEL	02/18/2022	16,000,000.00		16,000,000.00	
ACCOUNT 3055002036		16,000,000.000			16,000,000.00	
	BUY	02/18/2022	6,065.11		6,065.11	
ACCOUNT 3055002250		6,065.110			6,065.11	
	BUY	02/18/2022	33,072.64		33,072.64	
ACCOUNT 3055002045		33,072.640			33,072.64	
	BUY	02/18/2022	1,094.90		1,094.90	
ACCOUNT 3055002250		1,094.900			1,094.90	
	BUY	02/18/2022	266,378.09		266,378.09	
ACCOUNT 3055002045		266,378.090			266,378.09	
	BUY	02/22/2022	9,168.00		9,168.00	
ACCOUNT 3055002250		9,168.000			9,168.00	
	BUY	02/22/2022	9,951,409.42		9,951,409.42	
ACCOUNT 3055002036		9,951,409.420			9,951,409.42	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	02/22/2022	1,671.95		1,671.95	
ACCOUNT 3055002045		1,671.950			1,671.95	
	BUY	02/23/2022	971.21		971.21	
ACCOUNT 3055002045		971.210			971.21	
	BUY	02/23/2022	890.58		890.58	
ACCOUNT 3055002250		890.580			890.58	
	BUY	02/24/2022	1,162,116.00		1,162,116.00	
ACCOUNT 3055002054		1,162,116.000			1,162,116.00	
	BUY	02/25/2022	2,027.08		2,027.08	
ACCOUNT 3055002250		2,027.080			2,027.08	
	SEL	02/25/2022	281,494.50		281,494.50	
ACCOUNT 3055002054		281,494.500			281,494.50	
	BUY	02/25/2022	145,922.00		145,922.00	
ACCOUNT 3055002250		145,922.000			145,922.00	
	BUY	02/25/2022	81,972.25		81,972.25	
ACCOUNT 3055002045		81,972.250			81,972.25	
	BUY	02/25/2022	198,964.67		198,964.67	
ACCOUNT 3055002045		198,964.670			198,964.67	
	BUY	02/28/2022	5,365.00		5,365.00	
ACCOUNT 3055002250		5,365.000			5,365.00	
	BUY	02/28/2022	18,891.21		18,891.21	
ACCOUNT 3055002250		18,891.210			18,891.21	
	BUY	02/28/2022	24,967.07		24,967.07	
ACCOUNT 3055002045		24,967.070			24,967.07	
	BUY	02/28/2022	139.89		139.89	
ACCOUNT 3055002250		139.890			139.89	
	BUY	02/28/2022	75.95		75.95	
ACCOUNT 3055002045		75.950			75.95	
	BUY	03/01/2022	2,161.93		2,161.93	
ACCOUNT 3055002036		2,161.930			2,161.93	
	BUY	03/01/2022	0.01		0.01	
ACCOUNT 3055002090		0.010			0.01	
	BUY	03/01/2022	16,170.40		16,170.40	
ACCOUNT 3055002045		16,170.400			16,170.40	
	BUY	03/01/2022	100,171.07		100,171.07	
ACCOUNT 3055002054		100,171.070			100,171.07	
	BUY	03/01/2022	18,616.81		18,616.81	
ACCOUNT 3055002250		18,616.810			18,616.81	
	BUY	03/01/2022	8,761,508.96		8,761,508.96	
ACCOUNT 3055002036		8,761,508.960			8,761,508.96	
	SEL	03/01/2022	0.99		0.99	
ACCOUNT 3055002250		0.990			0.99	
	BUY	03/01/2022	255.12		255.12	
ACCOUNT 3055002045		255.120			255.12	
	BUY	03/02/2022	1,514.75		1,514.75	
ACCOUNT 3055002250		1,514.750			1,514.75	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	03/02/2022	62,392.57		62,392.57	
ACCOUNT 3055002045		62,392.570			62,392.57	
	BUY	03/02/2022	1,522.50		1,522.50	
ACCOUNT 3055002045		1,522.500			1,522.50	
	BUY	03/02/2022	2,637.13		2,637.13	
ACCOUNT 3055002045		2,637.130			2,637.13	
	BUY	03/03/2022	305,046.04		305,046.04	
ACCOUNT 3055002045		305,046.040			305,046.04	
	SEL	03/04/2022	1,508,200.00		1,508,200.00	
ACCOUNT 3055002036		1,508,200.000			1,508,200.00	
	SEL	03/04/2022	257,042.92		257,042.92	
ACCOUNT 3055002054		257,042.920			257,042.92	
	SEL	03/07/2022	546,964.69		546,964.69	
ACCOUNT 3055002054		546,964.690			546,964.69	
	BUY	03/08/2022	594,587.50		594,587.50	
ACCOUNT 3055002054		594,587.500			594,587.50	
	BUY	03/09/2022	6,186.25		6,186.25	
ACCOUNT 3055002045		6,186.250			6,186.25	
	BUY	03/09/2022	7,074.38		7,074.38	
ACCOUNT 3055002250		7,074.380			7,074.38	
	BUY	03/09/2022	8,579.00		8,579.00	
ACCOUNT 3055002045		8,579.000			8,579.00	
	SEL	03/09/2022	369,140.83		369,140.83	
ACCOUNT 3055002054		369,140.830			369,140.83	
	BUY	03/09/2022	12,393.11		12,393.11	
ACCOUNT 3055002250		12,393.110			12,393.11	
	BUY	03/10/2022	2,241.88		2,241.88	
ACCOUNT 3055002250		2,241.880			2,241.88	
	SEL	03/10/2022	465,808.39		465,808.39	
ACCOUNT 3055002054		465,808.390			465,808.39	
	BUY	03/11/2022	930.75		930.75	
ACCOUNT 3055002250		930.750			930.75	
	BUY	03/14/2022	528,013.71		528,013.71	
ACCOUNT 3055002036		528,013.710			528,013.71	
	SEL	03/14/2022	579,495.52		579,495.52	
ACCOUNT 3055002045		579,495.520			579,495.52	
	SEL	03/14/2022	220,240.53		220,240.53	
ACCOUNT 3055002054		220,240.530			220,240.53	
	BUY	03/14/2022	44,644.97		44,644.97	
ACCOUNT 3055002250		44,644.970			44,644.97	
	BUY	03/14/2022	6,440.90		6,440.90	
ACCOUNT 3055002045		6,440.900			6,440.90	
	BUY	03/14/2022	838.80		838.80	
ACCOUNT 3055002250		838.800			838.80	
	BUY	03/14/2022	891.23		891.23	
ACCOUNT 3055002045		891.230			891.23	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	03/15/2022	517,646.18		517,646.18	
ACCOUNT 3055002036		517,646.180			517,646.18	
	BUY	03/15/2022	194,006.26		194,006.26	
ACCOUNT 3055002054		194,006.260			194,006.26	
	BUY	03/15/2022	69,689.97		69,689.97	
ACCOUNT 3055002250		69,689.970			69,689.97	
	BUY	03/15/2022	6,618.96		6,618.96	
ACCOUNT 3055002250		6,618.960			6,618.96	
	BUY	03/15/2022	560.29		560.29	
ACCOUNT 3055002250		560.290			560.29	
	BUY	03/15/2022	76,329.81		76,329.81	
ACCOUNT 3055002045		76,329.810			76,329.81	
	BUY	03/15/2022	14,122.14		14,122.14	
ACCOUNT 3055002045		14,122.140			14,122.14	
	BUY	03/15/2022	1,388.04		1,388.04	
ACCOUNT 3055002045		1,388.040			1,388.04	
	BUY	03/16/2022	2,713.51		2,713.51	
ACCOUNT 3055002250		2,713.510			2,713.51	
	BUY	03/16/2022	8,049.37		8,049.37	
ACCOUNT 3055002250		8,049.370			8,049.37	
	BUY	03/16/2022	13,438.45		13,438.45	
ACCOUNT 3055002045		13,438.450			13,438.45	
	BUY	03/16/2022	5,069.74		5,069.74	
ACCOUNT 3055002045		5,069.740			5,069.74	
	SEL	03/17/2022	440,832.50		440,832.50	
ACCOUNT 3055002054		440,832.500			440,832.50	
	BUY	03/17/2022	9,376.64		9,376.64	
ACCOUNT 3055002250		9,376.640			9,376.64	
	BUY	03/17/2022	1,881.27		1,881.27	
ACCOUNT 3055002045		1,881.270			1,881.27	
	BUY	03/17/2022	7,361.28		7,361.28	
ACCOUNT 3055002045		7,361.280			7,361.28	
	SEL	03/18/2022	12,403,652.00		12,403,652.00	
ACCOUNT 3055002036		12,403,652.000			12,403,652.00	
	BUY	03/18/2022	401,627.22		401,627.22	
ACCOUNT 3055002054		401,627.220			401,627.22	
	BUY	03/18/2022	16,759.71		16,759.71	
ACCOUNT 3055002045		16,759.710			16,759.71	
	BUY	03/18/2022	5,412.22		5,412.22	
ACCOUNT 3055002250		5,412.220			5,412.22	
	BUY	03/21/2022	2,576.00		2,576.00	
ACCOUNT 3055002250		2,576.000			2,576.00	
	BUY	03/21/2022	9,290.81		9,290.81	
ACCOUNT 3055002045		9,290.810			9,290.81	
	BUY	03/21/2022	2,638.37		2,638.37	
ACCOUNT 3055002250		2,638.370			2,638.37	

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Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	03/21/2022	1,524.88		1,524.88	
ACCOUNT 3055002045		1,524.880			1,524.88	
	SEL	03/22/2022	16,000,000.00		16,000,000.00	
ACCOUNT 3055002036		16,000,000.000			16,000,000.00	
	BUY	03/22/2022	0.01		0.01	
ACCOUNT 3055002045		0.010			0.01	
	BUY	03/23/2022	884,495.32		884,495.32	
ACCOUNT 3055002036		884,495.320			884,495.32	
	SEL	03/23/2022	324,374.54		324,374.54	
ACCOUNT 3055002250		324,374.540			324,374.54	
	BUY	03/23/2022	169,186.47		169,186.47	
ACCOUNT 3055002045		169,186.470			169,186.47	
	BUY	03/23/2022	281,424.86		281,424.86	
ACCOUNT 3055002250		281,424.860			281,424.86	
	SEL	03/23/2022	251,043.30		251,043.30	
ACCOUNT 3055002045		251,043.300			251,043.30	
	BUY	03/24/2022	400,169.51		400,169.51	
ACCOUNT 3055002045		400,169.510			400,169.51	
	BUY	03/24/2022	302,698.55		302,698.55	
ACCOUNT 3055002250		302,698.550			302,698.55	
	BUY	03/25/2022	2,027.08		2,027.08	
ACCOUNT 3055002250		2,027.080			2,027.08	
	BUY	03/25/2022	54,686.54		54,686.54	
ACCOUNT 3055002250		54,686.540			54,686.54	
	BUY	03/25/2022	133,629.63		133,629.63	
ACCOUNT 3055002250		133,629.630			133,629.63	
	SEL	03/25/2022	38,064.59		38,064.59	
ACCOUNT 3055002045		38,064.590			38,064.59	
	BUY	03/25/2022	246,891.86		246,891.86	
ACCOUNT 3055002045		246,891.860			246,891.86	
	BUY	03/25/2022	75,201.99		75,201.99	
ACCOUNT 3055002045		75,201.990			75,201.99	
	SEL	03/28/2022	2,400,079.23		2,400,079.23	
ACCOUNT 3055002036		2,400,079.230			2,400,079.23	
	BUY	03/28/2022	959,548.95		959,548.95	
ACCOUNT 3055002250		959,548.950			959,548.95	
	BUY	03/28/2022	671.93		671.93	
ACCOUNT 3055002250		671.930			671.93	
	SEL	03/28/2022	388,000.51		388,000.51	
ACCOUNT 3055002045		388,000.510			388,000.51	
	BUY	03/28/2022	28,200.37		28,200.37	
ACCOUNT 3055002045		28,200.370			28,200.37	
	BUY	03/29/2022	66,542.42		66,542.42	
ACCOUNT 3055002250		66,542.420			66,542.42	
	BUY	03/29/2022	669,447.64		669,447.64	
ACCOUNT 3055002045		669,447.640			669,447.64	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	03/29/2022	6,347.68		6,347.68	
ACCOUNT 3055002250		6,347.680			6,347.68	
	SEL	03/29/2022	910,387.83		910,387.83	
ACCOUNT 3055002045		910,387.830			910,387.83	
	BUY	03/30/2022	201,311.00		201,311.00	
ACCOUNT 3055002036		201,311.000			201,311.00	
	SEL	03/30/2022	31,195.83		31,195.83	
ACCOUNT 3055002054		31,195.830			31,195.83	
	SEL	03/30/2022	290,434.63		290,434.63	
ACCOUNT 3055002250		290,434.630			290,434.63	
	SEL	03/30/2022	162,481.41		162,481.41	
ACCOUNT 3055002045		162,481.410			162,481.41	
	SEL	03/30/2022	721,439.38		721,439.38	
ACCOUNT 3055002250		721,439.380			721,439.38	
	BUY	03/30/2022	327,164.33		327,164.33	
ACCOUNT 3055002045		327,164.330			327,164.33	
	BUY	03/31/2022	578,078.00		578,078.00	
ACCOUNT 3055002036		578,078.000			578,078.00	
	BUY	03/31/2022	28,641.00		28,641.00	
ACCOUNT 3055002045		28,641.000			28,641.00	
	BUY	03/31/2022	18,725.49		18,725.49	
ACCOUNT 3055002250		18,725.490			18,725.49	
	SEL	03/31/2022	530,195.30		530,195.30	
ACCOUNT 3055002250		530,195.300			530,195.30	
	BUY	04/01/2022	8,921.54		8,921.54	
ACCOUNT 3055002036		8,921.540			8,921.54	
	BUY	04/01/2022	0.04		0.04	
ACCOUNT 3055002090		0.040			0.04	
	BUY	04/01/2022	44,579,083.39		44,579,083.39	
ACCOUNT 3055002036		44,579,083.390			44,579,083.39	
	BUY	04/01/2022	24,975.31		24,975.31	
ACCOUNT 3055002250		24,975.310			24,975.31	
	BUY	04/01/2022	135,886.12		135,886.12	
ACCOUNT 3055002054		135,886.120			135,886.12	
	BUY	04/01/2022	2,160.00		2,160.00	
ACCOUNT 3055002250		2,160.000			2,160.00	
	SEL	04/01/2022	132,038.89		132,038.89	
ACCOUNT 3055002045		132,038.890			132,038.89	
	BUY	04/01/2022	1,284.28		1,284.28	
ACCOUNT 3055002250		1,284.280			1,284.28	
	BUY	04/01/2022	1,381.68		1,381.68	
ACCOUNT 3055002045		1,381.680			1,381.68	
	BUY	04/04/2022	4,472.25		4,472.25	
ACCOUNT 3055002250		4,472.250			4,472.25	
	SEL	04/04/2022	201,350.55		201,350.55	
ACCOUNT 3055002045		201,350.550			201,350.55	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	04/04/2022	140,029.32		140,029.32	
ACCOUNT 3055002250		140,029.320			140,029.32	
	SEL	04/05/2022	198,794.10		198,794.10	
ACCOUNT 3055002045		198,794.100			198,794.10	
	SEL	04/05/2022	182,304.27		182,304.27	
ACCOUNT 3055002250		182,304.270			182,304.27	
	BUY	04/05/2022	213,530.77		213,530.77	
ACCOUNT 3055002045		213,530.770			213,530.77	
	BUY	04/05/2022	196,099.69		196,099.69	
ACCOUNT 3055002250		196,099.690			196,099.69	
	BUY	04/06/2022	3,126,412.11		3,126,412.11	
ACCOUNT 3055002036		3,126,412.110			3,126,412.11	
	BUY	04/06/2022	895,565.29		895,565.29	
ACCOUNT 3055002250		895,565.290			895,565.29	
	SEL	04/06/2022	637,967.58		637,967.58	
ACCOUNT 3055002250		637,967.580			637,967.58	
	BUY	04/07/2022	512.50		512.50	
ACCOUNT 3055002054		512.500			512.50	
	SEL	04/08/2022	5,356,965.48		5,356,965.48	
ACCOUNT 3055002036		5,356,965.480			5,356,965.48	
	SEL	04/08/2022	115,053.51		115,053.51	
ACCOUNT 3055002054		115,053.510			115,053.51	
	BUY	04/11/2022	641,746.17		641,746.17	
ACCOUNT 3055002250		641,746.170			641,746.17	
	BUY	04/11/2022	637,006.94		637,006.94	
ACCOUNT 3055002054		637,006.940			637,006.94	
	BUY	04/12/2022	244,511.32		244,511.32	
ACCOUNT 3055002036		244,511.320			244,511.32	
	BUY	04/12/2022	342,685.07		342,685.07	
ACCOUNT 3055002045		342,685.070			342,685.07	
	BUY	04/12/2022	227,656.75		227,656.75	
ACCOUNT 3055002250		227,656.750			227,656.75	
	BUY	04/12/2022	20,860.20		20,860.20	
ACCOUNT 3055002054		20,860.200			20,860.20	
	BUY	04/12/2022	19.69		19.69	
ACCOUNT 3055002045		19.690			19.69	
	SEL	04/12/2022	34,763.08		34,763.08	
ACCOUNT 3055002250		34,763.080			34,763.08	
	BUY	04/13/2022	58,793.23		58,793.23	
ACCOUNT 3055002045		58,793.230			58,793.23	
	BUY	04/13/2022	7,332.13		7,332.13	
ACCOUNT 3055002045		7,332.130			7,332.13	
	SEL	04/13/2022	1,717,789.72		1,717,789.72	
ACCOUNT 3055002250		1,717,789.720			1,717,789.72	
	BUY	04/13/2022	40,639.11		40,639.11	
ACCOUNT 3055002250		40,639.110			40,639.11	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	04/14/2022	238,325.35		238,325.35	
ACCOUNT 3055002250		238,325.350			238,325.35	
	SEL	04/14/2022	251,850.95		251,850.95	
ACCOUNT 3055002054		251,850.950			251,850.95	
	SEL	04/14/2022	353,492.50		353,492.50	
ACCOUNT 3055002045		353,492.500			353,492.50	
	BUY	04/14/2022	40,482.52		40,482.52	
ACCOUNT 3055002250		40,482.520			40,482.52	
	BUY	04/14/2022	61,854.16		61,854.16	
ACCOUNT 3055002045		61,854.160			61,854.16	
	BUY	04/18/2022	8,165.54		8,165.54	
ACCOUNT 3055002045		8,165.540			8,165.54	
	BUY	04/18/2022	16,339.04		16,339.04	
ACCOUNT 3055002250		16,339.040			16,339.04	
	SEL	04/18/2022	86,577.11		86,577.11	
ACCOUNT 3055002054		86,577.110			86,577.11	
	BUY	04/18/2022	9,236.06		9,236.06	
ACCOUNT 3055002250		9,236.060			9,236.06	
	BUY	04/18/2022	929.01		929.01	
ACCOUNT 3055002250		929.010			929.01	
	BUY	04/18/2022	10,359.72		10,359.72	
ACCOUNT 3055002045		10,359.720			10,359.72	
	BUY	04/19/2022	1,467.08		1,467.08	
ACCOUNT 3055002250		1,467.080			1,467.08	
	BUY	04/19/2022	19,497.88		19,497.88	
ACCOUNT 3055002045		19,497.880			19,497.88	
	SEL	04/20/2022	12,600,000.00		12,600,000.00	
ACCOUNT 3055002036		12,600,000.000			12,600,000.00	
	BUY	04/20/2022	7,662.65		7,662.65	
ACCOUNT 3055002250		7,662.650			7,662.65	
	BUY	04/20/2022	1,630.40		1,630.40	
ACCOUNT 3055002045		1,630.400			1,630.40	
	BUY	04/20/2022	6,623.75		6,623.75	
ACCOUNT 3055002045		6,623.750			6,623.75	
	SEL	04/21/2022	90,271.18		90,271.18	
ACCOUNT 3055002054		90,271.180			90,271.18	
	BUY	04/21/2022	67,441.77		67,441.77	
ACCOUNT 3055002250		67,441.770			67,441.77	
	SEL	04/21/2022	635,528.99		635,528.99	
ACCOUNT 3055002045		635,528.990			635,528.99	
	BUY	04/21/2022	2,633.84		2,633.84	
ACCOUNT 3055002250		2,633.840			2,633.84	
	BUY	04/21/2022	1,546.12		1,546.12	
ACCOUNT 3055002045		1,546.120			1,546.12	
	BUY	04/22/2022	771,606.63		771,606.63	
ACCOUNT 3055002054		771,606.630			771,606.63	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	04/22/2022	218,191.43		218,191.43	
ACCOUNT 3055002045		218,191.430			218,191.43	
	BUY	04/22/2022	2,257.00		2,257.00	
ACCOUNT 3055002045		2,257.000			2,257.00	
	SEL	04/22/2022	366,840.75		366,840.75	
ACCOUNT 3055002250		366,840.750			366,840.75	
	SEL	04/25/2022	312,006.24		312,006.24	
ACCOUNT 3055002054		312,006.240			312,006.24	
	BUY	04/25/2022	10,214.40		10,214.40	
ACCOUNT 3055002250		10,214.400			10,214.40	
	BUY	04/25/2022	11,446.45		11,446.45	
ACCOUNT 3055002250		11,446.450			11,446.45	
	BUY	04/25/2022	222,234.88		222,234.88	
ACCOUNT 3055002250		222,234.880			222,234.88	
	BUY	04/25/2022	110,374.51		110,374.51	
ACCOUNT 3055002045		110,374.510			110,374.51	
	BUY	04/25/2022	1,314.72		1,314.72	
ACCOUNT 3055002045		1,314.720			1,314.72	
	BUY	04/25/2022	133,280.19		133,280.19	
ACCOUNT 3055002045		133,280.190			133,280.19	
	BUY	04/26/2022	1,086,722.99		1,086,722.99	
ACCOUNT 3055002250		1,086,722.990			1,086,722.99	
	BUY	04/26/2022	23,235.75		23,235.75	
ACCOUNT 3055002045		23,235.750			23,235.75	
	SEL	04/26/2022	1,036,311.75		1,036,311.75	
ACCOUNT 3055002250		1,036,311.750			1,036,311.75	
	SEL	04/27/2022	1,516.74		1,516.74	
ACCOUNT 3055002054		1,516.740			1,516.74	
	SEL	04/27/2022	39,721.75		39,721.75	
ACCOUNT 3055002250		39,721.750			39,721.75	
	SEL	04/27/2022	275,754.83		275,754.83	
ACCOUNT 3055002045		275,754.830			275,754.83	
	SEL	04/27/2022	23,062.63		23,062.63	
ACCOUNT 3055002036		23,062.630			23,062.63	
	SEL	04/27/2022	1,724.81		1,724.81	
ACCOUNT 3055002045		1,724.810			1,724.81	
	BUY	04/28/2022	278,698.51		278,698.51	
ACCOUNT 3055002036		278,698.510			278,698.51	
	SEL	04/28/2022	67,411.23		67,411.23	
ACCOUNT 3055002054		67,411.230			67,411.23	
	SEL	04/29/2022	404,258.11		404,258.11	
ACCOUNT 3055002054		404,258.110			404,258.11	
	BUY	04/29/2022	119,884.80		119,884.80	
ACCOUNT 3055002045		119,884.800			119,884.80	
	BUY	04/29/2022	55,855.00		55,855.00	
ACCOUNT 3055002250		55,855.000			55,855.00	

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CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	04/29/2022	1,004.65		1,004.65	
ACCOUNT 3055002045		1,004.650			1,004.65	
	BUY	05/02/2022	19,930.93		19,930.93	
ACCOUNT 3055002036		19,930.930			19,930.93	
	BUY	05/02/2022	0.08		0.08	
ACCOUNT 3055002090		0.080			0.08	
	BUY	05/02/2022	3,822.16		3,822.16	
ACCOUNT 3055002250		3,822.160			3,822.16	
	BUY	05/02/2022	25,848.19		25,848.19	
ACCOUNT 3055002045		25,848.190			25,848.19	
	BUY	05/02/2022	11,052,756.42		11,052,756.42	
ACCOUNT 3055002036		11,052,756.420			11,052,756.42	
	BUY	05/02/2022	2,488.35		2,488.35	
ACCOUNT 3055002250		2,488.350			2,488.35	
	SEL	05/02/2022	43,211.73		43,211.73	
ACCOUNT 3055002054		43,211.730			43,211.73	
	SEL	05/03/2022	165,373.33		165,373.33	
ACCOUNT 3055002054		165,373.330			165,373.33	
	BUY	05/03/2022	10,895.63		10,895.63	
ACCOUNT 3055002250		10,895.630			10,895.63	
	BUY	05/04/2022	5,040.00		5,040.00	
ACCOUNT 3055002250		5,040.000			5,040.00	
	BUY	05/04/2022	3,774.30		3,774.30	
ACCOUNT 3055002250		3,774.300			3,774.30	
	SEL	05/05/2022	92,312.50		92,312.50	
ACCOUNT 3055002054		92,312.500			92,312.50	
	SEL	05/06/2022	103,918.40		103,918.40	
ACCOUNT 3055002054		103,918.400			103,918.40	
	SEL	05/09/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002036		20,000,000.000			20,000,000.00	
	BUY	05/09/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002090		20,000,000.000			20,000,000.00	
	BUY	05/09/2022	5,772.00		5,772.00	
ACCOUNT 3055002250		5,772.000			5,772.00	
	BUY	05/09/2022	1,115,185.50		1,115,185.50	
ACCOUNT 3055002054		1,115,185.500			1,115,185.50	
	SEL	05/09/2022	113,429.95		113,429.95	
ACCOUNT 3055002054		113,429.950			113,429.95	
	BUY	05/09/2022	1,751.71		1,751.71	
ACCOUNT 3055002250		1,751.710			1,751.71	
	SEL	05/10/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002090		20,000,000.000			20,000,000.00	
	SEL	05/11/2022	504,222.97		504,222.97	
ACCOUNT 3055002036		504,222.970			504,222.97	
	SEL	05/11/2022	469,884.54		469,884.54	
ACCOUNT 3055002045		469,884.540			469,884.54	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	05/11/2022	98,030.55		98,030.55	
ACCOUNT 3055002054		98,030.550			98,030.55	
	BUY	05/11/2022	31.48		31.48	
ACCOUNT 3055002045		31.480			31.48	
	SEL	05/11/2022	91,093.84		91,093.84	
ACCOUNT 3055002250		91,093.840			91,093.84	
	BUY	05/11/2022	28.62		28.62	
ACCOUNT 3055002250		28.620			28.62	
	SEL	05/12/2022	10,454.57		10,454.57	
ACCOUNT 3055002045		10,454.570			10,454.57	
	SEL	05/12/2022	182,316.20		182,316.20	
ACCOUNT 3055002054		182,316.200			182,316.20	
	SEL	05/13/2022	107,168.57		107,168.57	
ACCOUNT 3055002045		107,168.570			107,168.57	
	BUY	05/13/2022	38,638.21		38,638.21	
ACCOUNT 3055002250		38,638.210			38,638.21	
	SEL	05/16/2022	45,571.87		45,571.87	
ACCOUNT 3055002054		45,571.870			45,571.87	
	BUY	05/16/2022	203,655.32		203,655.32	
ACCOUNT 3055002250		203,655.320			203,655.32	
	BUY	05/16/2022	1,184.47		1,184.47	
ACCOUNT 3055002250		1,184.470			1,184.47	
	BUY	05/16/2022	553.52		553.52	
ACCOUNT 3055002250		553.520			553.52	
	BUY	05/16/2022	373,056.77		373,056.77	
ACCOUNT 3055002045		373,056.770			373,056.77	
	BUY	05/16/2022	891.23		891.23	
ACCOUNT 3055002045		891.230			891.23	
	BUY	05/16/2022	1,388.04		1,388.04	
ACCOUNT 3055002045		1,388.040			1,388.04	
	BUY	05/17/2022	577,067.32		577,067.32	
ACCOUNT 3055002036		577,067.320			577,067.32	
	BUY	05/17/2022	16,274.31		16,274.31	
ACCOUNT 3055002250		16,274.310			16,274.31	
	BUY	05/17/2022	34,507.50		34,507.50	
ACCOUNT 3055002045		34,507.500			34,507.50	
	BUY	05/17/2022	2,271.43		2,271.43	
ACCOUNT 3055002250		2,271.430			2,271.43	
	BUY	05/17/2022	1,356.74		1,356.74	
ACCOUNT 3055002045		1,356.740			1,356.74	
	SEL	05/18/2022	111,139.57		111,139.57	
ACCOUNT 3055002045		111,139.570			111,139.57	
	SEL	05/18/2022	183,231.25		183,231.25	
ACCOUNT 3055002054		183,231.250			183,231.25	
	BUY	05/18/2022	2,216.31		2,216.31	
ACCOUNT 3055002250		2,216.310			2,216.31	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	05/18/2022	21,902.31		21,902.31	
ACCOUNT 3055002045		21,902.310			21,902.31	
	BUY	05/19/2022	4,004.00		4,004.00	
ACCOUNT 3055002045		4,004.000			4,004.00	
	BUY	05/19/2022	4,686.88		4,686.88	
ACCOUNT 3055002250		4,686.880			4,686.88	
	BUY	05/19/2022	14,912.43		14,912.43	
ACCOUNT 3055002250		14,912.430			14,912.43	
	BUY	05/20/2022	31,218.75		31,218.75	
ACCOUNT 3055002054		31,218.750			31,218.75	
	SEL	05/20/2022	419,128.64		419,128.64	
ACCOUNT 3055002250		419,128.640			419,128.64	
	BUY	05/20/2022	9,021.17		9,021.17	
ACCOUNT 3055002045		9,021.170			9,021.17	
	BUY	05/20/2022	1,743.26		1,743.26	
ACCOUNT 3055002250		1,743.260			1,743.26	
	BUY	05/20/2022	553.67		553.67	
ACCOUNT 3055002045		553.670			553.67	
	SEL	05/23/2022	15,700,000.00		15,700,000.00	
ACCOUNT 3055002036		15,700,000.000			15,700,000.00	
	BUY	05/23/2022	971.21		971.21	
ACCOUNT 3055002045		971.210			971.21	
	BUY	05/23/2022	890.58		890.58	
ACCOUNT 3055002250		890.580			890.58	
	BUY	05/24/2022	419,405.00		419,405.00	
ACCOUNT 3055002036		419,405.000			419,405.00	
	BUY	05/24/2022	1,002,683.46		1,002,683.46	
ACCOUNT 3055002045		1,002,683.460			1,002,683.46	
	SEL	05/24/2022	1,056,007.90		1,056,007.90	
ACCOUNT 3055002045		1,056,007.900			1,056,007.90	
	SEL	05/25/2022	108,008.95		108,008.95	
ACCOUNT 3055002054		108,008.950			108,008.95	
	SEL	05/25/2022	126,876.31		126,876.31	
ACCOUNT 3055002250		126,876.310			126,876.31	
	BUY	05/25/2022	95,507.50		95,507.50	
ACCOUNT 3055002250		95,507.500			95,507.50	
	BUY	05/25/2022	105,021.27		105,021.27	
ACCOUNT 3055002045		105,021.270			105,021.27	
	BUY	05/25/2022	94,348.17		94,348.17	
ACCOUNT 3055002045		94,348.170			94,348.17	
	BUY	05/26/2022	19,959.28		19,959.28	
ACCOUNT 3055002250		19,959.280			19,959.28	
	BUY	05/26/2022	25,005.43		25,005.43	
ACCOUNT 3055002045		25,005.430			25,005.43	
	BUY	05/26/2022	15,928.60		15,928.60	
ACCOUNT 3055002045		15,928.600			15,928.60	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	05/27/2022	556,097.31		556,097.31	
ACCOUNT 3055002045		556,097.310			556,097.31	
	BUY	05/27/2022	762,427.07		762,427.07	
ACCOUNT 3055002250		762,427.070			762,427.07	
	SEL	05/27/2022	5.14		5.14	
ACCOUNT 3055002250		5.140			5.14	
	SEL	05/27/2022	2,592.12		2,592.12	
ACCOUNT 3055002045		2,592.120			2,592.12	
	SEL	05/31/2022	778,676.17		778,676.17	
ACCOUNT 3055002036		778,676.170			778,676.17	
	SEL	05/31/2022	637,797.93		637,797.93	
ACCOUNT 3055002045		637,797.930			637,797.93	
	SEL	05/31/2022	0.52		0.52	
ACCOUNT 3055002045		0.520			0.52	
	SEL	05/31/2022	599,093.85		599,093.85	
ACCOUNT 3055002250		599,093.850			599,093.85	
	SEL	05/31/2022	173.50		173.50	
ACCOUNT 3055002250		173.500			173.50	
	SEL	05/31/2022	443.73		443.73	
ACCOUNT 3055002250		443.730			443.73	
	BUY	06/01/2022	0.01		0.01	
ACCOUNT 3055002134		0.010			0.01	
	BUY	06/01/2022	41,076.04		41,076.04	
ACCOUNT 3055002036		41,076.040			41,076.04	
	BUY	06/01/2022	272.20		272.20	
ACCOUNT 3055002090		272.200			272.20	
	BUY	06/01/2022	90,759.02		90,759.02	
ACCOUNT 3055002054		90,759.020			90,759.02	
	BUY	06/01/2022	10,690,480.95		10,690,480.95	
ACCOUNT 3055002036		10,690,480.950			10,690,480.95	
	SEL	06/01/2022	324,801.35		324,801.35	
ACCOUNT 3055002250		324,801.350			324,801.35	
	BUY	06/01/2022	397,401.08		397,401.08	
ACCOUNT 3055002045		397,401.080			397,401.08	
	SEL	06/01/2022	186,436.50		186,436.50	
ACCOUNT 3055002250		186,436.500			186,436.50	
	SEL	06/01/2022	195,238.93		195,238.93	
ACCOUNT 3055002045		195,238.930			195,238.93	
	SEL	06/02/2022	50,206.01		50,206.01	
ACCOUNT 3055002054		50,206.010			50,206.01	
	BUY	06/02/2022	804,310.00		804,310.00	
ACCOUNT 3055002036		804,310.000			804,310.00	
	BUY	06/02/2022	360,815.53		360,815.53	
ACCOUNT 3055002045		360,815.530			360,815.53	
	BUY	06/02/2022	3,871.86		3,871.86	
ACCOUNT 3055002250		3,871.860			3,871.86	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	06/02/2022	544,237.40		544,237.40	
ACCOUNT 3055002045		544,237.400			544,237.40	
	SEL	06/03/2022	232,994.67		232,994.67	
ACCOUNT 3055002054		232,994.670			232,994.67	
	BUY	06/03/2022	6,931.54		6,931.54	
ACCOUNT 3055002250		6,931.540			6,931.54	
	SEL	06/06/2022	298.23		298.23	
ACCOUNT 3055002250		298.230			298.23	
	BUY	06/08/2022	619,086.71		619,086.71	
ACCOUNT 3055002054		619,086.710			619,086.71	
	SEL	06/09/2022	188,686.74		188,686.74	
ACCOUNT 3055002045		188,686.740			188,686.74	
	SEL	06/09/2022	191,667.65		191,667.65	
ACCOUNT 3055002054		191,667.650			191,667.65	
	SEL	06/09/2022	178,987.89		178,987.89	
ACCOUNT 3055002250		178,987.890			178,987.89	
	BUY	06/09/2022	2,712.01		2,712.01	
ACCOUNT 3055002045		2,712.010			2,712.01	
	SEL	06/10/2022	1,221,894.57		1,221,894.57	
ACCOUNT 3055002036		1,221,894.570			1,221,894.57	
	BUY	06/13/2022	7,332.13		7,332.13	
ACCOUNT 3055002045		7,332.130			7,332.13	
	BUY	06/13/2022	70,034.82		70,034.82	
ACCOUNT 3055002250		70,034.820			70,034.82	
	SEL	06/14/2022	230,803.43		230,803.43	
ACCOUNT 3055002054		230,803.430			230,803.43	
	BUY	06/15/2022	70,167.00		70,167.00	
ACCOUNT 3055002036		70,167.000			70,167.00	
	BUY	06/15/2022	175,428.13		175,428.13	
ACCOUNT 3055002054		175,428.130			175,428.13	
	BUY	06/15/2022	30,179.30		30,179.30	
ACCOUNT 3055002250		30,179.300			30,179.30	
	BUY	06/15/2022	9,910.75		9,910.75	
ACCOUNT 3055002250		9,910.750			9,910.75	
	BUY	06/15/2022	2,286.04		2,286.04	
ACCOUNT 3055002250		2,286.040			2,286.04	
	BUY	06/15/2022	126,632.95		126,632.95	
ACCOUNT 3055002045		126,632.950			126,632.95	
	BUY	06/15/2022	14,264.25		14,264.25	
ACCOUNT 3055002045		14,264.250			14,264.25	
	BUY	06/15/2022	1,220.54		1,220.54	
ACCOUNT 3055002045		1,220.540			1,220.54	
	BUY	06/16/2022	2,836.84		2,836.84	
ACCOUNT 3055002250		2,836.840			2,836.84	
	BUY	06/16/2022	129,206.25		129,206.25	
ACCOUNT 3055002054		129,206.250			129,206.25	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	06/16/2022	14,212.96		14,212.96	
ACCOUNT 3055002045		14,212.960			14,212.96	
	BUY	06/17/2022	345.67		345.67	
ACCOUNT 3055002250		345.670			345.67	
	SEL	06/17/2022	134,767.34		134,767.34	
ACCOUNT 3055002054		134,767.340			134,767.34	
	BUY	06/17/2022	5,029.47		5,029.47	
ACCOUNT 3055002045		5,029.470			5,029.47	
	BUY	06/17/2022	2,913.92		2,913.92	
ACCOUNT 3055002045		2,913.920			2,913.92	
	SEL	06/21/2022	15,500,000.00		15,500,000.00	
ACCOUNT 3055002036		15,500,000.000			15,500,000.00	
	BUY	06/21/2022	6,231.00		6,231.00	
ACCOUNT 3055002250		6,231.000			6,231.00	
	BUY	06/21/2022	6,320.99		6,320.99	
ACCOUNT 3055002045		6,320.990			6,320.99	
	BUY	06/21/2022	14,955.65		14,955.65	
ACCOUNT 3055002045		14,955.650			14,955.65	
	SEL	06/22/2022	3,243,950.00		3,243,950.00	
ACCOUNT 3055002036		3,243,950.000			3,243,950.00	
	BUY	06/22/2022	971.21		971.21	
ACCOUNT 3055002045		971.210			971.21	
	SEL	06/22/2022	74,968.09		74,968.09	
ACCOUNT 3055002054		74,968.090			74,968.09	
	BUY	06/22/2022	28,964.98		28,964.98	
ACCOUNT 3055002250		28,964.980			28,964.98	
	BUY	06/22/2022	5,404.79		5,404.79	
ACCOUNT 3055002045		5,404.790			5,404.79	
	BUY	06/22/2022	587,021.09		587,021.09	
ACCOUNT 3055002054		587,021.090			587,021.09	
	BUY	06/23/2022	181,341.51		181,341.51	
ACCOUNT 3055002250		181,341.510			181,341.51	
	SEL	06/24/2022	245,510.29		245,510.29	
ACCOUNT 3055002054		245,510.290			245,510.29	
	BUY	06/24/2022	560,773.02		560,773.02	
ACCOUNT 3055002250		560,773.020			560,773.02	
	SEL	06/27/2022	210,296.98		210,296.98	
ACCOUNT 3055002250		210,296.980			210,296.98	
	BUY	06/27/2022	92,528.81		92,528.81	
ACCOUNT 3055002250		92,528.810			92,528.81	
	BUY	06/27/2022	166,981.60		166,981.60	
ACCOUNT 3055002045		166,981.600			166,981.60	
	BUY	06/27/2022	73,442.36		73,442.36	
ACCOUNT 3055002045		73,442.360			73,442.36	
	BUY	06/28/2022	103,194.58		103,194.58	
ACCOUNT 3055002045		103,194.580			103,194.58	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	06/28/2022	266,654.01		266,654.01	
ACCOUNT 3055002250		266,654.010			266,654.01	
	BUY	06/28/2022	22,254.67		22,254.67	
ACCOUNT 3055002045		22,254.670			22,254.67	
	SEL	06/29/2022	15,000,000.00		15,000,000.00	
ACCOUNT 3055002036		15,000,000.000			15,000,000.00	
	BUY	06/29/2022	254,453.79		254,453.79	
ACCOUNT 3055002250		254,453.790			254,453.79	
	SEL	06/29/2022	3,861.23		3,861.23	
ACCOUNT 3055002045		3,861.230			3,861.23	
	BUY	06/30/2022	462,333.10		462,333.10	
ACCOUNT 3055002036		462,333.100			462,333.10	
	BUY	06/30/2022	1,466.77		1,466.77	
ACCOUNT 3055002045		1,466.770			1,466.77	
	BUY	06/30/2022	1,028.43		1,028.43	
ACCOUNT 3055002250		1,028.430			1,028.43	
	BUY	06/30/2022	367.20		367.20	
ACCOUNT 3055002045		367.200			367.20	
	BUY	06/30/2022	20,444.69		20,444.69	
ACCOUNT 3055002250		20,444.690			20,444.69	
	BUY	07/01/2022	0.01		0.01	
ACCOUNT 3055002134		0.010			0.01	
	BUY	07/01/2022	52,531.63		52,531.63	
ACCOUNT 3055002036		52,531.630			52,531.63	
	BUY	07/01/2022	1,119.81		1,119.81	
ACCOUNT 3055002054		1,119.810			1,119.81	
	BUY	07/01/2022	0.50		0.50	
ACCOUNT 3055002090		0.500			0.50	
	SEL	07/01/2022	311,211.32		311,211.32	
ACCOUNT 3055002045		311,211.320			311,211.32	
	BUY	07/01/2022	11,275,201.96		11,275,201.96	
ACCOUNT 3055002036		11,275,201.960			11,275,201.96	
	SEL	07/01/2022	690,515.65		690,515.65	
ACCOUNT 3055002250		690,515.650			690,515.65	
	BUY	07/05/2022	23.53		23.53	
ACCOUNT 3055002250		23.530			23.53	
	BUY	07/05/2022	757.29		757.29	
ACCOUNT 3055002045		757.290			757.29	
	BUY	07/06/2022	431,776.87		431,776.87	
ACCOUNT 3055002250		431,776.870			431,776.87	
	BUY	07/06/2022	611,053.77		611,053.77	
ACCOUNT 3055002045		611,053.770			611,053.77	
	SEL	07/07/2022	166,747.83		166,747.83	
ACCOUNT 3055002250		166,747.830			166,747.83	
	SEL	07/07/2022	517.59		517.59	
ACCOUNT 3055002045		517.590			517.59	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	07/08/2022	1,221,998.42		1,221,998.42	
ACCOUNT 3055002036		1,221,998.420			1,221,998.42	
	BUY	07/08/2022	2,057.80		2,057.80	
ACCOUNT 3055002250		2,057.800			2,057.80	
	SEL	07/08/2022	38,797.88		38,797.88	
ACCOUNT 3055002045		38,797.880			38,797.88	
	BUY	07/11/2022	19.63		19.63	
ACCOUNT 3055002045		19.630			19.63	
	BUY	07/12/2022	5,490.63		5,490.63	
ACCOUNT 3055002250		5,490.630			5,490.63	
	SEL	07/13/2022	703,420.26		703,420.26	
ACCOUNT 3055002036		703,420.260			703,420.26	
	SEL	07/13/2022	517,494.89		517,494.89	
ACCOUNT 3055002250		517,494.890			517,494.89	
	BUY	07/13/2022	10,511.70		10,511.70	
ACCOUNT 3055002045		10,511.700			10,511.70	
	BUY	07/13/2022	39,844.71		39,844.71	
ACCOUNT 3055002250		39,844.710			39,844.71	
	SEL	07/14/2022	45,652.03		45,652.03	
ACCOUNT 3055002054		45,652.030			45,652.03	
	BUY	07/15/2022	9,562.93		9,562.93	
ACCOUNT 3055002250		9,562.930			9,562.93	
	SEL	07/15/2022	487,133.54		487,133.54	
ACCOUNT 3055002054		487,133.540			487,133.54	
	BUY	07/15/2022	3,359.36		3,359.36	
ACCOUNT 3055002250		3,359.360			3,359.36	
	BUY	07/15/2022	75,949.04		75,949.04	
ACCOUNT 3055002045		75,949.040			75,949.04	
	BUY	07/15/2022	2,415.45		2,415.45	
ACCOUNT 3055002045		2,415.450			2,415.45	
	BUY	07/18/2022	14,480.00		14,480.00	
ACCOUNT 3055002054		14,480.000			14,480.00	
	BUY	07/18/2022	72,788.36		72,788.36	
ACCOUNT 3055002250		72,788.360			72,788.36	
	BUY	07/18/2022	19,734.68		19,734.68	
ACCOUNT 3055002045		19,734.680			19,734.68	
	BUY	07/18/2022	4,525.58		4,525.58	
ACCOUNT 3055002250		4,525.580			4,525.58	
	BUY	07/19/2022	26,703.36		26,703.36	
ACCOUNT 3055002250		26,703.360			26,703.36	
	BUY	07/19/2022	12,802.91		12,802.91	
ACCOUNT 3055002045		12,802.910			12,802.91	
	SEL	07/20/2022	210,732.66		210,732.66	
ACCOUNT 3055002250		210,732.660			210,732.66	
	SEL	07/20/2022	295,858.37		295,858.37	
ACCOUNT 3055002045		295,858.370			295,858.37	

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Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	07/20/2022	17,201.74		17,201.74	
ACCOUNT 3055002250		17,201.740			17,201.74	
	BUY	07/20/2022	3,264.89		3,264.89	
ACCOUNT 3055002045		3,264.890			3,264.89	
	BUY	07/21/2022	885,269.13		885,269.13	
ACCOUNT 3055002036		885,269.130			885,269.13	
	BUY	07/21/2022	112,795.83		112,795.83	
ACCOUNT 3055002054		112,795.830			112,795.83	
	BUY	07/21/2022	157,528.00		157,528.00	
ACCOUNT 3055002250		157,528.000			157,528.00	
	BUY	07/21/2022	971.21		971.21	
ACCOUNT 3055002045		971.210			971.21	
	BUY	07/21/2022	3,058.90		3,058.90	
ACCOUNT 3055002250		3,058.900			3,058.90	
	BUY	07/22/2022	3,643.75		3,643.75	
ACCOUNT 3055002250		3,643.750			3,643.75	
	BUY	07/22/2022	4,126.91		4,126.91	
ACCOUNT 3055002045		4,126.910			4,126.91	
	BUY	07/22/2022	196,879.85		196,879.85	
ACCOUNT 3055002054		196,879.850			196,879.85	
	SEL	07/25/2022	15,700,000.00		15,700,000.00	
ACCOUNT 3055002036		15,700,000.000			15,700,000.00	
	SEL	07/25/2022	171,504.82		171,504.82	
ACCOUNT 3055002054		171,504.820			171,504.82	
	BUY	07/25/2022	38,535.86		38,535.86	
ACCOUNT 3055002250		38,535.860			38,535.86	
	BUY	07/25/2022	329,681.41		329,681.41	
ACCOUNT 3055002250		329,681.410			329,681.41	
	BUY	07/25/2022	58,313.16		58,313.16	
ACCOUNT 3055002250		58,313.160			58,313.16	
	SEL	07/25/2022	27,518.43		27,518.43	
ACCOUNT 3055002045		27,518.430			27,518.43	
	SEL	07/25/2022	32,077.39		32,077.39	
ACCOUNT 3055002045		32,077.390			32,077.39	
	BUY	07/25/2022	54,030.22		54,030.22	
ACCOUNT 3055002045		54,030.220			54,030.22	
	BUY	07/26/2022	9,585.54		9,585.54	
ACCOUNT 3055002250		9,585.540			9,585.54	
	BUY	07/26/2022	26,666.02		26,666.02	
ACCOUNT 3055002045		26,666.020			26,666.02	
	BUY	07/26/2022	26.15		26.15	
ACCOUNT 3055002045		26.150			26.15	
	SEL	07/27/2022	1,474.04		1,474.04	
ACCOUNT 3055002054		1,474.040			1,474.04	
	BUY	07/27/2022	151,675.86		151,675.86	
ACCOUNT 3055002250		151,675.860			151,675.86	

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Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	07/27/2022	232,716.81		232,716.81	
ACCOUNT 3055002036		232,716.810			232,716.81	
	BUY	07/27/2022	27,995.61		27,995.61	
ACCOUNT 3055002045		27,995.610			27,995.61	
	BUY	07/27/2022	1,799.03		1,799.03	
ACCOUNT 3055002250		1,799.030			1,799.03	
	SEL	07/28/2022	305,000.00		305,000.00	
ACCOUNT 3055002250		305,000.000			305,000.00	
	BUY	07/28/2022	3,160.50		3,160.50	
ACCOUNT 3055002045		3,160.500			3,160.50	
	BUY	07/28/2022	2,902.50		2,902.50	
ACCOUNT 3055002250		2,902.500			2,902.50	
	SEL	07/29/2022	350.64		350.64	
ACCOUNT 3055002250		350.640			350.64	
	BUY	08/01/2022	0.02		0.02	
ACCOUNT 3055002134		0.020			0.02	
	BUY	08/01/2022	66,620.06		66,620.06	
ACCOUNT 3055002036		66,620.060			66,620.06	
	BUY	08/01/2022	0.82		0.82	
ACCOUNT 3055002090		0.820			0.82	
	BUY	08/01/2022	8,932.10		8,932.10	
ACCOUNT 3055002250		8,932.100			8,932.10	
	BUY	08/01/2022	19,390.19		19,390.19	
ACCOUNT 3055002045		19,390.190			19,390.19	
	BUY	08/01/2022	79,541.16		79,541.16	
ACCOUNT 3055002054		79,541.160			79,541.16	
	BUY	08/01/2022	9,806,915.79		9,806,915.79	
ACCOUNT 3055002036		9,806,915.790			9,806,915.79	
	BUY	08/02/2022	680.23		680.23	
ACCOUNT 3055002250		680.230			680.23	
	SEL	08/03/2022	493,462.00		493,462.00	
ACCOUNT 3055002036		493,462.000			493,462.00	
	SEL	08/03/2022	89,573.75		89,573.75	
ACCOUNT 3055002054		89,573.750			89,573.75	
	BUY	08/04/2022	3,272.04		3,272.04	
ACCOUNT 3055002045		3,272.040			3,272.04	
	BUY	08/04/2022	15,000,000.00		15,000,000.00	
ACCOUNT 3055002090		15,000,000.000			15,000,000.00	
	SEL	08/04/2022	212,358.67		212,358.67	
ACCOUNT 3055002250		212,358.670			212,358.67	
	BUY	08/05/2022	15,000,000.00		15,000,000.00	
ACCOUNT 3055002036		15,000,000.000			15,000,000.00	
	SEL	08/05/2022	15,000,000.00		15,000,000.00	
ACCOUNT 3055002090		15,000,000.000			15,000,000.00	
	BUY	08/05/2022	85,037.56		85,037.56	
ACCOUNT 3055002054		85,037.560			85,037.56	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	08/08/2022	761,602.00		761,602.00	
ACCOUNT 3055002036		761,602.000			761,602.00	
	SEL	08/08/2022	20,021.88		20,021.88	
ACCOUNT 3055002054		20,021.880			20,021.88	
	BUY	08/08/2022	344,845.66		344,845.66	
ACCOUNT 3055002250		344,845.660			344,845.66	
	SEL	08/08/2022	3.55		3.55	
ACCOUNT 3055002250		3.550			3.55	
	BUY	08/08/2022	129,727.81		129,727.81	
ACCOUNT 3055002045		129,727.810			129,727.81	
	SEL	08/08/2022	39,133.52		39,133.52	
ACCOUNT 3055002045		39,133.520			39,133.52	
	BUY	08/09/2022	253,186.97		253,186.97	
ACCOUNT 3055002036		253,186.970			253,186.97	
	BUY	08/10/2022	253,186.97		253,186.97	
ACCOUNT 3055002036		253,186.970			253,186.97	
	BUY	08/10/2022	1,202,718.57		1,202,718.57	
ACCOUNT 3055002054		1,202,718.570			1,202,718.57	
	BUY	08/11/2022	249,721.03		249,721.03	
ACCOUNT 3055002036		249,721.030			249,721.03	
	SEL	08/11/2022	137,441.25		137,441.25	
ACCOUNT 3055002054		137,441.250			137,441.25	
	BUY	08/11/2022	402,420.62		402,420.62	
ACCOUNT 3055002045		402,420.620			402,420.62	
	BUY	08/11/2022	106,246.26		106,246.26	
ACCOUNT 3055002250		106,246.260			106,246.26	
	SEL	08/11/2022	397,434.06		397,434.06	
ACCOUNT 3055002045		397,434.060			397,434.06	
	BUY	08/11/2022	534,531.69		534,531.69	
ACCOUNT 3055002250		534,531.690			534,531.69	
	SEL	08/12/2022	205,193.61		205,193.61	
ACCOUNT 3055002045		205,193.610			205,193.61	
	BUY	08/12/2022	17,938.15		17,938.15	
ACCOUNT 3055002250		17,938.150			17,938.15	
	BUY	08/12/2022	1,568.90		1,568.90	
ACCOUNT 3055002045		1,568.900			1,568.90	
	BUY	08/12/2022	2,867.30		2,867.30	
ACCOUNT 3055002250		2,867.300			2,867.30	
	BUY	08/15/2022	217,182.00		217,182.00	
ACCOUNT 3055002036		217,182.000			217,182.00	
	BUY	08/15/2022	51,543.75		51,543.75	
ACCOUNT 3055002054		51,543.750			51,543.75	
	SEL	08/15/2022	35,221.26		35,221.26	
ACCOUNT 3055002250		35,221.260			35,221.26	
	BUY	08/15/2022	40,379.55		40,379.55	
ACCOUNT 3055002250		40,379.550			40,379.55	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	08/15/2022	2,717.84		2,717.84	
ACCOUNT 3055002250		2,717.840			2,717.84	
	BUY	08/15/2022	65,302.87		65,302.87	
ACCOUNT 3055002045		65,302.870			65,302.87	
	BUY	08/15/2022	7,332.13		7,332.13	
ACCOUNT 3055002045		7,332.130			7,332.13	
	BUY	08/15/2022	1,058.71		1,058.71	
ACCOUNT 3055002045		1,058.710			1,058.71	
	BUY	08/16/2022	24,483.40		24,483.40	
ACCOUNT 3055002250		24,483.400			24,483.40	
	BUY	08/16/2022	28,120.49		28,120.49	
ACCOUNT 3055002045		28,120.490			28,120.49	
	BUY	08/17/2022	345.67		345.67	
ACCOUNT 3055002250		345.670			345.67	
	BUY	08/17/2022	1,001.31		1,001.31	
ACCOUNT 3055002045		1,001.310			1,001.31	
	SEL	08/18/2022	25,146.72		25,146.72	
ACCOUNT 3055002054		25,146.720			25,146.72	
	BUY	08/18/2022	3,392.84		3,392.84	
ACCOUNT 3055002250		3,392.840			3,392.84	
	BUY	08/18/2022	20,021.88		20,021.88	
ACCOUNT 3055002054		20,021.880			20,021.88	
	BUY	08/18/2022	358,647.92		358,647.92	
ACCOUNT 3055002045		358,647.920			358,647.92	
	BUY	08/18/2022	29,285.99		29,285.99	
ACCOUNT 3055002045		29,285.990			29,285.99	
	SEL	08/18/2022	2,368.23		2,368.23	
ACCOUNT 3055002045		2,368.230			2,368.23	
	SEL	08/19/2022	91,248.75		91,248.75	
ACCOUNT 3055002054		91,248.750			91,248.75	
	BUY	08/19/2022	2,924.75		2,924.75	
ACCOUNT 3055002045		2,924.750			2,924.75	
	BUY	08/19/2022	28,633.89		28,633.89	
ACCOUNT 3055002250		28,633.890			28,633.89	
	BUY	08/22/2022	6,984.00		6,984.00	
ACCOUNT 3055002250		6,984.000			6,984.00	
	SEL	08/22/2022	141,842.34		141,842.34	
ACCOUNT 3055002054		141,842.340			141,842.34	
	BUY	08/22/2022	4,094.10		4,094.10	
ACCOUNT 3055002045		4,094.100			4,094.10	
	BUY	08/22/2022	210,446.10		210,446.10	
ACCOUNT 3055002250		210,446.100			210,446.10	
	SEL	08/23/2022	163,356.67		163,356.67	
ACCOUNT 3055002054		163,356.670			163,356.67	
	BUY	08/23/2022	241,291.33		241,291.33	
ACCOUNT 3055002045		241,291.330			241,291.33	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	08/23/2022	34,677.05		34,677.05	
ACCOUNT 3055002250		34,677.050			34,677.05	
	BUY	08/23/2022	971.21		971.21	
ACCOUNT 3055002045		971.210			971.21	
	BUY	08/23/2022	890.58		890.58	
ACCOUNT 3055002250		890.580			890.58	
	SEL	08/24/2022	15,400,000.00		15,400,000.00	
ACCOUNT 3055002036		15,400,000.000			15,400,000.00	
	SEL	08/24/2022	277,010.94		277,010.94	
ACCOUNT 3055002054		277,010.940			277,010.94	
	BUY	08/24/2022	94,389.73		94,389.73	
ACCOUNT 3055002045		94,389.730			94,389.73	
	BUY	08/24/2022	3,548.22		3,548.22	
ACCOUNT 3055002250		3,548.220			3,548.22	
	BUY	08/25/2022	39,233.31		39,233.31	
ACCOUNT 3055002250		39,233.310			39,233.31	
	BUY	08/25/2022	61,447.04		61,447.04	
ACCOUNT 3055002250		61,447.040			61,447.04	
	BUY	08/25/2022	104,125.33		104,125.33	
ACCOUNT 3055002045		104,125.330			104,125.33	
	BUY	08/25/2022	44,522.58		44,522.58	
ACCOUNT 3055002045		44,522.580			44,522.58	
	BUY	08/26/2022	129.89		129.89	
ACCOUNT 3055002250		129.890			129.89	
	BUY	08/26/2022	12,896.05		12,896.05	
ACCOUNT 3055002250		12,896.050			12,896.05	
	SEL	08/26/2022	516,655.78		516,655.78	
ACCOUNT 3055002045		516,655.780			516,655.78	
	BUY	08/26/2022	690.48		690.48	
ACCOUNT 3055002045		690.480			690.48	
	SEL	08/29/2022	390.74		390.74	
ACCOUNT 3055002045		390.740			390.74	
	BUY	08/29/2022	2,157.69		2,157.69	
ACCOUNT 3055002250		2,157.690			2,157.69	
	SEL	08/31/2022	270,908.15		270,908.15	
ACCOUNT 3055002045		270,908.150			270,908.15	
	SEL	08/31/2022	1,041,989.11		1,041,989.11	
ACCOUNT 3055002250		1,041,989.110			1,041,989.11	
	BUY	09/01/2022	0.02		0.02	
ACCOUNT 3055002134		0.020			0.02	
	BUY	09/01/2022	110,845.92		110,845.92	
ACCOUNT 3055002036		110,845.920			110,845.92	
	BUY	09/01/2022	768.08		768.08	
ACCOUNT 3055002090		768.080			768.08	
	BUY	09/01/2022	12,403.10		12,403.10	
ACCOUNT 3055002045		12,403.100			12,403.10	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	09/01/2022	15,841.65		15,841.65	
ACCOUNT 3055002250		15,841.650			15,841.65	
	BUY	09/01/2022	13,601,165.17		13,601,165.17	
ACCOUNT 3055002036		13,601,165.170			13,601,165.17	
	SEL	09/01/2022	113,151.46		113,151.46	
ACCOUNT 3055002054		113,151.460			113,151.46	
	BUY	09/02/2022	1,522.50		1,522.50	
ACCOUNT 3055002045		1,522.500			1,522.50	
	SEL	09/06/2022	205,717.44		205,717.44	
ACCOUNT 3055002250		205,717.440			205,717.44	
	SEL	09/06/2022	127,799.38		127,799.38	
ACCOUNT 3055002054		127,799.380			127,799.38	
	SEL	09/07/2022	616,827.00		616,827.00	
ACCOUNT 3055002036		616,827.000			616,827.00	
	BUY	09/07/2022	2,637.13		2,637.13	
ACCOUNT 3055002045		2,637.130			2,637.13	
	BUY	09/07/2022	1,514.75		1,514.75	
ACCOUNT 3055002250		1,514.750			1,514.75	
	BUY	09/08/2022	9,941.91		9,941.91	
ACCOUNT 3055002045		9,941.910			9,941.91	
	BUY	09/08/2022	210,265.62		210,265.62	
ACCOUNT 3055002250		210,265.620			210,265.62	
	BUY	09/09/2022	6,186.25		6,186.25	
ACCOUNT 3055002045		6,186.250			6,186.25	
	BUY	09/09/2022	7,074.38		7,074.38	
ACCOUNT 3055002250		7,074.380			7,074.38	
	SEL	09/09/2022	136,801.54		136,801.54	
ACCOUNT 3055002054		136,801.540			136,801.54	
	BUY	09/09/2022	8,579.00		8,579.00	
ACCOUNT 3055002045		8,579.000			8,579.00	
	BUY	09/09/2022	12,393.11		12,393.11	
ACCOUNT 3055002250		12,393.110			12,393.11	
	BUY	09/12/2022	930.75		930.75	
ACCOUNT 3055002250		930.750			930.75	
	SEL	09/12/2022	335,687.52		335,687.52	
ACCOUNT 3055002045		335,687.520			335,687.52	
	SEL	09/12/2022	177,386.95		177,386.95	
ACCOUNT 3055002054		177,386.950			177,386.95	
	BUY	09/13/2022	249,645.89		249,645.89	
ACCOUNT 3055002036		249,645.890			249,645.89	
	SEL	09/13/2022	92,216.25		92,216.25	
ACCOUNT 3055002054		92,216.250			92,216.25	
	BUY	09/13/2022	7,332.13		7,332.13	
ACCOUNT 3055002045		7,332.130			7,332.13	
	BUY	09/13/2022	40,423.20		40,423.20	
ACCOUNT 3055002250		40,423.200			40,423.20	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	09/14/2022	442,435.23		442,435.23	
ACCOUNT 3055002036		442,435.230			442,435.23	
	BUY	09/14/2022	200,734.34		200,734.34	
ACCOUNT 3055002045		200,734.340			200,734.34	
	SEL	09/14/2022	4.73		4.73	
ACCOUNT 3055002250		4.730			4.73	
	BUY	09/15/2022	215,056.26		215,056.26	
ACCOUNT 3055002054		215,056.260			215,056.26	
	BUY	09/15/2022	32,685.78		32,685.78	
ACCOUNT 3055002250		32,685.780			32,685.78	
	BUY	09/15/2022	1,855.00		1,855.00	
ACCOUNT 3055002250		1,855.000			1,855.00	
	SEL	09/15/2022	415,269.06		415,269.06	
ACCOUNT 3055002045		415,269.060			415,269.06	
	BUY	09/15/2022	2,493.75		2,493.75	
ACCOUNT 3055002045		2,493.750			2,493.75	
	BUY	09/16/2022	1,932.38		1,932.38	
ACCOUNT 3055002045		1,932.380			1,932.38	
	BUY	09/16/2022	7,540.62		7,540.62	
ACCOUNT 3055002054		7,540.620			7,540.62	
	BUY	09/16/2022	21,990.63		21,990.63	
ACCOUNT 3055002054		21,990.630			21,990.63	
	SEL	09/16/2022	24,295.61		24,295.61	
ACCOUNT 3055002250		24,295.610			24,295.61	
	BUY	09/16/2022	1,286.17		1,286.17	
ACCOUNT 3055002045		1,286.170			1,286.17	
	BUY	09/16/2022	2,423.80		2,423.80	
ACCOUNT 3055002250		2,423.800			2,423.80	
	BUY	09/16/2022	1,138.98		1,138.98	
ACCOUNT 3055002250		1,138.980			1,138.98	
	SEL	09/19/2022	29,531.25		29,531.25	
ACCOUNT 3055002054		29,531.250			29,531.25	
	BUY	09/19/2022	27,146.42		27,146.42	
ACCOUNT 3055002250		27,146.420			27,146.42	
	BUY	09/19/2022	15,084.98		15,084.98	
ACCOUNT 3055002045		15,084.980			15,084.98	
	BUY	09/20/2022	27,187.74		27,187.74	
ACCOUNT 3055002250		27,187.740			27,187.74	
	BUY	09/20/2022	6,854.47		6,854.47	
ACCOUNT 3055002045		6,854.470			6,854.47	
	BUY	09/20/2022	18,819.88		18,819.88	
ACCOUNT 3055002045		18,819.880			18,819.88	
	BUY	09/21/2022	5,631.20		5,631.20	
ACCOUNT 3055002250		5,631.200			5,631.20	
	BUY	09/21/2022	939.73		939.73	
ACCOUNT 3055002045		939.730			939.73	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	09/22/2022	5,075.00		5,075.00	
ACCOUNT 3055002045		5,075.000			5,075.00	
	BUY	09/22/2022	4,637.50		4,637.50	
ACCOUNT 3055002250		4,637.500			4,637.50	
	BUY	09/23/2022	5,078.70		5,078.70	
ACCOUNT 3055002045		5,078.700			5,078.70	
	SEL	09/26/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002036		20,000,000.000			20,000,000.00	
	BUY	09/26/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002090		20,000,000.000			20,000,000.00	
	SEL	09/26/2022	179,369.06		179,369.06	
ACCOUNT 3055002054		179,369.060			179,369.06	
	BUY	09/26/2022	202,009.10		202,009.10	
ACCOUNT 3055002250		202,009.100			202,009.10	
	BUY	09/26/2022	142,664.40		142,664.40	
ACCOUNT 3055002045		142,664.400			142,664.40	
	SEL	09/27/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002090		20,000,000.000			20,000,000.00	
	SEL	09/27/2022	13,809,786.00		13,809,786.00	
ACCOUNT 3055002036		13,809,786.000			13,809,786.00	
	SEL	09/27/2022	135,354.38		135,354.38	
ACCOUNT 3055002054		135,354.380			135,354.38	
	BUY	09/27/2022	50,377.47		50,377.47	
ACCOUNT 3055002250		50,377.470			50,377.47	
	BUY	09/27/2022	956.29		956.29	
ACCOUNT 3055002250		956.290			956.29	
	BUY	09/27/2022	58,742.17		58,742.17	
ACCOUNT 3055002045		58,742.170			58,742.17	
	SEL	09/28/2022	106,461.99		106,461.99	
ACCOUNT 3055002045		106,461.990			106,461.99	
	BUY	09/29/2022	556.64		556.64	
ACCOUNT 3055002250		556.640			556.64	
	SEL	09/29/2022	941,887.00		941,887.00	
ACCOUNT 3055002036		941,887.000			941,887.00	
	SEL	09/29/2022	113,415.00		113,415.00	
ACCOUNT 3055002054		113,415.000			113,415.00	
	BUY	09/29/2022	937.78		937.78	
ACCOUNT 3055002045		937.780			937.78	
	BUY	09/29/2022	20.82		20.82	
ACCOUNT 3055002250		20.820			20.82	
	SEL	09/29/2022	956.29		956.29	
ACCOUNT 3055002250		956.290			956.29	
	BUY	09/30/2022	7,476.17		7,476.17	
ACCOUNT 3055002045		7,476.170			7,476.17	
	BUY	09/30/2022	6,895.85		6,895.85	
ACCOUNT 3055002250		6,895.850			6,895.85	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	10/03/2022	0.02		0.02	
ACCOUNT 3055002134		0.020			0.02	
	BUY	10/03/2022	121,641.22		121,641.22	
ACCOUNT 3055002036		121,641.220			121,641.22	
	BUY	10/03/2022	1,422.50		1,422.50	
ACCOUNT 3055002090		1,422.500			1,422.50	
	BUY	10/03/2022	24,969.74		24,969.74	
ACCOUNT 3055002250		24,969.740			24,969.74	
	BUY	10/03/2022	13,050,011.32		13,050,011.32	
ACCOUNT 3055002036		13,050,011.320			13,050,011.32	
	BUY	10/03/2022	53,720.40		53,720.40	
ACCOUNT 3055002045		53,720.400			53,720.40	
	BUY	10/03/2022	142,317.73		142,317.73	
ACCOUNT 3055002054		142,317.730			142,317.73	
	BUY	10/03/2022	6,163.25		6,163.25	
ACCOUNT 3055002045		6,163.250			6,163.25	
	BUY	10/03/2022	43,267.46		43,267.46	
ACCOUNT 3055002250		43,267.460			43,267.46	
	BUY	10/04/2022	337,615.60		337,615.60	
ACCOUNT 3055002045		337,615.600			337,615.60	
	SEL	10/05/2022	113,083.33		113,083.33	
ACCOUNT 3055002054		113,083.330			113,083.33	
	BUY	10/05/2022	87,175.42		87,175.42	
ACCOUNT 3055002045		87,175.420			87,175.42	
	BUY	10/05/2022	606,361.71		606,361.71	
ACCOUNT 3055002250		606,361.710			606,361.71	
	SEL	10/05/2022	506.24		506.24	
ACCOUNT 3055002045		506.240			506.24	
	SEL	10/05/2022	470.56		470.56	
ACCOUNT 3055002250		470.560			470.56	
	BUY	10/05/2022	37.80		37.80	
ACCOUNT 3055002045		37.800			37.80	
	BUY	10/05/2022	1,845.90		1,845.90	
ACCOUNT 3055002250		1,845.900			1,845.90	
	BUY	10/06/2022	929,439.62		929,439.62	
ACCOUNT 3055002036		929,439.620			929,439.62	
	SEL	10/06/2022	533,616.03		533,616.03	
ACCOUNT 3055002045		533,616.030			533,616.03	
	SEL	10/06/2022	768,256.81		768,256.81	
ACCOUNT 3055002250		768,256.810			768,256.81	
	BUY	10/06/2022	2,549.58		2,549.58	
ACCOUNT 3055002045		2,549.580			2,549.58	
	BUY	10/06/2022	2,351.59		2,351.59	
ACCOUNT 3055002250		2,351.590			2,351.59	
	SEL	10/06/2022	1.67		1.67	
ACCOUNT 3055002250		1.670			1.67	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	10/07/2022	4,980.04		4,980.04	
ACCOUNT 3055002045		4,980.040			4,980.04	
	BUY	10/12/2022	957,861.19		957,861.19	
ACCOUNT 3055002036		957,861.190			957,861.19	
	SEL	10/12/2022	37.80		37.80	
ACCOUNT 3055002045		37.800			37.80	
	SEL	10/12/2022	1,845.90		1,845.90	
ACCOUNT 3055002250		1,845.900			1,845.90	
	BUY	10/13/2022	30.55		30.55	
ACCOUNT 3055002250		30.550			30.55	
	BUY	10/14/2022	7,332.13		7,332.13	
ACCOUNT 3055002045		7,332.130			7,332.13	
	BUY	10/14/2022	43,067.68		43,067.68	
ACCOUNT 3055002250		43,067.680			43,067.68	
	BUY	10/17/2022	7,500.00		7,500.00	
ACCOUNT 3055002054		7,500.000			7,500.00	
	BUY	10/17/2022	24,727.93		24,727.93	
ACCOUNT 3055002250		24,727.930			24,727.93	
	BUY	10/17/2022	51,786.20		51,786.20	
ACCOUNT 3055002045		51,786.200			51,786.20	
	BUY	10/18/2022	11,078.09		11,078.09	
ACCOUNT 3055002250		11,078.090			11,078.09	
	BUY	10/18/2022	23,602.23		23,602.23	
ACCOUNT 3055002045		23,602.230			23,602.23	
	BUY	10/19/2022	26,782.26		26,782.26	
ACCOUNT 3055002250		26,782.260			26,782.26	
	BUY	10/19/2022	9,051.19		9,051.19	
ACCOUNT 3055002045		9,051.190			9,051.19	
	BUY	10/20/2022	7,263.26		7,263.26	
ACCOUNT 3055002250		7,263.260			7,263.26	
	SEL	10/20/2022	182,194.24		182,194.24	
ACCOUNT 3055002054		182,194.240			182,194.24	
	BUY	10/20/2022	731,632.45		731,632.45	
ACCOUNT 3055002045		731,632.450			731,632.45	
	BUY	10/20/2022	7,818.63		7,818.63	
ACCOUNT 3055002045		7,818.630			7,818.63	
	BUY	10/21/2022	244,989.71		244,989.71	
ACCOUNT 3055002036		244,989.710			244,989.71	
	BUY	10/21/2022	473,201.76		473,201.76	
ACCOUNT 3055002045		473,201.760			473,201.76	
	BUY	10/21/2022	302,538.83		302,538.83	
ACCOUNT 3055002250		302,538.830			302,538.83	
	SEL	10/21/2022	48,878.00		48,878.00	
ACCOUNT 3055002054		48,878.000			48,878.00	
	SEL	10/21/2022	362,152.32		362,152.32	
ACCOUNT 3055002045		362,152.320			362,152.32	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	10/21/2022	283,719.75		283,719.75	
ACCOUNT 3055002250		283,719.750			283,719.75	
	BUY	10/24/2022	11,446.45		11,446.45	
ACCOUNT 3055002250		11,446.450			11,446.45	
	BUY	10/25/2022	38,289.64		38,289.64	
ACCOUNT 3055002250		38,289.640			38,289.64	
	BUY	10/25/2022	126,773.28		126,773.28	
ACCOUNT 3055002250		126,773.280			126,773.28	
	SEL	10/25/2022	948,001.98		948,001.98	
ACCOUNT 3055002045		948,001.980			948,001.98	
	BUY	10/25/2022	174,941.63		174,941.63	
ACCOUNT 3055002045		174,941.630			174,941.63	
	SEL	10/26/2022	1,842,400.00		1,842,400.00	
ACCOUNT 3055002036		1,842,400.000			1,842,400.00	
	SEL	10/26/2022	62,716.85		62,716.85	
ACCOUNT 3055002045		62,716.850			62,716.85	
	SEL	10/26/2022	83,089.70		83,089.70	
ACCOUNT 3055002250		83,089.700			83,089.70	
	SEL	10/26/2022	114,766.26		114,766.26	
ACCOUNT 3055002045		114,766.260			114,766.26	
	BUY	10/26/2022	15,060.23		15,060.23	
ACCOUNT 3055002045		15,060.230			15,060.23	
	SEL	10/27/2022	183,805.21		183,805.21	
ACCOUNT 3055002054		183,805.210			183,805.21	
	SEL	10/27/2022	1,467.13		1,467.13	
ACCOUNT 3055002054		1,467.130			1,467.13	
	SEL	10/27/2022	196,139.69		196,139.69	
ACCOUNT 3055002045		196,139.690			196,139.69	
	SEL	10/27/2022	1,735.64		1,735.64	
ACCOUNT 3055002045		1,735.640			1,735.64	
	SEL	10/27/2022	15,320,652.16		15,320,652.16	
ACCOUNT 3055002036		15,320,652.160			15,320,652.16	
	SEL	10/28/2022	1,219,901.91		1,219,901.91	
ACCOUNT 3055002250		1,219,901.910			1,219,901.91	
	BUY	10/31/2022	217,821.78		217,821.78	
ACCOUNT 3055002036		217,821.780			217,821.78	
	BUY	10/31/2022	18,690.00		18,690.00	
ACCOUNT 3055002054		18,690.000			18,690.00	
	BUY	10/31/2022	8,475.75		8,475.75	
ACCOUNT 3055002045		8,475.750			8,475.75	
	BUY	10/31/2022	150,958.66		150,958.66	
ACCOUNT 3055002250		150,958.660			150,958.66	
	SEL	10/31/2022	5,252.85		5,252.85	
ACCOUNT 3055002250		5,252.850			5,252.85	
	BUY	11/01/2022	0.03		0.03	
ACCOUNT 3055002134		0.030			0.03	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	11/01/2022	115,097.29		115,097.29	
ACCOUNT 3055002036		115,097.290			115,097.29	
	BUY	11/01/2022	6.82		6.82	
ACCOUNT 3055002090		6.820			6.82	
	BUY	11/01/2022	21,562.57		21,562.57	
ACCOUNT 3055002045		21,562.570			21,562.57	
	BUY	11/01/2022	11,774,217.72		11,774,217.72	
ACCOUNT 3055002036		11,774,217.720			11,774,217.72	
	BUY	11/01/2022	955,787.11		955,787.11	
ACCOUNT 3055002054		955,787.110			955,787.11	
	BUY	11/01/2022	325,213.67		325,213.67	
ACCOUNT 3055002250		325,213.670			325,213.67	
	BUY	11/01/2022	3,774.30		3,774.30	
ACCOUNT 3055002250		3,774.300			3,774.30	
	BUY	11/02/2022	5,156.25		5,156.25	
ACCOUNT 3055002054		5,156.250			5,156.25	
	BUY	11/02/2022	4,995.00		4,995.00	
ACCOUNT 3055002250		4,995.000			4,995.00	
	SEL	11/02/2022	201,968.05		201,968.05	
ACCOUNT 3055002045		201,968.050			201,968.05	
	BUY	11/02/2022	35,000,000.00		35,000,000.00	
ACCOUNT 3055002090		35,000,000.000			35,000,000.00	
	BUY	11/02/2022	2,488.35		2,488.35	
ACCOUNT 3055002250		2,488.350			2,488.35	
	BUY	11/02/2022	1,143,960.94		1,143,960.94	
ACCOUNT 3055002054		1,143,960.940			1,143,960.94	
	SEL	11/03/2022	35,000,000.00		35,000,000.00	
ACCOUNT 3055002036		35,000,000.000			35,000,000.00	
	BUY	11/04/2022	59,239.21		59,239.21	
ACCOUNT 3055002036		59,239.210			59,239.21	
	BUY	11/04/2022	2,466.09		2,466.09	
ACCOUNT 3055002045		2,466.090			2,466.09	
	BUY	11/04/2022	6,011.25		6,011.25	
ACCOUNT 3055002250		6,011.250			6,011.25	
	SEL	11/04/2022	108,955.76		108,955.76	
ACCOUNT 3055002054		108,955.760			108,955.76	
	SEL	11/07/2022	562,975.07		562,975.07	
ACCOUNT 3055002054		562,975.070			562,975.07	
	SEL	11/07/2022	8,136.85		8,136.85	
ACCOUNT 3055002045		8,136.850			8,136.85	
	BUY	11/08/2022	356,885.44		356,885.44	
ACCOUNT 3055002250		356,885.440			356,885.44	
	SEL	11/09/2022	354,375.20		354,375.20	
ACCOUNT 3055002250		354,375.200			354,375.20	
	BUY	11/09/2022	267,723.34		267,723.34	
ACCOUNT 3055002045		267,723.340			267,723.34	

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DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	SEL	11/09/2022	507,869.69		507,869.69	
ACCOUNT 3055002045		507,869.690			507,869.69	
	BUY	11/10/2022	7,098.34		7,098.34	
ACCOUNT 3055002045		7,098.340			7,098.34	
	BUY	11/10/2022	6,674.56		6,674.56	
ACCOUNT 3055002250		6,674.560			6,674.56	
	SEL	11/14/2022	414,749.28		414,749.28	
ACCOUNT 3055002054		414,749.280			414,749.28	
	BUY	11/14/2022	156,778.98		156,778.98	
ACCOUNT 3055002045		156,778.980			156,778.98	
	BUY	11/14/2022	159,193.12		159,193.12	
ACCOUNT 3055002250		159,193.120			159,193.12	
	BUY	11/15/2022	167,063.00		167,063.00	
ACCOUNT 3055002036		167,063.000			167,063.00	
	SEL	11/15/2022	350,181.25		350,181.25	
ACCOUNT 3055002054		350,181.250			350,181.25	
	BUY	11/15/2022	26,090.51		26,090.51	
ACCOUNT 3055002250		26,090.510			26,090.51	
	BUY	11/15/2022	3,542.85		3,542.85	
ACCOUNT 3055002250		3,542.850			3,542.85	
	BUY	11/15/2022	67,545.74		67,545.74	
ACCOUNT 3055002045		67,545.740			67,545.74	
	BUY	11/15/2022	1,286.17		1,286.17	
ACCOUNT 3055002045		1,286.170			1,286.17	
	BUY	11/16/2022	246,813.03		246,813.03	
ACCOUNT 3055002036		246,813.030			246,813.03	
	BUY	11/16/2022	34,181.25		34,181.25	
ACCOUNT 3055002045		34,181.250			34,181.25	
	BUY	11/16/2022	233.71		233.71	
ACCOUNT 3055002250		233.710			233.71	
	BUY	11/16/2022	5,667.35		5,667.35	
ACCOUNT 3055002045		5,667.350			5,667.35	
	BUY	11/17/2022	345.67		345.67	
ACCOUNT 3055002250		345.670			345.67	
	BUY	11/17/2022	39,406.67		39,406.67	
ACCOUNT 3055002054		39,406.670			39,406.67	
	BUY	11/17/2022	10,771.45		10,771.45	
ACCOUNT 3055002045		10,771.450			10,771.45	
	SEL	11/18/2022	190,778.13		190,778.13	
ACCOUNT 3055002054		190,778.130			190,778.13	
	SEL	11/18/2022	54,294.93		54,294.93	
ACCOUNT 3055002045		54,294.930			54,294.93	
	SEL	11/18/2022	39,651.11		39,651.11	
ACCOUNT 3055002250		39,651.110			39,651.11	
	BUY	11/18/2022	552.35		552.35	
ACCOUNT 3055002045		552.350			552.35	

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Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET/ PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	11/18/2022	1,743.26		1,743.26	
ACCOUNT 3055002250		1,743.260			1,743.26	
	SEL	11/21/2022	12,382,284.86		12,382,284.86	
ACCOUNT 3055002036		12,382,284.860			12,382,284.86	
	BUY	11/21/2022	31,218.75		31,218.75	
ACCOUNT 3055002054		31,218.750			31,218.75	
	BUY	11/21/2022	4,686.88		4,686.88	
ACCOUNT 3055002250		4,686.880			4,686.88	
	BUY	11/21/2022	27,293.78		27,293.78	
ACCOUNT 3055002250		27,293.780			27,293.78	
	BUY	11/21/2022	8,238.19		8,238.19	
ACCOUNT 3055002045		8,238.190			8,238.19	
	BUY	11/21/2022	13,112.53		13,112.53	
ACCOUNT 3055002045		13,112.530			13,112.53	
	BUY	11/22/2022	31,585,188.97		31,585,188.97	
ACCOUNT 3055002036		31,585,188.970			31,585,188.97	
	SEL	11/22/2022	35,002,904.11		35,002,904.11	
ACCOUNT 3055002090		35,002,904.110			35,002,904.11	
	SEL	11/22/2022	46,013.12		46,013.12	
ACCOUNT 3055002054		46,013.120			46,013.12	
	BUY	11/22/2022	4,007.81		4,007.81	
ACCOUNT 3055002045		4,007.810			4,007.81	
	BUY	11/22/2022	1,276.42		1,276.42	
ACCOUNT 3055002250		1,276.420			1,276.42	
	BUY	11/22/2022	971.21		971.21	
ACCOUNT 3055002045		971.210			971.21	
	BUY	11/22/2022	890.58		890.58	
ACCOUNT 3055002250		890.580			890.58	
	BUY	11/23/2022	1,514.63		1,514.63	
ACCOUNT 3055002045		1,514.630			1,514.63	
	BUY	11/23/2022	37,589.99		37,589.99	
ACCOUNT 3055002250		37,589.990			37,589.99	
	BUY	11/25/2022	41,496.92		41,496.92	
ACCOUNT 3055002250		41,496.920			41,496.92	
	BUY	11/25/2022	2,918.58		2,918.58	
ACCOUNT 3055002250		2,918.580			2,918.58	
	BUY	11/25/2022	127,735.12		127,735.12	
ACCOUNT 3055002045		127,735.120			127,735.12	
	BUY	11/25/2022	3,193.92		3,193.92	
ACCOUNT 3055002045		3,193.920			3,193.92	
	BUY	11/28/2022	10,000,000.00		10,000,000.00	
ACCOUNT 3055002090		10,000,000.000			10,000,000.00	
	SEL	11/28/2022	81,773.14		81,773.14	
ACCOUNT 3055002054		81,773.140			81,773.14	
	BUY	11/28/2022	66,249.51		66,249.51	
ACCOUNT 3055002250		66,249.510			66,249.51	

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Report Of 5% Transactions

AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	11/28/2022	1,534.38		1,534.38	
ACCOUNT 3055002250		1,534.380			1,534.38	
	BUY	11/28/2022	49,134.22		49,134.22	
ACCOUNT 3055002045		49,134.220			49,134.22	
	BUY	11/28/2022	1,659.63		1,659.63	
ACCOUNT 3055002045		1,659.630			1,659.63	
	BUY	11/29/2022	10,000,000.00		10,000,000.00	
ACCOUNT 3055002036		10,000,000.000			10,000,000.00	
	SEL	11/29/2022	10,000,000.00		10,000,000.00	
ACCOUNT 3055002090		10,000,000.000			10,000,000.00	
	SEL	11/29/2022	248,748.02		248,748.02	
ACCOUNT 3055002250		248,748.020			248,748.02	
	BUY	11/30/2022	17,122.42		17,122.42	
ACCOUNT 3055002250		17,122.420			17,122.42	
	BUY	11/30/2022	28,176.67		28,176.67	
ACCOUNT 3055002045		28,176.670			28,176.67	
	SEL	11/30/2022	0.01		0.01	
ACCOUNT 3055002045		0.010			0.01	
	BUY	12/01/2022	0.03		0.03	
ACCOUNT 3055002134		0.030			0.03	
	BUY	12/01/2022	60,124.32		60,124.32	
ACCOUNT 3055002036		60,124.320			60,124.32	
	BUY	12/01/2022	68,031.80		68,031.80	
ACCOUNT 3055002090		68,031.800			68,031.80	
	BUY	12/01/2022	13,803.21		13,803.21	
ACCOUNT 3055002250		13,803.210			13,803.21	
	BUY	12/01/2022	12,360,107.35		12,360,107.35	
ACCOUNT 3055002036		12,360,107.350			12,360,107.35	
	SEL	12/01/2022	229,185.89		229,185.89	
ACCOUNT 3055002054		229,185.890			229,185.89	
	SEL	12/01/2022	69,834.41		69,834.41	
ACCOUNT 3055002045		69,834.410			69,834.41	
	BUY	12/02/2022	2,856,895.21		2,856,895.21	
ACCOUNT 3055002036		2,856,895.210			2,856,895.21	
	BUY	12/02/2022	161,760.48		161,760.48	
ACCOUNT 3055002054		161,760.480			161,760.48	
	SEL	12/02/2022	765,056.83		765,056.83	
ACCOUNT 3055002250		765,056.830			765,056.83	
	BUY	12/02/2022	76,511.30		76,511.30	
ACCOUNT 3055002045		76,511.300			76,511.30	
	BUY	12/02/2022	13,584.36		13,584.36	
ACCOUNT 3055002250		13,584.360			13,584.36	
	BUY	12/02/2022	8,431.14		8,431.14	
ACCOUNT 3055002045		8,431.140			8,431.14	
	BUY	12/05/2022	20,266.83		20,266.83	
ACCOUNT 3055002045		20,266.830			20,266.83	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	12/05/2022	138,665.62		138,665.62	
ACCOUNT 3055002054		138,665.620			138,665.62	
	BUY	12/05/2022	46,348.74		46,348.74	
ACCOUNT 3055002250		46,348.740			46,348.74	
	BUY	12/05/2022	1,967.58		1,967.58	
ACCOUNT 3055002250		1,967.580			1,967.58	
	SEL	12/06/2022	45,351.56		45,351.56	
ACCOUNT 3055002054		45,351.560			45,351.56	
	BUY	12/07/2022	10,379,592.16		10,379,592.16	
ACCOUNT 3055002250		10,379,592.160			10,379,592.16	
	SEL	12/07/2022	5,410.85		5,410.85	
ACCOUNT 3055002250		5,410.850			5,410.85	
	SEL	12/08/2022	532,965.82		532,965.82	
ACCOUNT 3055002045		532,965.820			532,965.82	
	BUY	12/08/2022	117,739.79		117,739.79	
ACCOUNT 3055002054		117,739.790			117,739.79	
	BUY	12/08/2022	4,057,724.01		4,057,724.01	
ACCOUNT 3055002250		4,057,724.010			4,057,724.01	
	BUY	12/08/2022	673,316.99		673,316.99	
ACCOUNT 3055002250		673,316.990			673,316.99	
	BUY	12/09/2022	2,712.01		2,712.01	
ACCOUNT 3055002045		2,712.010			2,712.01	
	SEL	12/09/2022	140,712.60		140,712.60	
ACCOUNT 3055002054		140,712.600			140,712.60	
	BUY	12/09/2022	25,000,000.00		25,000,000.00	
ACCOUNT 3055002090		25,000,000.000			25,000,000.00	
	BUY	12/12/2022	25,000,000.00		25,000,000.00	
ACCOUNT 3055002036		25,000,000.000			25,000,000.00	
	SEL	12/12/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002090		20,000,000.000			20,000,000.00	
	BUY	12/13/2022	5,000,000.00		5,000,000.00	
ACCOUNT 3055002036		5,000,000.000			5,000,000.00	
	SEL	12/13/2022	5,000,000.00		5,000,000.00	
ACCOUNT 3055002090		5,000,000.000			5,000,000.00	
	BUY	12/13/2022	197,476.54		197,476.54	
ACCOUNT 3055002045		197,476.540			197,476.54	
	BUY	12/13/2022	157,963.36		157,963.36	
ACCOUNT 3055002250		157,963.360			157,963.36	
	BUY	12/14/2022	264,695.47		264,695.47	
ACCOUNT 3055002036		264,695.470			264,695.47	
	SEL	12/14/2022	369,487.86		369,487.86	
ACCOUNT 3055002250		369,487.860			369,487.86	
	SEL	12/14/2022	34,287.20		34,287.20	
ACCOUNT 3055002250		34,287.200			34,287.20	
	BUY	12/15/2022	182,303.14		182,303.14	
ACCOUNT 3055002054		182,303.140			182,303.14	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	12/15/2022	17,530.32		17,530.32	
ACCOUNT 3055002250		17,530.320			17,530.32	
	BUY	12/15/2022	249,374.46		249,374.46	
ACCOUNT 3055002250		249,374.460			249,374.46	
	BUY	12/15/2022	87,604.49		87,604.49	
ACCOUNT 3055002045		87,604.490			87,604.49	
	BUY	12/15/2022	428,322.96		428,322.96	
ACCOUNT 3055002045		428,322.960			428,322.96	
	BUY	12/16/2022	9,905.00		9,905.00	
ACCOUNT 3055002054		9,905.000			9,905.00	
	SEL	12/16/2022	14,701,901.24		14,701,901.24	
ACCOUNT 3055002250		14,701,901.240			14,701,901.24	
	BUY	12/16/2022	15,007,002.97		15,007,002.97	
ACCOUNT 3055002045		15,007,002.970			15,007,002.97	
	SEL	12/19/2022	616,827.00		616,827.00	
ACCOUNT 3055002036		616,827.000			616,827.00	
	BUY	12/19/2022	3,827.63		3,827.63	
ACCOUNT 3055002250		3,827.630			3,827.63	
	BUY	12/19/2022	21,430.11		21,430.11	
ACCOUNT 3055002045		21,430.110			21,430.11	
	BUY	12/20/2022	25,774.69		25,774.69	
ACCOUNT 3055002250		25,774.690			25,774.69	
	SEL	12/20/2022	5,146,334.81		5,146,334.81	
ACCOUNT 3055002045		5,146,334.810			5,146,334.81	
	BUY	12/20/2022	1,523.56		1,523.56	
ACCOUNT 3055002045		1,523.560			1,523.56	
	SEL	12/21/2022	376,924.53		376,924.53	
ACCOUNT 3055002054		376,924.530			376,924.53	
	BUY	12/21/2022	36,139.11		36,139.11	
ACCOUNT 3055002250		36,139.110			36,139.11	
	SEL	12/21/2022	6,029,127.66		6,029,127.66	
ACCOUNT 3055002045		6,029,127.660			6,029,127.66	
	SEL	12/21/2022	1,867,549.91		1,867,549.91	
ACCOUNT 3055002045		1,867,549.910			1,867,549.91	
	BUY	12/22/2022	1,512.00		1,512.00	
ACCOUNT 3055002250		1,512.000			1,512.00	
	SEL	12/22/2022	86,161.47		86,161.47	
ACCOUNT 3055002250		86,161.470			86,161.47	
	SEL	12/23/2022	38,190.40		38,190.40	
ACCOUNT 3055002045		38,190.400			38,190.40	
	SEL	12/23/2022	97,260.05		97,260.05	
ACCOUNT 3055002054		97,260.050			97,260.05	
	BUY	12/27/2022	37,937.93		37,937.93	
ACCOUNT 3055002250		37,937.930			37,937.93	
	BUY	12/27/2022	22,733.22		22,733.22	
ACCOUNT 3055002250		22,733.220			22,733.22	

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AGGREGATE BY ASSET VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # 20035Y102						
COMERICA SHORT TERM FUND						
	BUY	12/27/2022	125,109.51		125,109.51	
ACCOUNT 3055002045		125,109.510			125,109.51	
	BUY	12/27/2022	17,052.17		17,052.17	
ACCOUNT 3055002045		17,052.170			17,052.17	
	SEL	12/28/2022	16,100,000.00		16,100,000.00	
ACCOUNT 3055002036		16,100,000.000			16,100,000.00	
	BUY	12/28/2022	5,244.57		5,244.57	
ACCOUNT 3055002250		5,244.570			5,244.57	
	BUY	12/28/2022	13,466.23		13,466.23	
ACCOUNT 3055002045		13,466.230			13,466.23	
	BUY	12/29/2022	959.20		959.20	
ACCOUNT 3055002045		959.200			959.20	
	BUY	12/29/2022	556.64		556.64	
ACCOUNT 3055002250		556.640			556.64	
	SEL	12/29/2022	722,504.76		722,504.76	
ACCOUNT 3055002045		722,504.760			722,504.76	
	BUY	12/30/2022	261,825.00		261,825.00	
ACCOUNT 3055002036		261,825.000			261,825.00	
	BUY	12/30/2022	367.20		367.20	
ACCOUNT 3055002045		367.200			367.20	
	BUY	12/30/2022	207.19		207.19	
ACCOUNT 3055002250		207.190			207.19	
	BUY	12/30/2022	2,090.74		2,090.74	
ACCOUNT 3055002045		2,090.740			2,090.74	
	BUY	12/30/2022	1,943.26		1,943.26	
ACCOUNT 3055002250		1,943.260			1,943.26	
	BUY	12/30/2022	390.05		390.05	
ACCOUNT 3055002045		390.050			390.05	
	BUY	12/30/2022	45.23		45.23	
ACCOUNT 3055002250		45.230			45.23	
630 PURCHASES FOR	501,470,901.81	259 SALES FOR	541,194,535.84	ISSUE AGGREGATE TOTAL	1,042,665,437.65	
CUSIP # CHB037158						
L&G S&P 500 CIT FUND CLASS D	SEL	02/24/2022	15,000,000.00		8,717,370.19	326,848.03-
ACCOUNT 3055002090		63,502.022			15,326,848.03	
	BUY	02/24/2022	25,000,000.00		25,000,000.00	
ACCOUNT 3055002090		113,400.696			25,000,000.00	
	SEL	04/26/2022	35,000,000.00		21,927,416.67	771,107.67-
ACCOUNT 3055002090		149,647.655			35,771,107.67	
	SEL	06/21/2022	7,106.38		4,902.50	891.27-
ACCOUNT 3055002090		33.458			7,997.65	
	BUY	06/21/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002090		98,458.588			20,000,000.00	
	SEL	09/22/2022	15,000,000.00		10,928,842.27	1,893,040.78-
ACCOUNT 3055002090		71,767.521			16,893,040.78	

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AGGREGATE BY ASSET **VALUATION** **1,525,448,022.73** **THRESHOLD** **76,272,401.14**

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
CUSIP # CHB037158						
L&G S&P 500 CIT FUND CLASS D						
	SEL	10/21/2022	6,027.47		4,851.07	1,470.97-
ACCOUNT 3055002090		31.856			7,498.44	
	SEL	10/21/2022	6,962.66		5,603.79	1,699.29-
ACCOUNT 3055002090		36.799			8,661.95	
	BUY	10/21/2022	20,000,000.00		20,000,000.00	
ACCOUNT 3055002090		106,808.768			20,000,000.00	
	BUY	12/06/2022	35,000,000.00		35,000,000.00	
ACCOUNT 3055002090		181,444.239			35,000,000.00	
	SEL	02/06/2023	25,000,000.00		19,982,825.69	2,756,832.90-
ACCOUNT 3055002090		123,616.000			27,756,832.90	
	SEL	02/06/2023	5,943.89		4,584.62	424.31-
ACCOUNT 3055002090		28.361			6,368.20	
4 PURCHASES FOR	100,000,000.00	8 SALES FOR	90,026,040.40	ISSUE AGGREGATE TOTAL	190,026,040.40	

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AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 002824100 ABBOTT LABS ACCOUNT 4055003196	BUY	04/05/2022 6,745.000	798,415.77		798,415.77 798,415.77	
CUSIP # 002824100 ABBOTT LABS ACCOUNT 4055003196	SEL	05/18/2022 19,057.000	2,075,690.45		1,590,017.41 2,631,773.62	556,083.17-
CUSIP # 002824100 ABBOTT LABS ACCOUNT 4055003196	BUY	11/02/2022 4,332.000	426,463.31		426,463.31 426,463.31	
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT 4055003196	BUY	04/04/2022 965.000	443,308.94		443,308.94 443,308.94	
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT 4055003196	BUY	04/05/2022 9.000	4,095.81		4,095.81 4,095.81	
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT 4055003196	BUY	04/05/2022 3,775.000	1,723,160.28		1,723,160.28 1,723,160.28	
CUSIP # 00724F101 ADOBE SYS INC ACCOUNT 4055003196	BUY	11/02/2022 1,961.000	625,001.88		625,001.88 625,001.88	
CUSIP # 00774W103 AENA SME S.A. ACCOUNT 4055003212	SEL	10/28/2022 14,408.000	160,688.74		244,311.00 227,415.87	66,727.13-
CUSIP # 00774W103 AENA SME S.A. ACCOUNT 4055003212	BUY	12/20/2022 7,241.000	93,047.92		93,047.92 93,047.92	
CUSIP # 009066101 AIRBNB INC COM CL A ACCOUNT 4055003196	BUY	01/13/2022 2,228.000	374,808.86		374,808.86 374,808.86	
CUSIP # 009066101 AIRBNB INC COM CL A ACCOUNT 4055003196	BUY	01/14/2022 5,643.000	954,363.35		954,363.35 954,363.35	
CUSIP # 009066101 AIRBNB INC COM CL A ACCOUNT 4055003196	BUY	04/05/2022 4,281.000	746,640.22		746,640.22 746,640.22	

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 009066101 AIRBNB INC COM CL A ACCOUNT 4055003196	BUY	11/02/2022 3,361.000	363,026.32		363,026.32 363,026.32	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	02/25/2022 4,250.000	143,094.13		143,094.13 143,094.13	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	03/03/2022 5,877.000	193,628.61		193,628.61 193,628.61	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	03/04/2022 4,603.000	152,691.26		152,691.26 152,691.26	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	05/18/2022 4,227.000	140,758.26		140,758.26 140,758.26	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	05/19/2022 3,574.000	122,921.91		122,921.91 122,921.91	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	06/17/2022 14,937.000	425,973.34		425,973.34 425,973.34	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	06/22/2022 4,196.000	115,153.70		115,153.70 115,153.70	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	07/19/2022 2,612.000	65,919.27		65,919.27 65,919.27	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	08/12/2022 3,450.000	96,671.46		96,671.46 96,671.46	
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	SEL	10/28/2022 10,630.000	283,187.34		321,456.31 309,847.73	26,660.39-
CUSIP # 009126202 AIR LIQUIDE ADR	SEL	11/17/2022 2,976.000	84,370.04		89,641.29 86,745.70	2,375.66-

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 009126202 AIR LIQUIDE ADR ACCOUNT 4055003212	BUY	12/20/2022 2,582.000	72,853.18		72,853.18 72,853.18	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	SEL	02/01/2022 5,018.000	168,248.67		146,220.62 183,558.44	15,309.77-
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	03/09/2022 7,444.000	197,432.00		197,432.00 197,432.00	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	03/16/2022 1,994.000	57,619.22		57,619.22 57,619.22	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	06/06/2022 5,313.000	154,077.00		154,077.00 154,077.00	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	06/24/2022 6,783.000	155,936.42		155,936.42 155,936.42	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	07/05/2022 2,607.000	56,808.88		56,808.88 56,808.88	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	08/01/2022 5,467.000	121,144.89		121,144.89 121,144.89	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	08/12/2022 5,306.000	127,848.60		127,848.60 127,848.60	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	BUY	09/19/2022 5,700.000	114,610.47		114,610.47 114,610.47	
CUSIP # 010199503 AKZO NOBEL NV ADR ACCOUNT 4055003212	SEL	10/28/2022 13,685.000	294,494.45		409,646.94 393,355.97	98,861.52-

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ALLIANCE BROKER						
CUSIP # 016255101 ALIGN TECHNOLOGY INC ACCOUNT 4055003196	BUY	04/05/2022 420.000	187,242.38		187,242.38 187,242.38	
CUSIP # 016255101 ALIGN TECHNOLOGY INC ACCOUNT 4055003196	BUY	11/02/2022 408.000	80,213.70		80,213.70 80,213.70	
CUSIP # 02079K107 ALPHABET INC CL C ACCOUNT 4055003196	SEL	01/06/2022 1,319.000	3,811,599.46		1,634,810.02 3,816,645.21	5,045.75-
CUSIP # 02079K107 ALPHABET INC CL C ACCOUNT 4055003196	SEL	02/14/2022 487.000	1,370,374.92		603,603.09 1,409,178.33	38,803.41-
CUSIP # 02079K107 ALPHABET INC CL C ACCOUNT 4055003196	BUY	04/05/2022 234.000	656,337.97		656,337.97 656,337.97	
CUSIP # 02079K107 ALPHABET INC CL C ACCOUNT 4055003196	BUY	11/02/2022 4,355.000	414,095.18		414,095.18 414,095.18	
CUSIP # 02079K305 ALPHABET INC CL A ACCOUNT 4055003196	BUY	04/05/2022 234.000	653,889.60		653,889.60 653,889.60	
CUSIP # 02079K305 ALPHABET INC CL A ACCOUNT 4055003196	BUY	11/02/2022 4,230.000	401,394.43		401,394.43 401,394.43	
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	BUY	02/04/2022 61,252.000	197,933.72		197,933.72 197,933.72	
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	BUY	03/03/2022 79,590.000	185,737.60		185,737.60 185,737.60	
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	BUY	04/11/2022 17,678.000	37,871.72		37,871.72 37,871.72	
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	BUY	04/18/2022 33,828.000	74,614.32		74,614.32 74,614.32	

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ALLIANCE BROKER						
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	BUY	09/12/2022 90,393.000	180,276.65		180,276.65 180,276.65	
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	BUY	10/14/2022 52,730.000	84,959.59		84,959.59 84,959.59	
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	SEL	10/28/2022 88,640.000	175,946.37		470,038.15 261,170.77	85,224.40-
CUSIP # 021244207 ALSTOM ADR ACCOUNT 4055003212	SEL	11/17/2022 63,577.000	154,100.76		351,461.81 187,324.62	33,223.86-
CUSIP # 02263T104 AMADEUS IT HLDG S A ADR ACCOUNT 4055003212	SEL	03/07/2022 1,440.000	91,845.03		71,555.91 97,665.12	5,820.09-
CUSIP # 02263T104 AMADEUS IT HLDG S A ADR ACCOUNT 4055003212	SEL	10/28/2022 8,074.000	423,258.45		387,071.18 547,602.90	124,344.45-
CUSIP # 02263T104 AMADEUS IT HLDG S A ADR ACCOUNT 4055003212	BUY	11/25/2022 2,432.000	128,764.13		128,764.13 128,764.13	
CUSIP # 023135106 AMAZON COM INC ACCOUNT 4055003196	BUY	04/05/2022 441.000	1,441,163.08		1,441,163.08 1,441,163.08	
CUSIP # 023135106 AMAZON COM INC ACCOUNT 4055003196	BUY	05/18/2022 1,385.000	3,081,931.09		3,081,931.09 3,081,931.09	
CUSIP # 023135106 AMAZON COM INC ACCOUNT 4055003196	BUY	11/02/2022 13,105.000	1,343,272.98		1,343,272.98 1,343,272.98	
CUSIP # 03524A108 ANHEUSER BUSCH INBEV SA/NV ADR ACCOUNT 4055003212	BUY	09/20/2022 3,302.000	162,805.11		162,805.11 162,805.11	
CUSIP # 03524A108 ANHEUSER BUSCH INBEV SA/NV ADR	BUY	09/21/2022 3,102.000	154,679.68		154,679.68 154,679.68	

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 03524A108 ANHEUSER BUSCH INBEV SA/NV ADR ACCOUNT 4055003212	BUY	09/27/2022 2,988.000	140,075.35		140,075.35 140,075.35	
CUSIP # 03524A108 ANHEUSER BUSCH INBEV SA/NV ADR ACCOUNT 4055003212	BUY	10/12/2022 3,580.000	162,560.28		162,560.28 162,560.28	
CUSIP # 03524A108 ANHEUSER BUSCH INBEV SA/NV ADR ACCOUNT 4055003212	SEL	10/28/2022 2,120.000	99,977.12		104,526.60 101,345.61	1,368.49-
CUSIP # 03662Q105 ANSYS INC ACCOUNT 4055003221	BUY	06/02/2022 1,980.000	517,779.31		517,779.31 517,779.31	
CUSIP # 03938L203 ARCELORMITTAL SA LUXEMBOURG ACCOUNT 4055003212	SEL	03/30/2022 9,094.000	303,926.29		165,333.71 291,068.02	12,858.27
CUSIP # 03938L203 ARCELORMITTAL SA LUXEMBOURG ACCOUNT 4055003212	SEL	04/04/2022 5,799.000	189,584.58		172,975.47 185,606.27	3,978.31
CUSIP # 03938L203 ARCELORMITTAL SA LUXEMBOURG ACCOUNT 4055003212	SEL	04/06/2022 4,104.000	134,384.79		122,416.16 131,355.09	3,029.70
CUSIP # 03938L203 ARCELORMITTAL SA LUXEMBOURG ACCOUNT 4055003212	BUY	09/19/2022 5,377.000	117,964.39		117,964.39 117,964.39	
CUSIP # 03938L203 ARCELORMITTAL SA LUXEMBOURG ACCOUNT 4055003212	BUY	09/20/2022 8,765.000	194,405.07		194,405.07 194,405.07	
CUSIP # 03938L203 ARCELORMITTAL SA LUXEMBOURG ACCOUNT 4055003212	SEL	11/01/2022 7,105.000	158,350.48		156,290.91 156,935.72	1,414.76
CUSIP # 039483102 ARCHER DANIELS MIDLAND CO ACCOUNT 4055003203	SEL	03/31/2022 22,887.000	2,010,383.82		944,741.03 1,546,932.33	463,451.49

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ALLIANCE BROKER						
CUSIP # 046353108 ASTRAZENECA PLC SPON ADR ACCOUNT 4055003212	SEL	05/27/2022 2,050.000	136,441.59		120,677.76 119,412.50	17,029.09
CUSIP # 046353108 ASTRAZENECA PLC SPON ADR ACCOUNT 4055003212	SEL	06/30/2022 2,344.000	155,344.57		137,984.71 136,538.00	18,806.57
CUSIP # 046353108 ASTRAZENECA PLC SPON ADR ACCOUNT 4055003212	SEL	10/28/2022 4,175.000	242,521.86		248,141.57 243,193.75	671.89-
CUSIP # 052769106 AUTODESK INC (DEL) ACCOUNT 4055003196	BUY	01/13/2022 1,132.000	306,037.33		306,037.33 306,037.33	
CUSIP # 052769106 AUTODESK INC (DEL) ACCOUNT 4055003196	BUY	01/14/2022 2,194.000	590,079.59		590,079.59 590,079.59	
CUSIP # 052769106 AUTODESK INC (DEL) ACCOUNT 4055003196	BUY	04/05/2022 2,464.000	524,336.98		524,336.98 524,336.98	
CUSIP # 052769106 AUTODESK INC (DEL) ACCOUNT 4055003196	BUY	11/02/2022 2,160.000	465,083.64		465,083.64 465,083.64	
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	SEL	02/17/2022 5,899.000	186,766.69		120,740.26 175,660.42	11,106.27
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	SEL	02/23/2022 7,450.000	226,473.63		143,092.36 221,846.10	4,627.53
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	BUY	03/07/2022 8,413.000	219,819.51		219,819.51 219,819.51	

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ALLIANCE BROKER						
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	SEL	05/02/2022 6,373.000	171,297.08		120,873.65 185,642.54	14,345.46-
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	SEL	05/09/2022 6,526.000	157,281.01		134,923.57 190,099.35	32,818.34-
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	BUY	05/17/2022 7,933.000	190,325.84		190,325.84 190,325.84	
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	BUY	06/17/2022 6,330.000	153,436.04		153,436.04 153,436.04	
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	BUY	08/01/2022 10,770.000	241,351.69		241,351.69 241,351.69	
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	SEL	10/25/2022 2,401.000	56,830.36		56,303.79 64,123.86	7,293.50-
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 9,824.000	244,327.10		240,106.22 262,371.02	18,043.92-
CUSIP # 054536107 AXA SA ONE ADR REPRESENTS 1/2 SHR FORMERLY AXA SA SPONSORED ADR ACCOUNT 4055003212	SEL	10/31/2022 5,894.000	147,065.49		153,810.10 157,411.93	10,346.44-

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ALLIANCE BROKER						
CUSIP # 055262505 BASF AG SPON ADR ACCOUNT 4055003212	SEL	03/03/2022 22,814.000	351,984.00		390,689.75 400,705.10	48,721.10-
CUSIP # 055262505 BASF AG SPON ADR ACCOUNT 4055003212	SEL	03/04/2022 11,343.000	179,643.84		194,031.58 199,228.45	19,584.61-
CUSIP # 055262505 BASF AG SPON ADR ACCOUNT 4055003212	SEL	03/07/2022 5,266.000	79,626.78		76,025.77 92,492.02	12,865.24-
CUSIP # 055262505 BASF AG SPON ADR ACCOUNT 4055003212	SEL	03/09/2022 15,362.000	203,167.55		224,415.59 269,818.17	66,650.62-
CUSIP # 055262505 BASF AG SPON ADR ACCOUNT 4055003212	SEL	03/14/2022 14,197.000	206,862.01		214,769.52 249,356.11	42,494.10-
CUSIP # 055262505 BASF AG SPON ADR ACCOUNT 4055003212	SEL	03/16/2022 12,050.000	181,006.94		245,338.00 211,646.20	30,639.26-
CUSIP # 055262505 BASF AG SPON ADR ACCOUNT 4055003212	SEL	03/18/2022 22,826.000	346,510.61		429,524.25 400,915.86	54,405.25-
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	02/01/2022 6,684.000	208,457.52		208,516.25 177,994.92	30,462.60
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	03/24/2022 6,023.000	178,814.72		145,536.69 160,392.49	18,422.23
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	03/30/2022 3,768.000	113,015.68		93,010.07 100,341.84	12,673.84
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	04/12/2022 12,007.000	363,492.05		279,609.44 319,746.41	43,745.64
CUSIP # 055622104 BP PLC SPON ADR	SEL	05/05/2022 8,640.000	268,061.54		195,062.28 230,083.20	37,978.34

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	05/09/2022 2,541.000	79,960.03		57,303.87 67,666.83	12,293.20
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	05/17/2022 8,875.000	270,077.81		193,040.17 236,341.25	33,736.56
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	06/06/2022 5,998.000	195,391.77		128,997.19 159,726.74	35,665.03
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	07/28/2022 9,441.000	265,580.57		211,462.89 251,413.83	14,166.74
CUSIP # 055622104 BP PLC SPON ADR ACCOUNT 4055003212	SEL	10/28/2022 3,899.000	126,177.72		92,987.00 103,830.37	22,347.35
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	SEL	01/10/2022 6,034.000	218,444.16		161,874.97 208,498.84	9,945.32
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	BUY	03/07/2022 11,675.000	329,184.03		329,184.03 329,184.03	
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	BUY	04/12/2022 8,783.000	229,671.18		229,671.18 229,671.18	
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	SEL	06/07/2022 7,822.000	219,581.19		220,546.25 213,675.11	5,906.08
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	SEL	06/08/2022 5,651.000	160,748.61		155,654.61 154,369.48	6,379.13
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	BUY	06/17/2022 10,079.000	256,436.97		256,436.97 256,436.97	

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ALLIANCE BROKER						
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	BUY	07/05/2022 3,666.000	87,110.29		87,110.29 87,110.29	
CUSIP # 05565A202 BNP PARIBAS ADR ACCOUNT 4055003212	SEL	10/28/2022 3,507.000	83,096.46		91,706.34 90,400.05	7,303.59-
CUSIP # 059460303 BANCO BRADESCO SPONS ADR ACCOUNT 4055003212	BUY	01/03/2023 27,932.000	81,337.98		81,337.98 81,337.98	
CUSIP # 05946K101 BANCO BILBAO VIZCAYA SPONS ADR ACCOUNT 4055003212	SEL	02/16/2022 25,357.000	163,163.85		79,200.50 148,845.59	14,318.26
CUSIP # 05946K101 BANCO BILBAO VIZCAYA SPONS ADR ACCOUNT 4055003212	BUY	04/19/2022 25,612.000	139,720.85		139,720.85 139,720.85	
CUSIP # 05946K101 BANCO BILBAO VIZCAYA SPONS ADR ACCOUNT 4055003212	SEL	08/12/2022 36,636.000	176,178.48		106,837.90 211,093.29	34,914.81-
CUSIP # 05946K101 BANCO BILBAO VIZCAYA SPONS ADR ACCOUNT 4055003212	SEL	08/25/2022 41,979.000	192,036.93		182,725.27 241,879.16	49,842.23-
CUSIP # 05946K101 BANCO BILBAO VIZCAYA SPONS ADR ACCOUNT 4055003212	SEL	09/01/2022 19,650.000	87,591.80		107,196.42 113,221.51	25,629.71-
CUSIP # 06738E204 BARCLAYS PLC ADR ACCOUNT 4055003212	BUY	03/16/2022 17,995.000	161,850.63		161,850.63 161,850.63	
CUSIP # 06738E204 BARCLAYS PLC ADR ACCOUNT 4055003212	BUY	04/19/2022 31,701.000	245,635.20		245,635.20 245,635.20	
CUSIP # 06738E204 BARCLAYS PLC ADR ACCOUNT 4055003212	BUY	05/09/2022 11,509.000	87,238.22		87,238.22 87,238.22	
CUSIP # 06738E204 BARCLAYS PLC ADR ACCOUNT 4055003212	BUY	08/03/2022 10,373.000	82,692.52		82,692.52 82,692.52	

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 06738E204 BARCLAYS PLC ADR ACCOUNT 4055003212	SEL	09/20/2022 8,031.000	63,701.24		49,424.38 75,363.66	11,662.42-
CUSIP # 06738E204 BARCLAYS PLC ADR ACCOUNT 4055003212	BUY	10/12/2022 21,440.000	137,974.98		137,974.98 137,974.98	
CUSIP # 06738E204 BARCLAYS PLC ADR ACCOUNT 4055003212	SEL	10/28/2022 29,995.000	209,912.20		175,284.87 271,090.61	61,178.41-
CUSIP # 071813109 BAXTER INTL INC ACCOUNT 4055003203	BUY	09/21/2022 12,003.000	694,127.49		694,127.49 694,127.49	
CUSIP # 071813109 BAXTER INTL INC ACCOUNT 4055003203	BUY	11/02/2022 10,456.000	570,034.98		570,034.98 570,034.98	
CUSIP # 072730302 BAYER AG SPONSORED ADR ACCOUNT 4055003212	BUY	01/13/2022 11,283.000	164,695.69		164,695.69 164,695.69	
CUSIP # 072730302 BAYER AG SPONSORED ADR ACCOUNT 4055003212	SEL	03/07/2022 9,772.000	144,188.05		170,081.66 132,767.45	11,420.60
CUSIP # 072730302 BAYER AG SPONSORED ADR ACCOUNT 4055003212	BUY	05/17/2022 8,764.000	140,398.40		140,398.40 140,398.40	
CUSIP # 072730302 BAYER AG SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 9,827.000	127,276.38		171,038.93 136,947.73	9,671.35-
CUSIP # 099724106 BORG WARNER ACCOUNT 4055003221	BUY	06/02/2022 6,631.000	267,538.97		267,538.97 267,538.97	
CUSIP # 110448107 BRITISH AMERN TOB PLC SPONSORED ADR ACCOUNT 4055003212	SEL	03/18/2022 6,246.000	253,487.61		217,432.00 233,662.86	19,824.75

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ALLIANCE BROKER						
CUSIP # 110448107 BRITISH AMERN TOB PLC SPONSORED ADR ACCOUNT 4055003212	SEL	06/16/2022 4,043.000	169,089.74		140,742.49 151,248.63	17,841.11
CUSIP # 110448107 BRITISH AMERN TOB PLC SPONSORED ADR ACCOUNT 4055003212	SEL	09/27/2022 3,163.000	118,278.62		110,410.48 118,327.83	49.21-
CUSIP # 110448107 BRITISH AMERN TOB PLC SPONSORED ADR ACCOUNT 4055003212	SEL	10/07/2022 2,705.000	99,577.96		102,554.28 101,194.05	1,616.09-
CUSIP # 110448107 BRITISH AMERN TOB PLC SPONSORED ADR ACCOUNT 4055003212	SEL	10/17/2022 2,170.000	79,418.44		86,588.64 81,179.70	1,761.26-
CUSIP # 110448107 BRITISH AMERN TOB PLC SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 2,516.000	99,744.53		100,394.94 94,123.56	5,620.97
CUSIP # 11135F101 BROADCOM INC ACCOUNT 4055003203	SEL	03/31/2022 1,538.000	983,801.60		461,995.67 1,023,400.58	39,598.98-
CUSIP # 11135F101 BROADCOM INC ACCOUNT 4055003203	BUY	11/02/2022 2,250.000	1,061,380.35		1,061,380.35 1,061,380.35	
CUSIP # 125269100 CF INDS HLDGS INC ACCOUNT 4055003221	SEL	09/09/2022 6,908.000	707,353.33		194,842.21 488,948.24	218,405.09
CUSIP # 125523100 CIGNA CORP ACCOUNT 4055003203	SEL	05/12/2022 4,373.000	1,140,450.28		703,924.00 1,004,171.99	136,278.29
CUSIP # 125523100 CIGNA CORP ACCOUNT 4055003203	SEL	09/21/2022 1,816.000	521,344.23		292,322.43 417,008.08	104,336.15
CUSIP # 125523100 CIGNA CORP	SEL	11/15/2022 445.000	144,792.52		71,631.87 102,185.35	42,607.17

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ALLIANCE BROKER ACCOUNT 4055003203						
CUSIP # 126650100 CVS/CAREMARK CORP ACCOUNT 4055003203	SEL	03/31/2022 12,373.000	1,295,199.03		797,136.71 1,276,398.68	18,800.35
CUSIP # 126650100 CVS/CAREMARK CORP ACCOUNT 4055003203	SEL	09/21/2022 3,246.000	328,730.47		209,125.17 334,857.36	6,126.89-
CUSIP # 126650100 CVS/CAREMARK CORP ACCOUNT 4055003203	BUY	11/02/2022 6,248.000	594,244.16		594,244.16 594,244.16	
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	02/10/2022 203,298.000	249,059.10		165,687.87 186,017.67	63,041.43
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	02/17/2022 84,773.000	100,896.30		69,090.00 77,567.30	23,329.00
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	04/19/2022 254,097.000	265,707.87		187,621.96 232,498.75	33,209.12
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	05/24/2022 102,097.000	107,270.86		76,156.42 93,418.76	13,852.10
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	05/27/2022 55,121.000	62,886.10		39,521.76 50,435.71	12,450.39
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	06/07/2022 150,117.000	173,741.44		101,218.59 137,357.06	36,384.38
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	06/24/2022 175,044.000	211,483.31		111,958.14 160,165.26	51,318.05
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	08/22/2022 166,798.000	162,674.36		133,221.37 152,620.17	10,054.19

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ALLIANCE BROKER						
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	09/20/2022 80,507.000	90,809.82		73,004.56 73,663.90	17,145.92
CUSIP # 12803K109 CAIXABANK ADR ACCOUNT 4055003212	SEL	09/23/2022 77,618.000	85,991.01		71,525.04 71,020.47	14,970.54
CUSIP # 136375102 CANADIAN NATL RAILWAY CO ACCOUNT 4055003212	BUY	01/13/2022 967.000	117,342.26		117,342.26 117,342.26	
CUSIP # 136375102 CANADIAN NATL RAILWAY CO ACCOUNT 4055003212	BUY	01/27/2022 1,184.000	143,724.81		143,724.81 143,724.81	
CUSIP # 136375102 CANADIAN NATL RAILWAY CO ACCOUNT 4055003212	BUY	05/02/2022 1,082.000	130,677.68		130,677.68 130,677.68	
CUSIP # 136375102 CANADIAN NATL RAILWAY CO ACCOUNT 4055003212	BUY	05/19/2022 597.000	68,847.11		68,847.11 68,847.11	
CUSIP # 136375102 CANADIAN NATL RAILWAY CO ACCOUNT 4055003212	BUY	06/06/2022 2,064.000	238,316.87		238,316.87 238,316.87	
CUSIP # 136375102 CANADIAN NATL RAILWAY CO ACCOUNT 4055003212	SEL	10/28/2022 1,631.000	195,492.24		210,142.46 196,341.52	849.28-
CUSIP # 144430204 CARREFOUR SA SPONSORED ADR ACCOUNT 4055003212	BUY	02/23/2022 44,182.000	184,605.54		184,605.54 184,605.54	
CUSIP # 144430204 CARREFOUR SA SPONSORED ADR ACCOUNT 4055003212	BUY	03/14/2022 42,300.000	167,255.33		167,255.33 167,255.33	
CUSIP # 144430204 CARREFOUR SA SPONSORED ADR ACCOUNT 4055003212	BUY	05/24/2022 49,040.000	200,776.91		200,776.91 200,776.91	
CUSIP # 144430204 CARREFOUR SA SPONSORED ADR ACCOUNT 4055003212	BUY	08/12/2022 38,511.000	134,798.88		134,798.88 134,798.88	

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ALLIANCE BROKER						
CUSIP # 159864107 CHARLES RIVER LABORATORIES ACCOUNT 4055003221	BUY	09/20/2022 6,830.000	1,363,398.45		1,363,398.45 1,363,398.45	
CUSIP # 17275R102 CISCO SYS INC ACCOUNT 4055003203	BUY	11/02/2022 12,378.000	562,544.20		562,544.20 562,544.20	
CUSIP # 192446102 COGNIZANT TECHNOLOGY SOLUTIONS ACCOUNT 4055003203	SEL	03/31/2022 9,294.000	861,449.95		535,397.60 824,563.68	36,886.27
CUSIP # 192446102 COGNIZANT TECHNOLOGY SOLUTIONS ACCOUNT 4055003203	BUY	09/21/2022 15,427.000	967,535.16		967,535.16 967,535.16	
CUSIP # 192446102 COGNIZANT TECHNOLOGY SOLUTIONS ACCOUNT 4055003203	BUY	11/02/2022 5,884.000	366,390.80		366,390.80 366,390.80	
CUSIP # 20030N101 COMCAST CORP CL A ACCOUNT 4055003203	BUY	01/21/2022 10,886.000	549,336.95		549,336.95 549,336.95	
CUSIP # 20030N101 COMCAST CORP CL A ACCOUNT 4055003203	BUY	09/21/2022 27,679.000	945,077.31		945,077.31 945,077.31	
CUSIP # 20030N101 COMCAST CORP CL A ACCOUNT 4055003203	BUY	11/02/2022 21,057.000	668,713.47		668,713.47 668,713.47	
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	01/06/2022 11,802.000	178,500.79		64,014.96 177,395.86	1,104.93
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	01/10/2022 9,449.000	142,940.91		52,981.15 142,027.92	912.99
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	01/19/2022 19,408.000	278,338.41		121,494.08 291,721.65	13,383.24-

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ALLIANCE BROKER						
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	02/08/2022 14,050.000	197,883.41		87,953.00 211,185.55	13,302.14-
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	02/25/2022 11,403.000	158,620.62		105,690.50 171,398.49	12,777.87-
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	03/07/2022 7,923.000	98,065.63		77,803.86 119,090.61	21,024.98-
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	BUY	03/18/2022 20,306.000	245,091.39		245,091.39 245,091.39	
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	04/04/2022 10,939.000	139,662.96		111,770.04 141,984.79	2,321.83-
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	04/08/2022 121.000	1,485.19		1,460.46 1,570.54	85.35-
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	04/11/2022 1,863.000	22,952.23		22,486.22 24,181.16	1,228.93-
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	04/11/2022 8,332.000	102,650.54		100,566.41 108,146.75	5,496.21-
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	04/27/2022 8,057.000	93,043.37		97,247.18 104,577.34	11,533.97-

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ALLIANCE BROKER						
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	BUY	05/27/2022 18,152.000	177,915.01		177,915.01 177,915.01	
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	08/11/2022 12,298.000	143,265.95		120,537.62 120,537.62	22,728.33
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	08/12/2022 5,854.000	69,856.52		57,377.39 57,377.39	12,479.13
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	BUY	10/04/2022 17,171.000	163,885.18		163,885.18 163,885.18	
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	BUY	10/14/2022 11,382.000	110,522.63		110,522.63 110,522.63	
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	BUY	10/18/2022 12,550.000	122,662.45		122,662.45 122,662.45	
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	BUY	10/27/2022 12,886.000	132,797.96		132,797.96 132,797.96	
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	10/28/2022 9,276.000	96,106.43		88,532.93 91,038.13	5,068.30
CUSIP # 204319107 COMPAGNIE FINANCIERE RICHEMONT A ADR ACCOUNT 4055003212	SEL	12/02/2022 11,364.000	146,225.19		109,037.28 111,530.54	34,694.65
CUSIP # 20449X401 COMPASS GROUP PLC ADR	BUY	04/04/2022 6,050.000	132,733.98		132,733.98 132,733.98	

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 20449X401 COMPASS GROUP PLC ADR ACCOUNT 4055003212	SEL	09/19/2022 6,349.000	140,110.97		91,654.16 141,715.01	1,604.04-
CUSIP # 20449X401 COMPASS GROUP PLC ADR ACCOUNT 4055003212	SEL	10/03/2022 7,661.000	152,422.05		131,893.13 170,999.95	18,577.90-
CUSIP # 20449X401 COMPASS GROUP PLC ADR ACCOUNT 4055003212	SEL	10/17/2022 4,827.000	96,289.20		98,432.06 107,742.69	11,453.49-
CUSIP # 20449X401 COMPASS GROUP PLC ADR ACCOUNT 4055003212	SEL	10/28/2022 6,788.000	144,866.18		138,109.91 151,513.86	6,647.68-
CUSIP # 20449X401 COMPASS GROUP PLC ADR ACCOUNT 4055003212	BUY	12/05/2022 4,832.000	111,057.24		111,057.24 111,057.24	
CUSIP # 20449X401 COMPASS GROUP PLC ADR ACCOUNT 4055003212	BUY	12/20/2022 4,423.000	102,229.68		102,229.68 102,229.68	
CUSIP # 20449X401 COMPASS GROUP PLC ADR ACCOUNT 4055003212	BUY	01/03/2023 5,094.000	118,771.19		118,771.19 118,771.19	
CUSIP # 207410101 CONMED CORP ACCOUNT 4055003221	BUY	07/12/2022 9,681.000	932,352.91		932,352.91 932,352.91	
CUSIP # 207410101 CONMED CORP ACCOUNT 4055003221	BUY	09/20/2022 5,624.000	513,158.51		513,158.51 513,158.51	
CUSIP # 207410101 CONMED CORP ACCOUNT 4055003221	BUY	11/23/2022 3,474.000	289,956.02		289,956.02 289,956.02	
CUSIP # 20825C104 CONOCOPHILLIPS ACCOUNT 4055003203	SEL	01/20/2022 17,277.000	1,490,021.35		977,130.11 1,247,053.86	242,967.49

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ALLIANCE BROKER						
CUSIP # 20825C104 CONOCOPHILLIPS ACCOUNT 4055003203	SEL	03/10/2022 11,938.000	1,185,006.39		675,173.88 861,684.84	323,321.55
CUSIP # 20825C104 CONOCOPHILLIPS ACCOUNT 4055003203	SEL	03/31/2022 11,946.000	1,202,836.60		540,458.94 862,262.28	340,574.32
CUSIP # 20825C104 CONOCOPHILLIPS ACCOUNT 4055003203	SEL	09/21/2022 8,959.000	1,007,867.10		370,720.97 646,660.62	361,206.48
CUSIP # 22002T108 CORPORATE OFFICE PPTYS TR ACCOUNT 4055003221	SEL	02/09/2022 5,797.000	145,594.96		132,869.56 162,142.09	16,547.13-
CUSIP # 22002T108 CORPORATE OFFICE PPTYS TR ACCOUNT 4055003221	SEL	02/10/2022 7,342.000	184,129.81		168,281.58 205,355.74	21,225.93-
CUSIP # 22304D207 COVESTRO AG ADR ACCOUNT 4055003212	BUY	09/23/2022 3,904.000	57,514.12		57,514.12 57,514.12	
CUSIP # 22304D207 COVESTRO AG ADR ACCOUNT 4055003212	BUY	10/04/2022 4,304.000	62,618.90		62,618.90 62,618.90	
CUSIP # 22304D207 COVESTRO AG ADR ACCOUNT 4055003212	SEL	12/20/2022 8,208.000	154,615.47		120,133.02 120,133.02	34,482.45
CUSIP # 22410J106 CRACKER BARREL OLD CTRY STORE ACCOUNT 4055003221	BUY	03/11/2022 2,010.000	234,378.66		234,378.66 234,378.66	
CUSIP # 22410J106 CRACKER BARREL OLD CTRY STORE ACCOUNT 4055003221	BUY	12/09/2022 2,761.000	264,523.96		264,523.96 264,523.96	
CUSIP # 225401108 CREDIT SUISSE GROUP-SPON ADR ACCOUNT 4055003212	SEL	03/07/2022 16,156.000	127,360.33		215,207.24 155,743.84	28,383.51-
CUSIP # 225401108 CREDIT SUISSE GROUP-SPON ADR ACCOUNT 4055003212	SEL	04/25/2022 16,704.000	124,168.54		226,260.87 161,026.56	36,858.02-

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ALLIANCE BROKER						
CUSIP # 225401108 CREDIT SUISSE GROUP-SPON ADR ACCOUNT 4055003212	SEL	07/18/2022 34,764.000	178,783.68		450,844.27 335,124.96	156,341.28-
CUSIP # 225401108 CREDIT SUISSE GROUP-SPON ADR ACCOUNT 4055003212	SEL	08/12/2022 24,043.000	136,363.96		259,805.75 231,774.52	95,410.56-
CUSIP # 225401108 CREDIT SUISSE GROUP-SPON ADR ACCOUNT 4055003212	SEL	08/22/2022 19,814.000	109,053.76		202,586.27 191,006.96	81,953.20-
CUSIP # 225401108 CREDIT SUISSE GROUP-SPON ADR ACCOUNT 4055003212	SEL	09/01/2022 16,841.000	87,662.13		159,407.02 162,347.24	74,685.11-
CUSIP # 23331A109 D R HORTON INC ACCOUNT 4055003221	BUY	06/02/2022 6,198.000	463,532.93		463,532.93 463,532.93	
CUSIP # 23636T100 DANONE SPONSORED ADR ACCOUNT 4055003212	BUY	01/13/2022 9,495.000	123,769.12		123,769.12 123,769.12	
CUSIP # 23636T100 DANONE SPONSORED ADR ACCOUNT 4055003212	BUY	04/19/2022 6,542.000	74,967.23		74,967.23 74,967.23	
CUSIP # 23636T100 DANONE SPONSORED ADR ACCOUNT 4055003212	BUY	06/08/2022 11,284.000	135,845.92		135,845.92 135,845.92	
CUSIP # 23636T100 DANONE SPONSORED ADR ACCOUNT 4055003212	BUY	09/27/2022 10,048.000	97,097.88		97,097.88 97,097.88	
CUSIP # 23636T100 DANONE SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 24,085.000	234,462.11		405,846.59 293,571.51	59,109.40-
CUSIP # 23636T100 DANONE SPONSORED ADR ACCOUNT 4055003212	BUY	11/22/2022 9,262.000	96,412.18		96,412.18 96,412.18	
CUSIP # 23636T100 DANONE SPONSORED ADR	BUY	12/05/2022 6,228.000	66,690.84		66,690.84 66,690.84	

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 23636T100 DANONE SPONSORED ADR ACCOUNT 4055003212	BUY	12/15/2022 8,289.000	88,348.97		88,348.97 88,348.97	
CUSIP # 237194105 DARDEN RESTAURANTS INC ACCOUNT 4055003221	BUY	06/02/2022 2,631.000	331,842.50		331,842.50 331,842.50	
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	BUY	06/07/2022 17,351.000	357,307.41		357,307.41 357,307.41	
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	BUY	06/17/2022 8,544.000	160,965.54		160,965.54 160,965.54	
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	BUY	06/21/2022 9,493.000	178,123.80		178,123.80 178,123.80	
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	BUY	08/04/2022 7,921.000	153,272.93		153,272.93 153,272.93	
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	BUY	09/29/2022 7,052.000	122,545.42		122,545.42 122,545.42	
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	SEL	10/28/2022 8,502.000	159,009.26		175,080.84 164,130.43	5,121.17-
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	BUY	11/17/2022 4,649.000	91,713.61		91,713.61 91,713.61	
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE	BUY	12/05/2022 3,502.000	72,519.42		72,519.42 72,519.42	

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 251566105 DEUTSCHE TELEKOM AGSPON ADR ONE ADR REPRESENTS 1 ORD SHARE ACCOUNT 4055003212	BUY	12/13/2022 8,744.000	178,721.24		178,721.24 178,721.24	
CUSIP # 254687106 WALT DISNEY CO ACCOUNT 4055003203	BUY	01/21/2022 6,474.000	975,563.82		975,563.82 975,563.82	
CUSIP # 254687106 WALT DISNEY CO ACCOUNT 4055003203	BUY	04/12/2022 2,266.000	299,955.63		299,955.63 299,955.63	
CUSIP # 254687106 WALT DISNEY CO ACCOUNT 4055003203	BUY	11/02/2022 9,381.000	997,393.55		997,393.55 997,393.55	
CUSIP # 254709108 DISCOVER FINL SVCS ACCOUNT 4055003203	BUY	01/21/2022 637.000	75,605.66		75,605.66 75,605.66	
CUSIP # 254709108 DISCOVER FINL SVCS ACCOUNT 4055003203	BUY	11/02/2022 4,279.000	449,084.05		449,084.05 449,084.05	
CUSIP # 256163106 DOCUSIGN INC ACCOUNT 4055003196	BUY	01/07/2022 2,201.000	317,834.08		317,834.08 317,834.08	
CUSIP # 256163106 DOCUSIGN INC ACCOUNT 4055003196	BUY	01/10/2022 6,315.000	912,799.15		912,799.15 912,799.15	
CUSIP # 256163106 DOCUSIGN INC ACCOUNT 4055003196	BUY	03/29/2022 6,161.000	617,915.65		617,915.65 617,915.65	
CUSIP # 256163106 DOCUSIGN INC ACCOUNT 4055003196	BUY	03/30/2022 3,657.000	371,555.22		371,555.22 371,555.22	
CUSIP # 256163106 DOCUSIGN INC ACCOUNT 4055003196	BUY	04/05/2022 2,843.000	305,300.67		305,300.67 305,300.67	

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ALLIANCE BROKER						
CUSIP # 256163106 DOCUSIGN INC ACCOUNT 4055003196	BUY	11/02/2022 2,731.000	132,945.08		132,945.08 132,945.08	
CUSIP # 256677105 DOLLAR GEN CORP NEW ACCOUNT 4055003203	SEL	09/21/2022 4,268.000	1,040,103.14		920,978.49 1,006,522.44	33,580.70
CUSIP # 256677105 DOLLAR GEN CORP NEW ACCOUNT 4055003203	BUY	11/02/2022 471.000	121,154.39		121,154.39 121,154.39	
CUSIP # 256746108 DOLLAR TREE INC ACCOUNT 4055003203	SEL	03/11/2022 8,924.000	1,319,768.97		1,004,238.25 1,254,000.48	65,768.49
CUSIP # 256746108 DOLLAR TREE INC ACCOUNT 4055003203	SEL	03/31/2022 10,333.000	1,637,635.74		991,745.77 1,451,993.16	185,642.58
CUSIP # 256746108 DOLLAR TREE INC ACCOUNT 4055003203	BUY	11/02/2022 2.000	316.83		316.83 316.83	
CUSIP # 260003108 DOVER CORP ACCOUNT 4055003203	BUY	09/21/2022 6,030.000	743,337.40		743,337.40 743,337.40	
CUSIP # 260003108 DOVER CORP ACCOUNT 4055003203	BUY	11/02/2022 889.000	116,652.09		116,652.09 116,652.09	
CUSIP # 26614N102 DUPONT DE NEMOURS INC ACCOUNT 4055003203	BUY	09/21/2022 13,235.000	728,101.03		728,101.03 728,101.03	
CUSIP # 26614N102 DUPONT DE NEMOURS INC ACCOUNT 4055003203	BUY	11/02/2022 2,315.000	132,692.33		132,692.33 132,692.33	
CUSIP # 277432100 EASTMAN CHEMICAL CO ACCOUNT 4055003221	BUY	11/23/2022 3,468.000	289,726.43		289,726.43 289,726.43	
CUSIP # 281020107 EDISON INTERNATIONAL ACCOUNT 4055003203	BUY	11/02/2022 1,555.000	93,218.98		93,218.98 93,218.98	

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ALLIANCE BROKER						
CUSIP # 29265W207 ENEL SOCIETA PER AZIONI ADR ACCOUNT 4055003212	BUY	01/13/2022 12,963.000	101,913.71		101,913.71 101,913.71	
CUSIP # 29265W207 ENEL SOCIETA PER AZIONI ADR ACCOUNT 4055003212	BUY	04/04/2022 34,656.000	233,256.86		233,256.86 233,256.86	
CUSIP # 29265W207 ENEL SOCIETA PER AZIONI ADR ACCOUNT 4055003212	BUY	04/27/2022 19,492.000	126,439.68		126,439.68 126,439.68	
CUSIP # 29265W207 ENEL SOCIETA PER AZIONI ADR ACCOUNT 4055003212	BUY	05/17/2022 15,244.000	93,238.52		93,238.52 93,238.52	
CUSIP # 29265W207 ENEL SOCIETA PER AZIONI ADR ACCOUNT 4055003212	BUY	06/08/2022 11,949.000	76,642.11		76,642.11 76,642.11	
CUSIP # 29265W207 ENEL SOCIETA PER AZIONI ADR ACCOUNT 4055003212	BUY	07/19/2022 51,431.000	256,896.31		256,896.31 256,896.31	
CUSIP # 29265W207 ENEL SOCIETA PER AZIONI ADR ACCOUNT 4055003212	SEL	10/28/2022 62,937.000	272,825.65		548,085.71 459,069.62	186,243.97-
CUSIP # 29476L107 EQUITY RESIDENTIAL ACCOUNT 4055003203	SEL	03/31/2022 12,840.000	1,192,573.11		1,095,307.21 1,162,020.00	30,553.11
CUSIP # 29476L107 EQUITY RESIDENTIAL ACCOUNT 4055003203	BUY	11/02/2022 20,553.000	1,295,305.55		1,295,305.55 1,295,305.55	
CUSIP # 30303M102 FACEBOOK INC ACCOUNT 4055003196	BUY	02/14/2022 6,162.000	1,439,018.02		1,439,018.02 1,439,018.02	
CUSIP # 30303M102 FACEBOOK INC ACCOUNT 4055003196	BUY	04/05/2022 4,078.000	915,068.94		915,068.94 915,068.94	
CUSIP # 30303M102 FACEBOOK INC	SEL	11/01/2022 33,879.000	3,352,033.45		7,141,149.51 10,305,064.61	6,953,031.16-

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ALLIANCE BROKER ACCOUNT 4055003196						
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	BUY	01/14/2022 8,094.000	172,415.15		172,415.15 172,415.15	
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	BUY	02/16/2022 2,848.000	56,148.32		56,148.32 56,148.32	
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	SEL	05/02/2022 5,408.000	83,823.57		99,229.20 114,375.16	30,551.59-
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	SEL	05/19/2022 11,508.000	178,160.47		212,898.00 243,385.60	65,225.13-
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	SEL	07/19/2022 9,108.000	137,309.06		168,473.85 192,627.40	55,318.34-
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	SEL	07/29/2022 8,841.000	139,835.77		154,508.05 186,980.55	47,144.78-
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	SEL	08/04/2022 12,220.000	210,593.43		285,491.53 258,443.87	47,850.44-
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	BUY	10/04/2022 10,792.000	150,950.94		150,950.94 150,950.94	
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	BUY	10/17/2022 11,592.000	158,495.10		158,495.10 158,495.10	
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	SEL	10/28/2022 18,149.000	252,483.10		464,789.14 357,175.11	104,692.01-
CUSIP # 307305102 FANUC LTD ADR ACCOUNT 4055003212	BUY	11/02/2022 14,590.000	192,604.05		192,604.05 192,604.05	

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ALLIANCE BROKER						
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT 4055003203	BUY	01/21/2022 3,192.000	362,878.05		362,878.05 362,878.05	
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT 4055003203	BUY	04/12/2022 1,846.000	189,554.29		189,554.29 189,554.29	
CUSIP # 31620M106 FIDELITY NATL INFORMATION SVCS COM ACCOUNT 4055003203	BUY	11/02/2022 11,260.000	934,470.78		934,470.78 934,470.78	
CUSIP # 33768G107 FIRSTCASH HLDGS INC ACCOUNT 4055003221	SEL	05/05/2022 334.000	25,237.61		30,310.03 24,986.54	251.07
CUSIP # 33768G107 FIRSTCASH HLDGS INC ACCOUNT 4055003221	SEL	05/06/2022 1,795.000	136,200.67		162,893.74 134,283.95	1,916.72
CUSIP # 33768G107 FIRSTCASH HLDGS INC ACCOUNT 4055003221	SEL	05/09/2022 2,510.000	187,751.81		227,778.99 187,773.10	21.29-
CUSIP # 33768G107 FIRSTCASH HLDGS INC ACCOUNT 4055003221	SEL	05/10/2022 2,852.000	213,113.47		234,511.68 213,358.12	244.65-
CUSIP # 366651107 GARTNER INC CL A ACCOUNT 4055003196	SEL	03/01/2022 1,692.000	481,655.46		234,848.92 565,669.44	84,013.98-
CUSIP # 366651107 GARTNER INC CL A ACCOUNT 4055003196	SEL	04/04/2022 603.000	180,506.94		83,696.16 201,594.96	21,088.02-
CUSIP # 366651107 GARTNER INC CL A ACCOUNT 4055003196	SEL	04/05/2022 791.000	235,784.10		109,790.48 264,447.12	28,663.02-
CUSIP # 366651107 GARTNER INC CL A ACCOUNT 4055003196	BUY	11/02/2022 818.000	247,102.34		247,102.34 247,102.34	

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ALLIANCE BROKER						
CUSIP # 37733W105 GLAXOSMITHKLINE PLC ADR GSK PLC ACCOUNT 4055003212	BUY	01/18/2022 4,883.000	221,195.99		221,195.99 221,195.99	
CUSIP # 37733W204 GLAXOSMITHKLINE PLC ADR SPONSORED ADR ACCOUNT 4055003212	BUY	12/20/2022 2,181.000	76,586.91		76,586.91 76,586.91	
CUSIP # 40052P107 GRUPO FINANCIERO BANORTE S A B D ADR ACCOUNT 4055003212	SEL	02/08/2022 4,626.000	145,558.65		100,268.23 150,511.54	4,952.89-
CUSIP # 40052P107 GRUPO FINANCIERO BANORTE S A B D ADR ACCOUNT 4055003212	SEL	03/04/2022 4,138.000	132,092.14		64,906.83 134,633.97	2,541.83-
CUSIP # 40052P107 GRUPO FINANCIERO BANORTE S A B D ADR ACCOUNT 4055003212	SEL	03/16/2022 4,064.000	136,914.24		101,270.38 132,226.30	4,687.94
CUSIP # 405552100 HALEON PLC SPON ADS ACCOUNT 4055003212	SEL	08/16/2022 18,096.000	117,035.00		115,862.82 120,374.38	3,339.38-
CUSIP # 436440101 HOLOGIC INC ACCOUNT 4055003203	BUY	05/13/2022 32,782.000	2,425,409.05		2,425,409.05 2,425,409.05	
CUSIP # 436440101 HOLOGIC INC ACCOUNT 4055003203	BUY	05/16/2022 21,029.000	1,554,062.03		1,554,062.03 1,554,062.03	
CUSIP # 436440101 HOLOGIC INC ACCOUNT 4055003203	BUY	11/02/2022 9,573.000	644,845.90		644,845.90 644,845.90	
CUSIP # 438516106 HONEYWELL INTERNATIONAL INC ACCOUNT 4055003203	BUY	01/21/2022 946.000	200,244.55		200,244.55 200,244.55	
CUSIP # 438516106 HONEYWELL INTERNATIONAL INC ACCOUNT 4055003203	BUY	04/12/2022 1,040.000	198,106.90		198,106.90 198,106.90	

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ALLIANCE BROKER						
CUSIP # 450737101 IBERDROLA S A SPONSORED ADR REPSTG 1 ORD SHS ACCOUNT 4055003212	BUY	03/14/2022 3,715.000	158,702.45		158,702.45 158,702.45	
CUSIP # 450737101 IBERDROLA S A SPONSORED ADR REPSTG 1 ORD SHS ACCOUNT 4055003212	BUY	03/16/2022 4,180.000	182,396.37		182,396.37 182,396.37	
CUSIP # 450737101 IBERDROLA S A SPONSORED ADR REPSTG 1 ORD SHS ACCOUNT 4055003212	BUY	05/02/2022 3,048.000	142,299.80		142,299.80 142,299.80	
CUSIP # 450737101 IBERDROLA S A SPONSORED ADR REPSTG 1 ORD SHS ACCOUNT 4055003212	BUY	05/06/2022 3,852.000	179,465.82		179,465.82 179,465.82	
CUSIP # 450737101 IBERDROLA S A SPONSORED ADR REPSTG 1 ORD SHS ACCOUNT 4055003212	SEL	10/28/2022 2,468.000	100,344.61		105,431.40 110,574.48	10,229.87-
CUSIP # 452327109 ILLUMINA INC ACCOUNT 4055003196	BUY	04/05/2022 801.000	288,617.92		288,617.92 288,617.92	
CUSIP # 452327109 ILLUMINA INC ACCOUNT 4055003196	BUY	10/04/2022 7,745.000	1,479,326.75		1,479,326.75 1,479,326.75	
CUSIP # 452327109 ILLUMINA INC ACCOUNT 4055003196	BUY	11/02/2022 2,105.000	479,339.65		479,339.65 479,339.65	
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	BUY	04/06/2022 12,362.000	135,123.06		135,123.06 135,123.06	
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	BUY	04/12/2022 12,165.000	133,084.33		133,084.33 133,084.33	

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ALLIANCE BROKER						
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	BUY	04/19/2022 11,554.000	128,599.68		128,599.68 128,599.68	
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	BUY	05/06/2022 12,296.000	132,983.55		132,983.55 132,983.55	
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	BUY	05/24/2022 14,698.000	160,323.91		160,323.91 160,323.91	
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	BUY	06/07/2022 17,999.000	213,779.66		213,779.66 213,779.66	
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	BUY	09/12/2022 9,458.000	100,034.53		100,034.53 100,034.53	
CUSIP # 455793109 INDUSTRIA DE DISENO TEXTIL INDIT ADR ACCOUNT 4055003212	SEL	10/28/2022 19,040.000	226,380.41		208,179.96 211,138.63	15,241.78
CUSIP # 45662N103 INFINEON TECHNOLOGIES AG SPONSORED ADR ACCOUNT 4055003212	SEL	01/06/2022 4,777.000	215,475.04		200,920.62 221,423.50	5,948.46-
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	BUY	03/04/2022 28,975.000	316,575.06		316,575.06 316,575.06	
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	BUY	03/07/2022 13,191.000	143,948.11		143,948.11 143,948.11	
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	BUY	03/24/2022 20,091.000	216,444.36		216,444.36 216,444.36	

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ALLIANCE BROKER						
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	BUY	08/01/2022 21,986.000	209,148.42		209,148.42 209,148.42	
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	BUY	08/25/2022 19,793.000	179,124.67		179,124.67 179,124.67	
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	SEL	09/19/2022 12,264.000	121,441.47		90,548.53 137,694.78	16,253.31-
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	SEL	10/28/2022 16,745.000	165,185.64		157,570.45 188,005.48	22,819.84-
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	SEL	11/15/2022 13,195.000	147,388.73		130,246.34 148,147.64	758.91-
CUSIP # 456837103 ING GROEP NV ADR ACCOUNT 4055003212	SEL	12/08/2022 20,248.000	239,536.45		221,225.60 227,335.61	12,200.84
CUSIP # 46120E602 INTUITIVE SURGICAL INC ACCOUNT 4055003196	BUY	04/05/2022 925.000	281,311.00		281,311.00 281,311.00	
CUSIP # 46120E602 INTUITIVE SURGICAL INC ACCOUNT 4055003196	SEL	08/10/2022 7,196.000	1,736,901.20		1,789,850.75 2,544,539.24	807,638.04-
CUSIP # 46120E602 INTUITIVE SURGICAL INC ACCOUNT 4055003196	SEL	08/11/2022 1,766.000	415,048.17		501,102.88 624,465.86	209,417.69-
CUSIP # 478160104 JOHNSON & JOHNSON ACCOUNT 4055003203	BUY	01/21/2022 1,395.000	232,964.86		232,964.86 232,964.86	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	02/14/2022 6,289.000	215,157.38		215,157.38 215,157.38	

Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	02/23/2022 5,210.000	177,341.11		177,341.11 177,341.11	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	03/07/2022 5,189.000	163,055.50		163,055.50 163,055.50	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	04/25/2022 4,437.000	136,698.20		136,698.20 136,698.20	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	05/02/2022 6,420.000	164,409.78		164,409.78 164,409.78	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	06/06/2022 8,740.000	215,016.24		215,016.24 215,016.24	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	06/16/2022 5,257.000	114,813.41		114,813.41 114,813.41	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK	BUY	08/04/2022 9,061.000	179,437.70		179,437.70 179,437.70	

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AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	09/14/2022 2,902.000	53,649.27		53,649.27 53,649.27	
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	SEL	10/28/2022 8,644.000	114,530.37		295,318.28 229,340.01	114,809.64-
CUSIP # 500472303 KONINKLIJKE (ROYAL) PHILIPS ELECTRONICS NY SHR 1 NY REG SH REPRESENTS 1 ORD SHR ADR DEPOSITORY-CITIBANK ACCOUNT 4055003212	BUY	12/15/2022 8,570.000	125,733.04		125,733.04 125,733.04	
CUSIP # 55354G100 MSCI INC CL A ACCOUNT 4055003196	SEL	03/01/2022 836.000	426,082.19		191,241.52 512,208.84	86,126.65-
CUSIP # 55354G100 MSCI INC CL A ACCOUNT 4055003196	SEL	03/28/2022 979.000	484,090.61		225,898.25 599,823.51	115,732.90-
CUSIP # 55354G100 MSCI INC CL A ACCOUNT 4055003196	SEL	03/29/2022 1,167.000	571,331.92		330,543.40 715,009.23	143,677.31-
CUSIP # 55354G100 MSCI INC CL A ACCOUNT 4055003196	SEL	03/30/2022 306.000	153,653.22		130,152.24 187,483.14	33,829.92-
CUSIP # 57636Q104 MASTERCARD INC ACCOUNT 4055003196	BUY	04/05/2022 2,451.000	891,970.13		891,970.13 891,970.13	
CUSIP # 57636Q104 MASTERCARD INC ACCOUNT 4055003196	SEL	10/03/2022 6,515.000	1,870,712.69		1,802,068.54 2,344,573.14	473,860.45-

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AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

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ALLIANCE BROKER						
CUSIP # 57636Q104 MASTERCARD INC ACCOUNT 4055003196	BUY	11/02/2022 1,655.000	542,899.75		542,899.75 542,899.75	
CUSIP # 58933Y105 MERCK & CO INC ACCOUNT 4055003203	SEL	09/21/2022 10,734.000	925,305.43		872,975.38 822,653.76	102,651.67
CUSIP # 59156R108 METLIFE INC ACCOUNT 4055003203	SEL	03/31/2022 1,973.000	140,891.21		107,658.13 123,292.77	17,598.44
CUSIP # 594918104 MICROSOFT CORP ACCOUNT 4055003196	BUY	04/05/2022 2,846.000	875,998.23		875,998.23 875,998.23	
CUSIP # 594918104 MICROSOFT CORP ACCOUNT 4055003196	BUY	11/02/2022 2,488.000	580,691.98		580,691.98 580,691.98	
CUSIP # 609839105 MONOLITHIC POWER SYSTEMS INC ACCOUNT 4055003221	SEL	01/12/2022 443.000	191,787.67		68,861.20 218,545.19	26,757.52-
CUSIP # 626425102 MURATA MFG CO LTD ADR ACCOUNT 4055003212	SEL	03/09/2022 4,080.000	63,729.27		51,070.17 81,110.40	17,381.13-
CUSIP # 626425102 MURATA MFG CO LTD ADR ACCOUNT 4055003212	BUY	09/15/2022 10,100.000	136,789.35		136,789.35 136,789.35	
CUSIP # 626425102 MURATA MFG CO LTD ADR ACCOUNT 4055003212	SEL	10/28/2022 14,305.000	174,574.22		201,487.04 271,946.05	97,371.83-
CUSIP # 626425102 MURATA MFG CO LTD ADR ACCOUNT 4055003212	BUY	12/05/2022 4,773.000	65,915.13		65,915.13 65,915.13	
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT 4055003196	BUY	02/11/2022 5,607.000	2,296,749.43		2,296,749.43 2,296,749.43	
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT 4055003196	BUY	04/05/2022 1,575.000	590,083.52		590,083.52 590,083.52	

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ALLIANCE BROKER						
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT 4055003196	BUY	08/10/2022 6,356.000	1,498,212.80		1,498,212.80 1,498,212.80	
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT 4055003196	BUY	08/11/2022 1,137.000	259,696.71		259,696.71 259,696.71	
CUSIP # 64110L106 NETFLIX.COM INC ACCOUNT 4055003196	BUY	11/02/2022 2,123.000	618,704.19		618,704.19 618,704.19	
CUSIP # 654106103 NIKE INC CL B ACCOUNT 4055003196	BUY	04/05/2022 2,341.000	313,086.98		313,086.98 313,086.98	
CUSIP # 654106103 NIKE INC CL B ACCOUNT 4055003196	BUY	11/02/2022 1,871.000	174,884.43		174,884.43 174,884.43	
CUSIP # 666807102 NORTHROP GRUMMAN CORP ACCOUNT 4055003203	SEL	03/31/2022 3,282.000	1,465,368.76		1,196,509.46 1,270,363.74	195,005.02
CUSIP # 666807102 NORTHROP GRUMMAN CORP ACCOUNT 4055003203	SEL	09/21/2022 1,736.000	840,111.71		632,057.98 671,953.52	168,158.19
CUSIP # 66987V109 NOVARTIS A G ADR ACCOUNT 4055003212	SEL	03/07/2022 2,994.000	257,738.37		259,162.44 261,885.18	4,146.81-
CUSIP # 66987V109 NOVARTIS A G ADR ACCOUNT 4055003212	SEL	06/16/2022 581.000	46,768.03		50,291.71 50,820.07	4,052.04-
CUSIP # 66987V109 NOVARTIS A G ADR ACCOUNT 4055003212	SEL	07/05/2022 3,647.000	306,787.73		327,099.55 319,003.09	12,215.36-
CUSIP # 66987V109 NOVARTIS A G ADR ACCOUNT 4055003212	SEL	07/08/2022 1,274.000	106,603.32		110,978.61 111,436.78	4,833.46-
CUSIP # 66987V109 NOVARTIS A G ADR	SEL	10/17/2022 2,875.000	215,521.45		251,539.66 251,476.25	35,954.80-

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 66987V109 NOVARTIS A G ADR ACCOUNT 4055003212	SEL	10/28/2022 2,829.000	225,437.84		245,179.98 247,452.63	22,014.79-
CUSIP # 682189105 ON SEMICONDUCTOR CORP ACCOUNT 4055003221	SEL	02/09/2022 5,179.000	329,485.77		97,807.49 351,757.68	22,271.91-
CUSIP # 682189105 ON SEMICONDUCTOR CORP ACCOUNT 4055003221	SEL	09/09/2022 15,231.000	1,027,305.90		287,643.52 1,034,489.52	7,183.62-
CUSIP # 68389X105 ORACLE CORPORATION ACCOUNT 4055003203	BUY	01/21/2022 1,343.000	112,339.00		112,339.00 112,339.00	
CUSIP # 68389X105 ORACLE CORPORATION ACCOUNT 4055003203	BUY	09/21/2022 5,539.000	378,330.32		378,330.32 378,330.32	
CUSIP # 68554V108 ORASURE TECHNOLOGIES INC ACCOUNT 4055003221	SEL	07/15/2022 20,652.000	62,351.09		247,216.83 179,465.88	117,114.79-
CUSIP # 68554V108 ORASURE TECHNOLOGIES INC ACCOUNT 4055003221	SEL	07/20/2022 101,565.000	305,459.89		1,294,983.41 882,599.85	577,139.96-
CUSIP # 69367U105 PT BK MANDIRI PERSERO TBK ADR ACCOUNT 4055003212	SEL	01/27/2022 13,755.000	135,623.60		125,315.53 135,596.79	26.81
CUSIP # 69367U105 PT BK MANDIRI PERSERO TBK ADR ACCOUNT 4055003212	SEL	03/04/2022 11,535.000	120,309.43		106,226.97 113,712.03	6,597.40
CUSIP # 69367U105 PT BK MANDIRI PERSERO TBK ADR ACCOUNT 4055003212	SEL	03/15/2022 11,782.000	123,356.91		106,410.95 116,146.96	7,209.95
CUSIP # 69367U105 PT BK MANDIRI PERSERO TBK ADR ACCOUNT 4055003212	SEL	05/02/2022 8,051.000	97,416.60		66,313.67 79,366.75	18,049.85

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ALLIANCE BROKER						
CUSIP # 69367U105 PT BK MANDIRI PERSERO TBK ADR ACCOUNT 4055003212	SEL	06/09/2022 7,971.000	89,764.95		65,654.74 78,578.12	11,186.83
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT 4055003196	BUY	03/01/2022 16,007.000	1,766,750.22		1,766,750.22 1,766,750.22	
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT 4055003196	BUY	04/05/2022 4,250.000	491,683.35		491,683.35 491,683.35	
CUSIP # 70450Y103 PAYPAL HLDGS INC ACCOUNT 4055003196	BUY	11/02/2022 3,328.000	279,840.87		279,840.87 279,840.87	
CUSIP # 707569109 PENN ENTERTAINMENT, INC ACCOUNT 4055003221	BUY	03/09/2022 10,587.000	439,584.94		439,584.94 439,584.94	
CUSIP # 707569109 PENN ENTERTAINMENT, INC ACCOUNT 4055003221	BUY	05/16/2022 7,309.000	212,669.97		212,669.97 212,669.97	
CUSIP # 714264306 PERNOD RICARD S A ADR ACCOUNT 4055003212	SEL	01/06/2022 2,973.000	144,449.30		114,088.22 143,013.19	1,436.11
CUSIP # 714264306 PERNOD RICARD S A ADR ACCOUNT 4055003212	BUY	03/18/2022 3,284.000	133,757.07		133,757.07 133,757.07	
CUSIP # 714264306 PERNOD RICARD S A ADR ACCOUNT 4055003212	SEL	03/24/2022 3,658.000	152,217.75		143,586.66 170,870.48	18,652.73-
CUSIP # 714264306 PERNOD RICARD S A ADR ACCOUNT 4055003212	BUY	06/17/2022 3,447.000	124,397.90		124,397.90 124,397.90	
CUSIP # 714264306 PERNOD RICARD S A ADR ACCOUNT 4055003212	SEL	10/28/2022 3,264.000	115,261.93		126,594.89 145,509.06	30,247.13-
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	03/07/2022 8,002.000	238,999.74		238,999.74 238,999.74	

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Report Of 5% Transactions

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ALLIANCE BROKER						
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	03/18/2022 8,357.000	232,096.45		232,096.45 232,096.45	
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	05/02/2022 5,691.000	143,742.71		143,742.71 143,742.71	
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	05/13/2022 7,094.000	166,091.82		166,091.82 166,091.82	
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	07/08/2022 6,821.000	161,782.52		161,782.52 161,782.52	
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	09/19/2022 7,461.000	165,229.81		165,229.81 165,229.81	
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	10/17/2022 5,013.000	101,838.59		101,838.59 101,838.59	
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	BUY	10/24/2022 9,321.000	192,210.21		192,210.21 192,210.21	
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	SEL	10/28/2022 17,685.000	337,980.91		581,350.34 507,931.94	169,951.03-
CUSIP # 74435K204 PRUDENTIAL PLC ADR ACCOUNT 4055003212	SEL	12/20/2022 4,505.000	115,446.08		169,217.25 129,388.37	13,942.29-
CUSIP # 74975E303 RWE AKTIENGESELLSCHAF-SP ADR ACCOUNT 4055003212	SEL	06/03/2022 3,449.000	149,226.19		140,203.24 140,101.83	9,124.36
CUSIP # 74975E303 RWE AKTIENGESELLSCHAF-SP ADR ACCOUNT 4055003212	SEL	06/16/2022 2,453.000	97,357.34		103,558.30 99,643.31	2,285.97-
CUSIP # 74975E303 RWE AKTIENGESELLSCHAF-SP ADR	SEL	09/19/2022 5,434.000	221,053.85		229,361.93 220,734.52	319.33

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 74975E303 RWE AKTIENGESELLSCHAF-SP ADR ACCOUNT 4055003212	SEL	10/28/2022 5,135.000	199,772.60		212,020.87 208,588.84	8,816.24-
CUSIP # 74975E303 RWE AKTIENGESELLSCHAF-SP ADR ACCOUNT 4055003212	SEL	10/31/2022 1,251.000	48,551.44		51,373.69 50,816.87	2,265.43-
CUSIP # 75513E101 RAYTHEON TECHNOLOGIES CORP ACCOUNT 4055003203	SEL	03/31/2022 11,250.000	1,137,144.20		950,372.05 968,175.00	168,969.20
CUSIP # 75513E101 RAYTHEON TECHNOLOGIES CORP ACCOUNT 4055003203	BUY	11/02/2022 1,700.000	161,431.66		161,431.66 161,431.66	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	01/06/2022 8,288.000	144,687.76		144,687.76 144,687.76	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	01/10/2022 14,743.000	256,439.74		256,439.74 256,439.74	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	01/18/2022 12,199.000	212,332.13		212,332.13 212,332.13	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	01/27/2022 13,646.000	237,879.80		237,879.80 237,879.80	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	02/01/2022 10,632.000	173,837.45		173,837.45 173,837.45	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	02/04/2022 7,664.000	128,143.61		128,143.61 128,143.61	

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ALLIANCE BROKER						
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	02/23/2022 5,938.000	103,439.37		103,439.37 103,439.37	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	03/14/2022 16,663.000	254,798.93		254,798.93 254,798.93	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	03/30/2022 5,937.000	87,321.40		87,321.40 87,321.40	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	05/09/2022 10,347.000	166,328.03		166,328.03 166,328.03	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	05/24/2022 8,282.000	130,242.73		130,242.73 130,242.73	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	06/08/2022 10,237.000	162,307.64		162,307.64 162,307.64	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 18,614.000	246,462.32		324,298.20 307,467.88	61,005.56-
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	10/31/2022 6,814.000	88,332.61		88,332.61 88,332.61	
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	11/15/2022 4,930.000	65,741.55		65,741.55 65,741.55	

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ALLIANCE BROKER						
CUSIP # 756255204 RECKITT BENCKISER GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	12/28/2022 7,961.000	112,174.47		112,174.47 112,174.47	
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	BUY	02/14/2022 5,258.000	162,723.01		162,723.01 162,723.01	
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	BUY	02/16/2022 5,063.000	153,279.79		153,279.79 153,279.79	
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	BUY	02/23/2022 4,507.000	137,088.97		137,088.97 137,088.97	
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	BUY	02/25/2022 4,797.000	146,402.52		146,402.52 146,402.52	
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	BUY	05/09/2022 4,929.000	146,023.60		146,023.60 146,023.60	
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	BUY	05/17/2022 3,382.000	94,762.96		94,762.96 94,762.96	
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	SEL	10/28/2022 10,418.000	280,253.41		258,328.90 326,066.77	45,813.36-
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	SEL	11/15/2022 3,432.000	95,064.22		85,101.24 107,416.12	12,351.90-
CUSIP # 759530108 RELX PLC ADR ACCOUNT 4055003212	BUY	11/22/2022 3,648.000	99,423.69		99,423.69 99,423.69	
CUSIP # 767204100 RIO TINTO PLC ADR ACCOUNT 4055003212	BUY	08/16/2022 5,720.000	341,237.47		341,237.47 341,237.47	
CUSIP # 767204100 RIO TINTO PLC ADR	BUY	08/22/2022 5,363.000	323,763.77		323,763.77 323,763.77	

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AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 767204100 RIO TINTO PLC ADR ACCOUNT 4055003212	SEL	10/28/2022 1,760.000	99,956.91		104,996.14 105,603.37	5,646.46-
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	SEL	01/13/2022 3,239.000	164,475.90		146,414.13 168,457.15	3,981.25-
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	SEL	01/18/2022 2,875.000	143,051.51		124,295.28 149,525.88	6,474.37-
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	BUY	02/16/2022 6,338.000	293,318.84		293,318.84 293,318.84	
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	SEL	03/09/2022 2,783.000	127,266.77		119,945.07 141,984.22	14,717.45-
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	BUY	05/09/2022 3,014.000	133,688.98		133,688.98 133,688.98	
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	BUY	05/17/2022 4,067.000	160,498.46		160,498.46 160,498.46	
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	SEL	10/07/2022 4,688.000	194,784.74		198,907.33 231,496.91	36,712.17-
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	SEL	10/28/2022 6,229.000	259,724.66		267,868.27 307,592.63	47,867.97-
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	BUY	11/25/2022 2,020.000	80,872.72		80,872.72 80,872.72	
CUSIP # 771195104 ROCHE HLDG LTD SPON ADR ACCOUNT 4055003212	BUY	12/15/2022 4,374.000	180,794.04		180,794.04 180,794.04	

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ALLIANCE BROKER						
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	01/13/2022 94,407.000	161,841.92		161,841.92 161,841.92	
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	01/27/2022 50,485.000	79,099.90		79,099.90 79,099.90	
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	04/25/2022 50,057.000	64,693.67		64,693.67 64,693.67	
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	05/17/2022 134,147.000	142,195.82		142,195.82 142,195.82	
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	06/03/2022 122,577.000	137,151.41		137,151.41 137,151.41	
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	BUY	10/03/2022 200,465.000	156,583.21		156,583.21 156,583.21	
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 398,949.000	351,067.08		1,115,284.38 610,445.77	259,378.69-
CUSIP # 775781206 ROLLS-ROYCE GROUP PLC SPONSORED ADR ACCOUNT 4055003212	SEL	11/15/2022 77,925.000	78,702.44		140,506.57 119,235.76	40,533.32-
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	BUY	02/28/2022 1,577.000	82,683.06		82,683.06 82,683.06	
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	BUY	03/09/2022 2,155.000	112,641.42		112,641.42 112,641.42	

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ALLIANCE BROKER						
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	04/04/2022 966.000	53,724.97		42,207.34 42,764.44	10,960.53
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	05/02/2022 2,335.000	125,877.80		102,022.92 103,369.54	22,508.26
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	05/05/2022 5,357.000	297,411.08		234,284.37 237,152.31	60,258.77
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	05/09/2022 4,378.000	248,815.36		194,714.18 193,812.36	55,003.00
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	05/13/2022 2,084.000	118,628.38		92,687.15 92,257.87	26,370.51
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	05/17/2022 2,262.000	127,052.27		100,603.81 100,137.86	26,914.41
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	06/06/2022 3,602.000	212,473.15		160,201.11 159,459.14	53,014.01
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	07/05/2022 4,932.000	254,499.18		220,636.55 218,337.72	36,161.46
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	08/01/2022 2,333.000	119,729.38		105,080.65 103,281.00	16,448.38
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	08/03/2022 4,198.000	221,404.58		189,082.12 185,843.83	35,560.75
CUSIP # 780259305 SHELL PLC SPON ADS ACCOUNT 4055003212	SEL	08/08/2022 5,910.000	307,753.25		293,423.78 261,633.41	46,119.84
CUSIP # 783513203 RYANAIR HLDGS PLC SPON ADR	SEL	02/16/2022 1,427.000	175,013.94		105,941.18 146,024.91	28,989.03

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ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 783513203 RYANAIR HLDGS PLC SPON ADR ACCOUNT 4055003212	BUY	03/07/2022 2,016.000	182,095.20		182,095.20 182,095.20	
CUSIP # 783513203 RYANAIR HLDGS PLC SPON ADR ACCOUNT 4055003212	BUY	04/08/2022 1,821.000	153,728.64		153,728.64 153,728.64	
CUSIP # 783513203 RYANAIR HLDGS PLC SPON ADR ACCOUNT 4055003212	BUY	05/18/2022 1,614.000	130,176.36		130,176.36 130,176.36	
CUSIP # 783513203 RYANAIR HLDGS PLC SPON ADR ACCOUNT 4055003212	BUY	07/05/2022 1,162.000	77,625.43		77,625.43 77,625.43	
CUSIP # 783513203 RYANAIR HLDGS PLC SPON ADR ACCOUNT 4055003212	BUY	10/03/2022 1,181.000	68,502.37		68,502.37 68,502.37	
CUSIP # 783513203 RYANAIR HLDGS PLC SPON ADR ACCOUNT 4055003212	SEL	10/28/2022 3,428.000	230,235.31		195,104.61 314,252.90	84,017.59-
CUSIP # 783549108 RYDER SYSTEMS INC ACCOUNT 4055003221	SEL	11/23/2022 11,735.000	1,062,869.75		393,410.93 967,316.05	95,553.70
CUSIP # 783549108 RYDER SYSTEMS INC ACCOUNT 4055003221	SEL	11/25/2022 1,337.000	122,958.53		37,614.09 110,208.91	12,749.62
CUSIP # 79466L302 SALESFORCE INC ACCOUNT 4055003196	BUY	04/05/2022 3,230.000	685,375.32		685,375.32 685,375.32	
CUSIP # 79466L302 SALESFORCE INC ACCOUNT 4055003196	BUY	09/30/2022 4,847.000	728,111.01		728,111.01 728,111.01	
CUSIP # 79466L302 SALESFORCE INC ACCOUNT 4055003196	BUY	11/02/2022 3,169.000	517,659.32		517,659.32 517,659.32	

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ALLIANCE BROKER						
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	BUY	05/19/2022 9,169.000	185,907.89		185,907.89 185,907.89	
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	SEL	10/04/2022 5,907.000	148,165.43		236,926.66 134,532.64	13,632.79
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	SEL	10/12/2022 1,926.000	48,052.59		81,046.05 43,864.88	4,187.71
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 9,561.000	172,954.52		413,232.95 217,752.93	44,798.41-
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	BUY	10/31/2022 2,613.000	47,243.04		47,243.04 47,243.04	
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	SEL	11/23/2022 3,980.000	92,644.71		181,962.32 89,381.32	3,263.39
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	SEL	12/14/2022 6,454.000	213,918.09		223,438.74 144,941.46	68,976.63
CUSIP # 80007R105 SANDS CHINA LTD UNSPONSORED ADR ACCOUNT 4055003212	SEL	12/28/2022 5,133.000	162,808.87		117,155.94 115,274.95	47,533.92
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	SEL	02/14/2022 3,485.000	184,350.32		178,255.73 174,598.50	9,751.82
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	SEL	03/07/2022 3,600.000	179,415.16		185,505.75 180,360.00	944.84-
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	SEL	04/14/2022 3,659.000	203,787.70		188,046.31 183,315.90	20,471.80
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	SEL	04/19/2022 3,280.000	182,530.40		159,910.84 164,328.00	18,202.40

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ALLIANCE BROKER						
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	BUY	05/09/2022 925.000	48,162.66		48,162.66 48,162.66	
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	BUY	08/16/2022 2,758.000	121,578.57		121,578.57 121,578.57	
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	SEL	10/28/2022 5,627.000	236,001.66		281,391.03 279,572.01	43,570.35-
CUSIP # 80105N105 SANOFI-AVENTIS ACCOUNT 4055003212	SEL	12/05/2022 4,104.000	187,742.21		199,745.69 203,903.24	16,161.03-
CUSIP # 803054204 SAP AG SPONSORED ADR AKTIENGESELLSCHAFT 4 ADRS = 1 PREF SHR ACCOUNT 4055003212	BUY	01/13/2022 1,186.000	164,105.04		164,105.04 164,105.04	
CUSIP # 803054204 SAP AG SPONSORED ADR AKTIENGESELLSCHAFT 4 ADRS = 1 PREF SHR ACCOUNT 4055003212	BUY	05/09/2022 1,193.000	120,010.55		120,010.55 120,010.55	
CUSIP # 803054204 SAP AG SPONSORED ADR AKTIENGESELLSCHAFT 4 ADRS = 1 PREF SHR ACCOUNT 4055003212	BUY	06/03/2022 821.000	82,371.42		82,371.42 82,371.42	
CUSIP # 803054204 SAP AG SPONSORED ADR AKTIENGESELLSCHAFT 4 ADRS = 1 PREF SHR ACCOUNT 4055003212	SEL	10/28/2022 3,829.000	375,051.53		458,878.44 520,344.20	145,292.67-
CUSIP # 81762P102 SERVICENOW INC ACCOUNT 4055003196	BUY	04/05/2022 946.000	515,403.03		515,403.03 515,403.03	
CUSIP # 81762P102 SERVICENOW INC	BUY	10/05/2022 4,059.000	1,579,515.20		1,579,515.20 1,579,515.20	

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ALLIANCE BROKER ACCOUNT 4055003196						
CUSIP # 81762P102 SERVICENOW INC ACCOUNT 4055003196	BUY	11/02/2022 1,259.000	537,882.32		537,882.32 537,882.32	
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	01/06/2022 2,299.000	201,518.96		155,797.25 199,585.39	1,933.57
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	01/10/2022 1,568.000	136,404.79		124,656.00 136,124.35	280.44
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	01/18/2022 2,858.000	247,400.93		227,754.87 248,114.41	713.48-
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	02/23/2022 2,848.000	219,513.89		228,459.44 247,246.27	27,732.38-
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	02/25/2022 1,940.000	144,305.77		145,752.37 168,419.16	24,113.39-
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	02/28/2022 2,292.000	157,177.44		170,214.92 198,977.69	41,800.25-
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	BUY	06/30/2022 4,323.000	237,397.55		237,397.55 237,397.55	
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	BUY	07/08/2022 2,311.000	113,023.15		113,023.15 113,023.15	
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	08/04/2022 1,721.000	93,050.09		94,508.72 90,906.55	2,143.54
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	08/12/2022 1,864.000	104,648.90		102,361.56 98,460.08	6,188.82

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ALLIANCE BROKER						
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	08/17/2022 3,049.000	174,154.89		153,550.42 161,054.07	13,100.82
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	BUY	09/23/2022 4,259.000	212,251.10		212,251.10 212,251.10	
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	BUY	09/27/2022 1,874.000	90,142.96		90,142.96 90,142.96	
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	BUY	10/04/2022 2,725.000	135,379.91		135,379.91 135,379.91	
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	BUY	10/17/2022 2,803.000	141,201.97		141,201.97 141,201.97	
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	10/28/2022 2,079.000	117,132.95		103,608.84 103,223.65	13,909.30
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	11/01/2022 1,604.000	88,716.96		79,936.78 79,639.60	9,077.36
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	11/15/2022 2,532.000	154,997.39		122,922.26 125,715.38	29,282.01
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	11/22/2022 2,073.000	141,480.05		102,988.09 102,925.75	38,554.30
CUSIP # 826197501 SIEMENS AG ADR ACCOUNT 4055003212	SEL	12/05/2022 1,654.000	114,961.44		82,924.83 82,122.13	32,839.31
CUSIP # 831865209 SMITH A O CORP ACCOUNT 4055003221	BUY	06/02/2022 4,834.000	292,913.81		292,913.81 292,913.81	
CUSIP # 831865209 SMITH A O CORP ACCOUNT 4055003221	BUY	11/23/2022 4,937.000	302,691.91		302,691.91 302,691.91	

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ALLIANCE BROKER						
CUSIP # 848574109 SPIRIT AEROSYSTEMS HLDGS INC ACCOUNT 4055003221	BUY	08/26/2022 42,854.000	1,366,395.50		1,366,395.50 1,366,395.50	
CUSIP # 855244109 STARBUCKS CORP ACCOUNT 4055003196	SEL	01/13/2022 12,505.000	1,303,467.03		1,132,561.68 1,462,709.85	159,242.82-
CUSIP # 855244109 STARBUCKS CORP ACCOUNT 4055003196	SEL	01/14/2022 15,807.000	1,644,430.18		1,262,239.50 1,848,944.79	204,514.61-
CUSIP # 858912108 STERICYCLE INC ACCOUNT 4055003221	BUY	06/02/2022 9,490.000	478,160.29		478,160.29 478,160.29	
CUSIP # 86562M209 SUMITOMO MITSUI FIN GRP INC FLT SPONSORED ADR ACCOUNT 4055003212	BUY	02/09/2022 20,377.000	155,335.91		155,335.91 155,335.91	
CUSIP # 86562M209 SUMITOMO MITSUI FIN GRP INC FLT SPONSORED ADR ACCOUNT 4055003212	SEL	03/10/2022 35,895.000	225,796.34		245,160.25 247,542.75	21,746.41-
CUSIP # 86562M209 SUMITOMO MITSUI FIN GRP INC FLT SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 28,626.000	163,450.71		193,032.23 197,413.54	33,962.83-
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	BUY	02/08/2022 14,054.000	259,692.62		259,692.62 259,692.62	
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	BUY	03/22/2022 12,843.000	209,090.46		209,090.46 209,090.46	
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	BUY	07/01/2022 9,209.000	120,009.85		120,009.85 120,009.85	
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	SEL	09/20/2022 7,270.000	102,141.16		138,361.22 133,067.06	30,925.90-

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ALLIANCE BROKER						
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	SEL	09/27/2022 8,401.000	112,463.29		166,091.25 153,768.41	41,305.12-
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	SEL	10/18/2022 3,829.000	49,538.84		75,003.99 70,084.42	20,545.58-
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	SEL	10/28/2022 9,446.000	136,047.62		182,143.19 172,895.65	36,848.03-
CUSIP # 870195104 SWEDBANK A B ADR ACCOUNT 4055003212	SEL	11/08/2022 8,509.000	129,336.38		168,561.22 155,745.20	26,408.82-
CUSIP # 87105L104 SWITCH INC ACCOUNT 4055003221	SEL	05/17/2022 106,138.000	3,543,994.03		1,856,948.20 3,039,792.32	504,201.71
CUSIP # 872540109 TJX COMPANIES INC NEW ACCOUNT 4055003203	BUY	01/21/2022 374.000	25,801.33		25,801.33 25,801.33	
CUSIP # 872540109 TJX COMPANIES INC NEW ACCOUNT 4055003203	BUY	04/12/2022 3,532.000	218,923.25		218,923.25 218,923.25	
CUSIP # 872540109 TJX COMPANIES INC NEW ACCOUNT 4055003203	SEL	09/21/2022 6,357.000	412,892.31		452,935.40 477,656.94	64,764.63-
CUSIP # 872540109 TJX COMPANIES INC NEW ACCOUNT 4055003203	BUY	11/02/2022 2.000	145.06		145.06 145.06	
CUSIP # 874060205 TAKEDA PHARMACEUTICAL CO ADR ACCOUNT 4055003212	SEL	01/13/2022 10,434.000	148,772.43		176,588.15 142,215.42	6,557.01
CUSIP # 874060205 TAKEDA PHARMACEUTICAL CO ADR ACCOUNT 4055003212	SEL	03/07/2022 18,087.000	271,265.63		306,109.81 246,525.81	24,739.82
CUSIP # 874060205 TAKEDA PHARMACEUTICAL CO ADR	SEL	03/09/2022 5,843.000	86,534.96		100,609.96 79,640.09	6,894.87

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 874060205 TAKEDA PHARMACEUTICAL CO ADR ACCOUNT 4055003212	BUY	04/04/2022 10,151.000	146,305.35		146,305.35 146,305.35	
CUSIP # 874060205 TAKEDA PHARMACEUTICAL CO ADR ACCOUNT 4055003212	SEL	10/28/2022 17,098.000	221,610.65		326,316.72 234,415.43	12,804.78-
CUSIP # 88032Q109 TENCENT HLDGS LTD ADR ACCOUNT 4055003212	BUY	05/20/2022 3,867.000	173,642.22		173,642.22 173,642.22	
CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC SR ACCOUNT 4055003196	BUY	11/25/2022 6,883.000	3,728,133.59		3,728,133.59 3,728,133.59	
CUSIP # 889110102 TOKYO ELECTRON LTD ADR ACCOUNT 4055003212	BUY	08/16/2022 1,945.000	170,206.95		170,206.95 170,206.95	
CUSIP # 889110102 TOKYO ELECTRON LTD ADR ACCOUNT 4055003212	BUY	09/20/2022 2,424.000	174,621.57		174,621.57 174,621.57	
CUSIP # 889110102 TOKYO ELECTRON LTD ADR ACCOUNT 4055003212	BUY	10/26/2022 1,798.000	118,843.48		118,843.48 118,843.48	
CUSIP # 89151E109 TOTAL SE ACCOUNT 4055003212	SEL	02/14/2022 5,245.000	310,122.15		239,477.97 259,417.70	50,704.45
CUSIP # 89151E109 TOTAL SE ACCOUNT 4055003212	BUY	03/03/2022 2,612.000	130,349.16		130,349.16 130,349.16	
CUSIP # 89151E109 TOTAL SE ACCOUNT 4055003212	SEL	05/17/2022 2,509.000	133,361.33		94,876.05 124,161.74	9,199.59
CUSIP # 89151E109 TOTAL SE ACCOUNT 4055003212	SEL	05/19/2022 4,503.000	248,365.38		180,976.64 222,837.92	25,527.46

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 89151E109	SEL	05/24/2022	139,632.36		90,897.67	13,144.75
TOTAL SE		2,556.000			126,487.61	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	06/03/2022	171,810.99		103,328.01	25,578.25
TOTAL SE		2,955.000			146,232.74	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	06/07/2022	222,231.44		129,374.56	33,984.62
TOTAL SE		3,804.000			188,246.82	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	06/17/2022	91,346.58		59,282.47	10,238.13
TOTAL SE		1,639.000			81,108.45	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	06/22/2022	131,650.84		114,447.29	6,647.82
TOTAL SE		2,526.000			125,003.02	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	07/05/2022	250,887.11		204,639.12	14,093.99
TOTAL SE		4,785.000			236,793.12	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	07/28/2022	72,772.05		61,268.67	769.12
TOTAL SE		1,455.000			72,002.93	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	08/04/2022	107,206.39		91,620.24	179.42-
TOTAL SE		2,170.000			107,385.81	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	10/28/2022	145,426.72		114,613.67	11,466.64
TOTAL SE		2,707.000			133,960.08	
ACCOUNT 4055003212						
CUSIP # 89151E109	SEL	11/23/2022	106,343.89		78,709.58	14,348.40
TOTAL SE		1,859.000			91,995.49	
ACCOUNT 4055003212						
CUSIP # 89832Q109	BUY	11/02/2022	909,902.52		909,902.52	
TRUIST FINANCIAL CORP COM		20,164.000			909,902.52	
ACCOUNT 4055003203						
CUSIP # 902104108	SEL	07/11/2022	160,508.09		167,229.48	6,721.39-
II-VI INC		3,356.000			167,229.48	
ACCOUNT 4055003221						

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 902973304 US BANCORP DEL ACCOUNT 4055003203	BUY	09/21/2022 9,401.000	432,423.44		432,423.44 432,423.44	
CUSIP # 902973304 US BANCORP DEL ACCOUNT 4055003203	BUY	11/02/2022 14,873.000	636,805.34		636,805.34 636,805.34	
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	01/10/2022 40,306.000	320,124.73		182,722.83 310,396.51	9,728.22
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	02/08/2022 19,479.000	166,001.14		91,929.58 150,007.78	15,993.36
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	BUY	03/03/2022 41,315.000	243,720.27		243,720.27 243,720.27	
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	BUY	03/04/2022 27,141.000	163,294.07		163,294.07 163,294.07	
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	BUY	03/10/2022 12,462.000	60,790.09		60,790.09 60,790.09	
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	BUY	05/02/2022 56,596.000	257,221.56		257,221.56 257,221.56	
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	BUY	07/05/2022 39,033.000	183,689.03		183,689.03 183,689.03	
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	BUY	07/19/2022 22,319.000	95,269.10		95,269.10 95,269.10	
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	09/14/2022 40,218.000	213,995.07		186,703.39 269,332.15	55,337.08-
CUSIP # 904678406 UNICREDIT SPA ADR	SEL	09/19/2022 21,132.000	114,492.66		93,425.42 141,516.91	27,024.25-

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	09/20/2022 12,725.000	67,544.02		51,395.78 85,216.86	17,672.84-
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	10/24/2022 16,983.000	93,229.44		68,593.68 113,731.86	20,502.42-
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	10/27/2022 28,692.000	162,955.34		108,950.71 192,144.76	29,189.42-
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	10/28/2022 69,329.000	412,914.06		331,343.80 464,282.87	51,368.81-
CUSIP # 904678406 UNICREDIT SPA ADR ACCOUNT 4055003212	SEL	11/01/2022 16,413.000	99,265.19		86,176.13 109,914.68	10,649.49-
CUSIP # 904767704 UNILEVER PLC-SPONSORED ADR ACCOUNT 4055003212	BUY	04/25/2022 2,185.000	100,122.16		100,122.16 100,122.16	
CUSIP # 904767704 UNILEVER PLC-SPONSORED ADR ACCOUNT 4055003212	BUY	05/17/2022 1,525.000	69,807.03		69,807.03 69,807.03	
CUSIP # 904767704 UNILEVER PLC-SPONSORED ADR ACCOUNT 4055003212	BUY	05/24/2022 4,285.000	187,161.52		187,161.52 187,161.52	
CUSIP # 904767704 UNILEVER PLC-SPONSORED ADR ACCOUNT 4055003212	SEL	06/03/2022 1,017.000	47,570.61		60,638.32 52,895.63	5,325.02-
CUSIP # 904767704 UNILEVER PLC-SPONSORED ADR ACCOUNT 4055003212	SEL	09/29/2022 3,818.000	168,549.00		225,552.24 198,579.65	30,030.65-
CUSIP # 904767704 UNILEVER PLC-SPONSORED ADR ACCOUNT 4055003212	SEL	10/17/2022 2,531.000	108,119.56		147,552.24 131,640.94	23,521.38-

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 904767704 UNILEVER PLC-SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 6,206.000	279,201.54		345,680.73 322,782.96	43,581.42-
CUSIP # 91324P102 UNITEDHEALTH GROUP INC ACCOUNT 4055003196	BUY	04/05/2022 1,091.000	557,322.95		557,322.95 557,322.95	
CUSIP # 91324P102 UNITEDHEALTH GROUP INC ACCOUNT 4055003196	SEL	05/13/2022 2,190.000	1,075,909.32		678,817.22 1,101,772.03	25,862.71-
CUSIP # 91324P102 UNITEDHEALTH GROUP INC ACCOUNT 4055003196	BUY	11/02/2022 852.000	473,897.57		473,897.57 473,897.57	
CUSIP # 92343V104 VERIZON COMMNS INC ACCOUNT 4055003203	BUY	01/21/2022 2,348.000	125,723.66		125,723.66 125,723.66	
CUSIP # 92343V104 VERIZON COMMNS INC ACCOUNT 4055003203	BUY	09/21/2022 13,927.000	570,430.42		570,430.42 570,430.42	
CUSIP # 92343V104 VERIZON COMMNS INC ACCOUNT 4055003203	BUY	11/02/2022 18,683.000	698,073.48		698,073.48 698,073.48	
CUSIP # 92556V106 VIATRIS INC COM ACCOUNT 4055003203	SEL	05/04/2022 191,119.000	1,951,410.59		3,440,870.76 2,585,840.07	634,429.48-
CUSIP # 92556V106 VIATRIS INC COM ACCOUNT 4055003203	SEL	05/05/2022 107,579.000	1,109,392.02		1,598,910.25 1,455,543.87	346,151.85-
CUSIP # 927320101 VINCI S A ADR ACCOUNT 4055003212	BUY	06/24/2022 3,590.000	81,582.28		81,582.28 81,582.28	
CUSIP # 927320101 VINCI S A ADR ACCOUNT 4055003212	SEL	10/28/2022 6,738.000	155,334.29		128,240.27 175,727.00	20,392.71-
CUSIP # 92826C839 VISA INC CL A ACCOUNT 4055003196	BUY	01/13/2022 4,013.000	860,060.94		860,060.94 860,060.94	

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 92826C839 VISA INC CL A ACCOUNT 4055003196	BUY	01/14/2022 753.000	162,831.58		162,831.58 162,831.58	
CUSIP # 92826C839 VISA INC CL A ACCOUNT 4055003196	BUY	04/05/2022 3,634.000	822,590.42		822,590.42 822,590.42	
CUSIP # 92826C839 VISA INC CL A ACCOUNT 4055003196	SEL	10/03/2022 10,092.000	1,817,087.57		1,805,660.64 2,195,040.74	377,953.17-
CUSIP # 92826C839 VISA INC CL A ACCOUNT 4055003196	BUY	11/02/2022 2,247.000	464,424.12		464,424.12 464,424.12	
CUSIP # 928662600 VOLKSWAGEN ACCOUNT 4055003212	BUY	01/19/2022 9,195.000	290,437.87		290,437.87 290,437.87	
CUSIP # 928662600 VOLKSWAGEN ACCOUNT 4055003212	BUY	03/07/2022 6,269.000	147,103.34		147,103.34 147,103.34	
CUSIP # 928662600 VOLKSWAGEN ACCOUNT 4055003212	SEL	05/02/2022 7,964.000	174,879.78		188,600.84 231,443.83	56,564.05-
CUSIP # 928662600 VOLKSWAGEN ACCOUNT 4055003212	SEL	05/06/2022 5,684.000	123,098.89		188,636.26 165,184.17	42,085.28-
CUSIP # 928662600 VOLKSWAGEN ACCOUNT 4055003212	SEL	05/09/2022 6,923.000	145,547.02		222,383.33 201,191.07	55,644.05-
CUSIP # 928662600 VOLKSWAGEN ACCOUNT 4055003212	SEL	06/08/2022 8,461.000	190,602.50		261,405.73 245,887.27	55,284.77-
CUSIP # 928662600 VOLKSWAGEN ACCOUNT 4055003212	SEL	06/17/2022 7,858.000	156,058.66		250,131.41 228,363.34	72,304.68-
CUSIP # 928662600 VOLKSWAGEN	SEL	06/30/2022 15,214.000	297,087.62		429,644.58 442,137.93	145,050.31-

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Report Of 5% Transactions

AGGREGATE BY BROKER VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER ACCOUNT 4055003212						
CUSIP # 978097103 WOLVERINE WORLD WIDE INC ACCOUNT 4055003221	BUY	06/02/2022 31,883.000	681,260.00		681,260.00 681,260.00	
CUSIP # 980745103 WOODWARD INC ACCOUNT 4055003221	BUY	01/12/2022 3,742.000	409,776.69		409,776.69 409,776.69	
CUSIP # 98978V103 ZOETIS INC ACCOUNT 4055003196	SEL	02/10/2022 3,128.000	624,828.89		382,410.51 763,325.84	138,496.95-
CUSIP # 98978V103 ZOETIS INC ACCOUNT 4055003196	SEL	04/01/2022 5,696.000	1,088,148.04		696,358.79 1,389,994.88	301,846.84-
CUSIP # 98978V103 ZOETIS INC ACCOUNT 4055003196	BUY	04/05/2022 1,932.000	368,544.65		368,544.65 368,544.65	
CUSIP # 98978V103 ZOETIS INC ACCOUNT 4055003196	BUY	11/02/2022 1,706.000	257,220.10		257,220.10 257,220.10	
CUSIP # 989825104 ZURICH INS GROUP LTD SPONSORED ADR ACCOUNT 4055003212	SEL	03/18/2022 5,188.000	240,204.21		196,711.36 227,986.66	12,217.55
CUSIP # 989825104 ZURICH INS GROUP LTD SPONSORED ADR ACCOUNT 4055003212	SEL	05/17/2022 4,887.000	222,261.53		185,114.78 214,759.22	7,502.31
CUSIP # 989825104 ZURICH INS GROUP LTD SPONSORED ADR ACCOUNT 4055003212	SEL	05/20/2022 2,742.000	125,175.74		103,461.69 120,497.19	4,678.55
CUSIP # 989825104 ZURICH INS GROUP LTD SPONSORED ADR ACCOUNT 4055003212	SEL	09/12/2022 7,962.000	343,257.84		281,861.99 349,890.09	6,632.25-

ComericA

Report Of 5% Transactions

AGGREGATE BY BROKER **VALUATION 1,525,448,022.73 THRESHOLD 76,272,401.14**

DESCRIPTION	TRAN TYPE	SETTLE DATE / SHARES/UNITS	PURCHASE/SALE COST/PROCEEDS	BROKER COMMISSION/ OTH EXPENSE	COST OF ASSET / PREV ANNL MKT	NET GAIN/LOSS
ALLIANCE BROKER						
CUSIP # 989825104 ZURICH INS GROUP LTD SPONSORED ADR ACCOUNT 4055003212	SEL	10/28/2022 2,439.000	103,513.66		86,998.50 107,181.85	3,668.19-
CUSIP # G1151C101 ACCENTURE PLC CL A ACCOUNT 4055003196	SEL	02/10/2022 1,592.000	549,358.34		311,694.66 659,963.60	110,605.26-
CUSIP # G1151C101 ACCENTURE PLC CL A ACCOUNT 4055003196	BUY	04/05/2022 1,551.000	526,481.99		526,481.99 526,481.99	
CUSIP # G1151C101 ACCENTURE PLC CL A ACCOUNT 4055003196	BUY	11/02/2022 1,457.000	415,964.76		415,964.76 415,964.76	
CUSIP # G2519Y108 CREDITCORP LTD ADR ACCOUNT 4055003212	SEL	02/04/2022 1,270.000	170,302.45		179,748.44 155,028.90	15,273.55
CUSIP # G2519Y108 CREDITCORP LTD ADR ACCOUNT 4055003212	SEL	03/07/2022 1,658.000	257,947.34		183,499.17 202,392.06	55,555.28

343 PURCHASES FOR 114,370,563.74 303 SALES FOR 99,605,643.43 BROKER AGGREGATE TOTAL 213,976,207.17

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Sheet Metal Workers Pension Plan of Northern California
EIN: 51-6115939 Plan No: 001
2022 Form 5500 — Schedule MB

Line 3 – Withdrawal Liability Amounts

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts
1/20/2022	$3,000	$0	$3,000
3/3/2022	$3,000	$0	$3,000
3/15/2022	$3,000	$0	$3,000
4/25/2022	$3,000	$0	$3,000
5/17/2022	$3,000	$0	$3,000
6/23/2022	$3,000	$0	$3,000
7/25/2022	$3,000	$0	$3,000
8/25/2022	$3,000	$0	$3,000
9/6/2022	$0	$2,551,411	$2,551,411
10/7/2022	$3,000	$0	$3,000
11/4/2022	$3,000	$0	$3,000
11/30/2022	$3,000	$0	$3,000
12/28/2022	$3,000	$0	$3,000

Line 4b – Illustration Supporting Actuarial Certification of Status

Actuarial Certification of Plan Status

Plan Name:	Sheet Metal Workers Pension Plan of Northern California
EIN / PN:	51-6115939 / 001
Plan Sponsor:	Sheet Metal Workers Pension Trust 3240B Constitution Drive | Livermore, CA 94551-7565 | (925) 205-9994
Plan Year:	Beginning January 1, 2022 and Ending December 31, 2022
Certification Results:	• Critical Status • Not in Critical and Declining Status

This is the annual certification by the Plan Actuary as required under section 432(b) of the Internal Revenue Code (the "Code") for the above-named multiemployer plan (the "Plan") and plan year (the "Plan Year"). For the Plan Year, the Plan is in critical status and not in critical and declining status. Furthermore, the Plan is projected to meet the objectives of its most recently amended rehabilitation plan and is projected to emerge from critical status by 2039, (reflecting collectively bargained contribution rates as of the certification date).

In December 2020, the Board of Trustees determined, based on reasonable actuarial assumptions and upon exhaustion of all reasonable measures, that the Plan could not reasonably be expected to emerge from critical status by the end of the rehabilitation period. Therefore, as described in section 432(e)(3)(A)(ii) of the Code, the rehabilitation plan consists of actions to emerge from critical status at a later date. In December 2021, the Board of Trustees amended the rehabilitation plan with a combination of measures to reduce adjustable benefits and future accruals, and increase future contributions, in order to enable the Plan to be projected to emerge from critical status within 25 years.

This certification was performed based upon actuarial projections of assets and liabilities for the current and succeeding plan years, as described under section 432(b)(3)(B). These projections are based on reasonable actuarial estimates, assumptions, and methods that offer our best estimate of anticipated experience under the Plan. The projected present value of Plan liabilities as of the `beginning of the Plan Year was determined based on a projection of the results of the actuarial valuation of the Plan as of January 1, 2021 and on the provisions of the most recently amended rehabilitation plan. The projections of Plan assets are based on unaudited financial statements as of December 31, 2021, as provided by the Plan's administrator and the assumption that future net investment returns will be 7.5% per year, beginning January 1, 2022.

This certification is also based on projections of future industry activity and covered employment levels, which are based on information provided in good faith by the Plan Sponsor. This certification assumes that the current terms of the collective bargaining agreements under which contributions are made to the Plan will remain in effect for all succeeding plan years.

Certified by:

Alexandra Willson, FSA, EA, MAAA
Enrollment Number: 20-06889
Horizon Actuarial Services, LLC
1990 N. California Ave., Suite 830
Walnut Creek, CA 94596
(818) 691-2005

Jason C. Birkle, EA, MAAA, ASA
Enrollment Number: 20-07856
NWPS
160 W Santa Clara Street, Suite 1550
San Jose, CA 95113
(408) 298-1170

Date: March 31, 2022

Sheet Metal Workers Pension Plan of Northern California
EIN: 51-6115939 Plan No: 001
2022 Form 5500 — Schedule MB

Line 4b – Illustration Supporting Actuarial Certification of Status

2022 PPA Funded Status: Critical

The Plan is in critical status for the 2022 Plan Year because it currently has an accumulated funding deficiency and is also projected to have an accumulated funding deficiency at the end of the Plan Year. However, it is not in critical and declining status for the 2022 Plan Year because it is not projected to go insolvent in the current or next 19 plan years. Because the Plan's funded percentage is less than 80%, the applicable solvency projection period is the current and next 19 plan years.

Section 432(b)(6): Critical and Declining Status	Plan Year Beginning January 1, 2022
Certification status	Critical
Number of inactive participants	7,511
Number of active participants	5,464
Ratio of inactive particpants to active participants	1.4
Funded percentage (threshold = 80.0%)	63.1%
Solvency projection period (years)	Current and next 19 years
Projected date of insolvency	None

	Plan Year Ending	Employer Contributions	Benefit Payments	Operating Expenses	Net Investment Return	Ending Market Value of Assets
PY	12/31/2021	$ 128,627,495	$ (171,068,565)	$ (5,610,201)	$ 212,935,797	$ 1,558,798,573
CY	12/31/2022	130,475,000	(182,388,247)	(3,276,289)	114,840,285	1,618,449,322
1	12/31/2023	130,475,000	(189,535,237)	(3,341,815)	119,043,622	1,675,090,892
2	12/31/2024	130,475,000	(196,620,081)	(3,408,651)	123,023,552	1,728,560,712
3	12/31/2025	130,475,000	(203,140,270)	(3,476,825)	126,786,725	1,779,205,342
4	12/31/2026	130,475,000	(209,492,825)	(3,546,361)	130,344,244	1,826,985,400
5	12/31/2027	130,475,000	(215,181,502)	(3,617,288)	133,711,763	1,872,373,373
6	12/31/2028	130,475,000	(220,074,642)	(3,689,634)	136,929,655	1,916,013,752
7	12/31/2029	130,475,000	(224,609,034)	(3,763,427)	140,029,877	1,958,146,168
8	12/31/2030	130,475,000	(229,268,062)	(3,838,696)	143,012,272	1,998,526,682
9	12/31/2031	130,475,000	(233,276,007)	(3,915,470)	145,887,633	2,037,697,838
10	12/31/2032	130,475,000	(237,606,981)	(3,993,780)	148,660,122	2,075,232,199
11	12/31/2033	130,475,000	(240,698,025)	(4,073,655)	151,356,289	2,112,291,808
12	12/31/2034	130,475,000	(244,405,823)	(4,155,128)	153,993,662	2,148,199,519
13	12/31/2035	130,475,000	(247,304,812)	(4,238,231)	156,574,912	2,183,706,388
14	12/31/2036	130,475,000	(249,759,927)	(4,322,996)	159,142,682	2,219,241,147
15	12/31/2037	130,475,000	(251,355,305)	(4,409,456)	161,744,720	2,255,696,106
16	12/31/2038	130,475,000	(252,240,647)	(4,497,646)	164,442,334	2,293,875,147
17	12/31/2039	130,475,000	(252,921,155)	(4,587,599)	167,276,870	2,334,118,263
18	12/31/2040	130,475,000	(253,233,800)	(4,679,350)	170,279,939	2,376,960,052
19	12/31/2041	130,475,000	(252,516,402)	(4,772,937)	173,516,466	2,423,662,179

"PY" = preceding plan year; "CY" = current plan year

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Line 8b(1) – Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
Current Plan Year	$5,899,844	$2,968,148	$176,945,944	$185,813,936
Current Plan Year + 1	$12,745,417	$3,827,486	$174,300,705	$190,873,608
Current Plan Year + 2	$19,434,213	$4,862,638	$170,982,235	$195,279,086
Current Plan Year + 3	$25,874,667	$5,646,430	$167,328,886	$198,849,983
Current Plan Year + 4	$32,103,109	$6,435,626	$163,457,263	$201,995,998
Current Plan Year + 5	$38,076,263	$7,362,054	$159,377,683	$204,816,001
Current Plan Year + 6	$43,483,364	$8,200,436	$155,082,430	$206,766,230
Current Plan Year + 7	$48,569,497	$8,948,684	$150,630,279	$208,148,460
Current Plan Year + 8	$53,325,571	$9,963,572	$145,934,850	$209,223,994
Current Plan Year + 9	$57,694,801	$10,937,185	$141,053,447	$209,685,432
Current Plan Year + 10	$61,955,046	$11,946,980	$136,033,092	$209,935,118
Current Plan Year + 11	$65,828,192	$12,954,034	$130,946,672	$209,728,898
Current Plan Year + 12	$69,458,581	$14,307,506	$125,717,777	$209,483,863
Current Plan Year + 13	$72,870,353	$15,265,721	$120,365,495	$208,501,568
Current Plan Year + 14	$75,744,962	$16,371,177	$114,894,026	$207,010,165
Current Plan Year + 15	$78,248,472	$17,284,986	$109,316,269	$204,849,727
Current Plan Year + 16	$80,279,289	$17,827,653	$103,647,791	$201,754,733
Current Plan Year + 17	$81,979,641	$18,599,840	$97,906,803	$198,486,285
Current Plan Year + 18	$83,518,543	$19,065,526	$92,114,119	$194,698,188
Current Plan Year + 19	$84,526,895	$19,310,381	$86,293,075	$190,130,351
Current Plan Year + 20	$85,479,546	$19,645,041	$80,468,965	$185,593,552
Current Plan Year + 21	$85,782,954	$19,724,982	$74,668,721	$180,176,657
Current Plan Year + 22	$86,008,202	$19,785,704	$68,920,897	$174,714,803
Current Plan Year + 23	$85,839,597	$19,782,012	$63,255,514	$168,877,124
Current Plan Year + 24	$85,336,347	$19,393,722	$57,703,644	$162,433,712
Current Plan Year + 25	$84,369,118	$18,985,606	$52,296,971	$155,651,695
Current Plan Year + 26	$83,037,768	$18,553,087	$47,067,251	$148,658,106
Current Plan Year + 27	$81,454,768	$17,888,542	$42,045,661	$141,388,971
Current Plan Year + 28	$79,698,429	$17,234,314	$37,262,194	$134,194,937
Current Plan Year + 29	$77,604,231	$16,585,139	$32,744,742	$126,934,111
Current Plan Year + 30	$75,130,345	$15,956,765	$28,518,283	$119,605,393
Current Plan Year + 31	$72,342,398	$15,176,411	$24,604,082	$112,122,890
Current Plan Year + 32	$69,510,274	$14,295,722	$21,018,645	$104,824,641
Current Plan Year + 33	$66,451,473	$13,446,320	$17,772,898	$97,670,690
Current Plan Year + 34	$63,206,664	$12,505,785	$14,871,487	$90,583,936
Current Plan Year + 35	$59,888,654	$11,636,811	$12,312,194	$83,837,658
Current Plan Year + 36	$56,437,988	$10,765,407	$10,085,656	$77,289,050
Current Plan Year + 37	$52,832,994	$9,881,807	$8,175,765	$70,890,566
Current Plan Year + 38	$49,195,363	$9,000,469	$6,560,549	$64,756,381
Current Plan Year + 39	$45,633,121	$8,166,216	$5,213,481	$59,012,818
Current Plan Year + 40	$42,083,401	$7,368,000	$4,105,278	$53,556,680
Current Plan Year + 41	$38,653,237	$6,612,005	$3,205,535	$48,470,776
Current Plan Year + 42	$35,296,802	$5,902,090	$2,484,263	$43,683,155
Current Plan Year + 43	$32,072,202	$5,240,315	$1,912,983	$39,225,500
Current Plan Year + 44	$28,991,598	$4,627,357	$1,465,470	$35,084,425
Current Plan Year + 45	$26,069,436	$4,063,204	$1,118,359	$31,250,999
Current Plan Year + 46	$23,321,045	$3,547,317	$851,424	$27,719,785
Current Plan Year + 47	$20,750,654	$3,078,643	$647,541	$24,476,838
Current Plan Year + 48	$18,361,258	$2,655,652	$492,583	$21,509,492
Current Plan Year + 49	$16,152,981	$2,276,413	$375,175	$18,804,569

Line 6 – Summary of Plan Provisions

1. Effective Date:	December 23, 1958. Restated January 1, 2014. Most recently amended by Amendment 7 effective December 13, 2021.
2. Plan Year:	January 1st through December 31st.
3. Covered Employees:	All employees covered by a Collective Bargaining Agreement or other Contribution Agreement that requires contributions to the Plan.
4. Eligibility:	First of the month following the date a Covered Employee has earned 870 hours of service during any two consecutive Plan Year period.
5. Year of Service:	1 Year of Service for each Plan Year with at least 870 hours of service, 0.25 Year of Service for each Plan Year with at least 435 hours of service but fewer than 870 hours of service.
6. Normal Retirement:	
a. Eligibility	Later of age 65 and the 5th anniversary of participant contribution date.
b. Monthly Benefit	For service prior to 2017: Greater of (a), (b) or (c) as follows: (a) $50.00 (b) The sum of (i), (ii), (iii) and (iv): (i) 3.60% of contributions through December 31, 1986 (ii) For the first 15 Years of Service: 3.35% of contributions from January 1, 1987 through June 30, 2003, and 1.675% of contributions after July 1, 2003

(iii) After 15 Years of Service: 4.45% of contributions through June 30, 2003, and 2.225% of contributions after July 1, 2003

(iv) $6.00 times Years of Service, subject to a maximum of $192.00.

(c) If a participant on December 31, 1986, the sum of (i) and (ii):

(i) 3.60% of contributions through June 30, 2003, and 1.80% of contributions after July 1, 2003

(ii) $6.00 times Years of Service, subject to a maximum of $192.00

Additional Employer contributions negotiated in collective bargaining for the period from July 1, 2009 through December 31, 2016 are not included for purpose of determining the pension benefit. For the period of July 1, 2002 through June 30, 2003, 8.00% of the Employer contributions made to the Plan for Covered Employment performed on or after July 1, 2002 is also not used to calculate the Normal Retirement Benefit.

For service after 2016: The benefit crediting basis follows a VBAR structure and reflects an average of the Plan's investment return over a defined period. This structure is defined in Plan Amendment 2 approved on September 20, 2016 and later amended by Amendment 5 approved on November 15, 2019.

The table below outlines the Benefit Credit Percentages based on the current VBAR Plan design.

Benefit Credit Percent

	Funded Ratio							
	Below 70%		70% & Below 85%		85% & Below 100%		Above 100%	
Fund Return	0-15 Years	15 + Years	0-15 Years	15 + Years	0-15 Years	15 + Years	0-15 Years	15 + Years
Negative	0.25%	0.25%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
0.00% - 1.99%	0.50%	0.50%	0.60%	0.60%	0.70%	0.70%	0.80%	0.80%
2.00% - 3.99%	0.60%	0.70%	0.70%	0.80%	0.80%	0.90%	0.90%	1.00%
4.00% - 6.49%	0.70%	0.85%	0.80%	0.95%	0.90%	1.05%	1.00%	1.25%
6.50% - 7.99%	0.75%	1.00%	0.85%	1.10%	0.95%	1.20%	1.05%	1.30%
8.00% - 9.99%	0.75%	1.00%	0.90%	1.15%	1.00%	1.25%	1.10%	1.35%
10.00% - 14.99%	0.80%	1.05%	1.75%	2.00%	2.00%	2.25%	2.25%	2.50%
15.00% +	0.80%	1.05%	2.00%	2.25%	2.25%	2.50%	2.50%	2.75%

For service after 2021: A Participant who, as of December 31, 2021, is younger than age 52 or has less
than 25 years of Future and Past Service Credits (combined), shall earn a monthly benefit accrual equal to 0.70% of benefit-bearing Employer Contributions paid on the Participant's behalf. A Participant who, as of December 31, 2021, is at least age 52 and has at least 25 years of Future and Past Service Credits (combined) shall earn a monthly benefit accrual equal to 0.55% of benefit-bearing Employer Contributions paid on the Participant's behalf. Benefit-bearing Employer Contributions shall be those contributions made at the rate effective on January 1, 2021. Accrual rates and effective contribution rates can change subject to the Prior Plan year Annual Certification Funded Percentage.
This structure is defined in Plan Amendment 7 approved on December 13, 2021.

7. Early Retirement Eligibility:

a. Group A — As of December 31, 2021, Age 49 with 22 Years of Unreduced Pension Service

b. Group B — Not in Group A; **AND** first covered hour before July 1, 2022

c. Group C — Future Plan Participants: First Covered Hour on or after July 1, 2022

8. Group A

Pre-7/1/2009 Accruals:

Unreduced Early Retirement:

a. Eligibility	Age 52 with 25 Years of Service.
b. Monthly Benefit	Benefits accrued as of July 1, 2009, with no reduction for Early Retirement.

Early Retirement:

a. Eligibility	Age 55 with 10 Years of Service.
b. Monthly Benefit	Benefits accrued as of July 1, 2009 are calculated as for Normal Retirement, reduced 0.5% for each month that benefit commencement precedes age 60.

7/1/2009 through 12/31/2021 Accruals:

Unreduced Early Retirement:

a. Eligibility	Age 55 with 25 Years of Service.
b. Monthly Benefit	Benefits accrued from July 1, 2009 through December 31, 2021, with no reduction for Early Retirement.

Early Retirement:

a. Eligibility	Age 55 with 10 Years of Service.
b. Monthly Benefit	Benefits accrued from July 1, 2009 through December 31, 2021 are calculated as for Normal Retirement, reduced 0.5% for each month that benefit commencement precedes age 60.

Post-12/31/2021 Accruals:

Unreduced Early Retirement:

a. Eligibility	Age 55 with 30 Years of Service or age 58 with 25 Years of Service.
b. Monthly Benefit	Calculated as for Normal Retirement, with no reduction for Early Retirement.

55/25 Reduced Early Retirement:

a. Eligibility	Age 55 with 25 Years of Service.
b. Monthly Benefit	Calculated as for Normal Retirement, reduced 0.25% for each month that benefit commencement precedes age 60.

55/15 or 60/10 Reduced Early Retirement:

a. Eligibility	Age 55 with 15 Years of Service or Age 60 with 10 Years of Service.
b. Monthly Benefit	Calculated as for Normal Retirement, reduced 0.5% for each month that benefit commencement precedes age 65.

9. Group B

Unreduced Early Retirement:

a. Eligibility	Age 55 with 30 Years of Service or age 58 with 25 Years of Service.
b. Monthly Benefit	Calculated as for Normal Retirement, with no reduction for Early Retirement.

55/25 Reduced Early Retirement:

a. Eligibility	Age 55 with 25 Years of Service.
b. Monthly Benefit	Calculated as for Normal Retirement, reduced 0.25% for each month that benefit commencement precedes age 60.

55/15 or 60/10 Reduced Early Retirement:

a. Eligibility	Age 55 with 15 Years of Service or Age 60 with 10 Years of Service.
b. Monthly Benefit	Calculated as for Normal Retirement, reduced 0.5% for each month that benefit commencement precedes age 65.

10. Group C

Unreduced Early Retirement:

a. Eligibility Years of Service.	Age 55 with 30 Years of Service or age 60 with 25
b. Monthly Benefit	Calculated as for Normal Retirement, with no reduction for Early Retirement.

55/15 or 60/10 Reduced Early Retirement:

a. Eligibility	Age 55 with 15 Years of Service or Age 60 with 10 Years of Service.
b. Monthly Benefit	Calculated as for Normal Retirement, reduced 0.5% for each month that benefit commencement precedes age 65.

11. Disability:

a. Eligibility	Total & Permanent Disability with at least 10 Years of Service and entitled to disability benefits under the Social Security Act.
b. Monthly Benefit	Greater than 10 but less than 25 Years of Service: Calculated as for Normal Retirement, payable immediately, reduced by 0.5% for each month the date of disability precedes the participant's 65th birthday, but never less than 58% of the accrued benefit. Greater than 25 Years of Service: Calculated as for Normal Retirement, payable immediately.

12. Partial Disability:

a. Eligibility	Trade disability with at least 10 Years of Service but unable to meet the requirements for disability benefits under the Social Security Act.
b. Monthly Benefit	Greater than 10 but less than 25 Years of Service: Calculated as for Normal Retirement, payable immediately, reduced by 0.5% for each month the date of disability precedes the participant's 65th birthday, but never less than 58% of the accrued benefit. Greater than 25 Years of Service: Calculated as for Normal Retirement, payable immediately, reduced by 5/12 of 1% for each month the date of disability precedes the participant's 60th birthday, but never less than 50% of the accrued benefit.

13. Vested Retirement:

a. Eligibility	5 Years of Service.
b. Monthly Benefit	Calculated as for Normal or Early Retirement. If participant has not worked in Covered Employment or been on Sheet Metal Workers Local 104's out-of-work list for 36 consecutive months, no benefits are payable prior to Normal Retirement Age.

14. Pre-Retirement Death – Unmarried:

a. Eligibility	All participants are eligible.
b. Monthly Benefit	48 monthly payments of Participant's payments of Participant's Normal Retirement Benefit earned up until the date of death. The total value of the monthly payments shall not exceed 80% of the total contributions.

15. Pre-Retirement Death –Married:

a. Eligibility	All participants are eligible.
b. Monthly Benefit	Joint and Survivor Pension Death Benefit plus the excess, if any, of 80% of the total Employer Contributions made on the Participant's behalf over the value of the Joint and Survivor Death Benefit; or unmarried Pre-Retirement Death Benefit described above.

16. Payment Forms:

a. Normal	For single participants, a Life Annuity with 36 monthly payments guaranteed. For married participants, a 50% Joint & Survivor Annuity with "pop-up" provision.
b. Optional	75% Joint & Survivor Annuity with "pop-up" provision, 100% Joint & Survivor Annuity with "pop-up" provision, Life Annuity with 120 monthly payments guaranteed.

17. Hourly Contributions:

Year	Average Building Trade Journeyman Hourly Rate	Effective Contribution Rate*
2007	$6.54	$4.44
2008	$7.80	$5.23
2009	$9.60	$6.76
2010	$11.68	$7.83
2011	$13.15	$9.08
2012	$14.45	$10.18
2013	$15.85	$11.05
2014	$17.60	$11.99
2015	$18.10	$12.53
2016	$18.85	$13.12
2017	$19.35	$13.22
2018	$19.85	$13.82
2019	$20.35	$14.28
2020	$20.60	$14.74
2021	$21.10	$15.11

* Effective contribution rates were determined by dividing audited plan contributions by total hours in participant census data.

18. Changes Since Prior Year:

These plan provisions have been updated based upon the updated Funding Rehabilitation Plan adopted on December 13, 2021. The changes included the following:

1. The VBAR formula was eliminated and the accrual rate was updated depending on the service and age requirements as of December 31, 2021.

2. Change in Disability Benefits for benefits commencing after December 31, 2021. Service requirement for Unreduced Total & Permanent Disability was changed and reductions for both Total & Permanent Disability and Partial Disability were updated.

3. Pre-Retirement Death Benefit for benefits commencing after December 31, 2021 was updated for both unmarried and married participants.

4. Early Retirement Benefit was updated based on the service and age requirements for benefits commencing after March 31, 2022. Group A participants' accrued benefit prior to January 1, 2022 are grandfathered based on the prior plan provisions. Group A participants' accruals after December 31, 2021 and all other participants would be based on the updated plan provisions.

Line 11 – Justification for Change in Actuarial Assumptions

Current liability interest rate and mortality were updated for the current plan year in accordance with IRS regulations.

Calculation of expense load was updated based on future expectations.

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Line 9c and 9h – Schedule of Funding Standard Account Bases

FUNDING STANDARD ACCOUNT AMORTIZATION CHARGES

Date Established	Base Type	Description	Initial Balance	Rem. Years	Payment	1/1/2022 Balance
01/01/1993	3	Amendment	13,058,094	1.0	1,051,283	1,051,284
01/01/1994	3	Amendment	18,950,282	2.0	1,519,001	2,932,026
01/01/1995	3	Amendment	5,494,726	3.0	439,562	1,228,824
01/01/1996	3	Amendment	8,227,046	4.0	657,515	2,367,398
01/01/1998	4	Assumption	107,834,503	6.0	8,602,601	43,407,732
01/01/1999	3	Amendment	4,254,182	7.0	339,086	1,930,708
01/01/1999	4	Assumption	43,955,810	7.0	3,503,572	19,948,805
01/01/2008	1	Experience	6,097,987	1.0	648,328	648,328
01/01/2008	4	Assumption	70,655,084	1.0	7,511,930	7,511,930
01/01/2009	1	Experience	8,384,857	2.0	890,568	1,719,002
01/01/2009	8	ENIL	261,472,571	16.0	20,895,850	205,346,018
01/01/2010	1	Experience	57,012,187	3.0	6,049,427	16,911,570
01/01/2010	8	ENIL	37,484,209	16.0	3,026,000	29,736,860
01/01/2011	1	Experience	34,568,281	4.0	3,664,474	13,194,034
01/01/2011	8	ENIL	27,157,845	16.0	2,216,626	21,783,054
01/01/2012	1	Experience	203,288	5.0	21,530	93,641
01/01/2012	8	ENIL	91,514,754	16.0	7,559,529	74,288,392
01/01/2013	1	Experience	65,275,684	6.0	6,907,099	34,852,426
01/01/2015	1	Experience	30,042,254	8.0	3,173,361	19,981,387
01/01/2016	1	Experience	33,914,904	9.0	13,795,634	94,600,850
01/01/2016	4	Assumption	130,705,679	9.0	3,579,627	24,546,591
01/01/2017	1	Experience	12,736,579	10.0	8,460,255	62,427,262
01/01/2017	4	Assumption	80,219,350	10.0	1,343,251	9,911,695
01/01/2018	4	Assumption	65,403,062	11.0	6,892,402	54,202,407
01/01/2019	1	Experience	218,766,661	12.0	23,054,391	191,707,044
01/01/2019	4	Assumption	41,048,822	12.0	4,325,868	35,971,422
01/01/2020	5	Method	75,960,409	8.0	10,294,291	64,819,045
		Total Charges			$ 150,423,061	$ 1,037,119,735

FUNDING STANDARD ACCOUNT AMORTIZATION CREDITS

Date Established	Base Type	Description	Initial Balance	Rem. Years	Payment	1/1/2022 Balance
01/01/1995	4	Assumption	11,038,646	3.0	883,060	2,468,652
01/01/2002	4	Assumption	16,019,157	10.0	1,273,713	9,398,588
01/01/2003	3	Amendment	78,639,605	11.0	6,248,009	49,134,845
01/01/2014	4	Assumption	164,697,766	7.0	17,412,244	99,142,646
01/01/2014	1	Experience	15,344,475	7.0	1,622,255	9,236,870
01/01/2016	5	Cost Method	53,450,685	4.0	7,256,916	26,128,710
01/01/2018	1	Experience	25,847,272	11.0	2,723,875	21,420,777
01/01/2020	1	Experience	21,405,987	13.0	2,255,837	19,705,367
01/01/2021	1	Experience	50,772,915	14.0	5,350,626	48,828,961
01/01/2022	1	Experience	99,576,550	15.0	10,493,723	99,576,550
01/01/2022	3	Amendment	38,818,834	15.0	4,090,864	38,818,834
		Total Credits			$ 59,611,122	$ 423,860,800

BASE TYPE: (1)=Gain/Loss (3)=Plan Amendment (4)=Assumption Change (5)=Method Change (8)=Eligible Net Investment Loss

Line 6 – Statement of Actuarial Assumptions/Methods

1. Valuation Date: January 1, 2022.

2. Interest Rate:

   a. Funding 7.50%.

   b. Current Liability 2.22%.

   c. ASC 960 7.50%.

3. Mortality Rates:

   a. Funding

      i. Non-Disabled PRI-2012 Private Retirement Plans Mortality Tables with Blue Collar adjustment reflecting Employee, Annuitant and Contingent Survivor for corresponding populations.

      ii. Disabled PRI-2012 Disabled.

      iii. Base Year Adjustment 2012.

      iv. Future Projections Projected to 2020 using Scale MP-2019.

   b. Current Liability 2022 Static Mortality Table (IRS Notice 2020-85).

4. Retirement Rates:

Age	Reduced	Unreduced
<52	0.000	0.000
52	0.000	0.100
53	0.000	0.100
54	0.000	0.100
55	0.200	0.250
56	0.100	0.200
57	0.100	0.200
58	0.100	0.200

4. Retirement Rates *(Continued)*:

Age	Reduced	Unreduced
59	0.100	0.200
60	0.200	0.200
61	0.150	0.150
62	0.250	0.250
63	0.250	0.250
64	0.300	0.300
>=65	1.000	1.000

5. Disability Rates:

Age	Rate
25	0.0000
35	0.0020
45	0.0030
55	0.0092
60	0.0000

6. Termination Rates:

Rates by age with no termination assumed for Years of Service greater than or equal to 25.

Age	Rate
25	0.0745
35	0.0606
45	0.0314
55	0.0000

7. Vested Terminated Take-Up Rate:

Only a specified percentage of vested terminated participants over age 65 (based on rates by age, below) are assumed to commence benefits.

Age	Rate
65	1.000
66	0.900
67	0.800
68	0.700
69	0.600
70	0.500

7. Vested Terminated Take-Up Rate *(Continued)*:

Age	Rate
71	0.400
72	0.300
73	0.200
74	0.100
75+	0.000

Benefits are actuarially increased for postponed retirement after Normal Retirement Age.

8. Actuarial Cost Method: Unit Credit.

9. Age Calculation: Age at nearest birthday as of Valuation Date, with middle of year decrements.

10. Expense Load: $3,200,000 per year.

11. Numbers of Hours Worked: Each active participant is assumed to work the same number of hours in the valuation year as worked in the prior year.

12. Percent Married/Spousal Age: 100% with husbands 3 years older than their wives.

13. Payment Form Election: All participants are assumed to receive a Life Annuity with 36 monthly payments guaranteed.

14. Actuarial Value of Assets: Market Value of Assets.

15. Assumption Changes Since Prior Year: Current liability interest rate and mortality was updated for the current plan year in accordance with IRS regulations. Calculation of expense load was updated. No changes to other actuarial assumptions.

Rationale for Selection of Significant Actuarial Assumptions

1. Interest Rate: Based on the Plan's target asset allocation, reflecting asset class future return expectations as determined by the Plan's investment consultant and publicly available inflation expectations, anticipated risk premiums, and associated long-term capital market assumptions.

2. Mortality Rates: PRI-2012 by separate Employee, Annuitant, and Contingent Survivor tables used as base rates. Blue Collar adjustment used to reflect expected workforce mortality experience. PRI-2012 Disabled Retiree table used to reflect expected disabled mortality experience. Both PRI-2012 tables are projected to 2020 using Scale MP-2019 to reflect the Plan's most recent experience study, Society of Actuaries mortality studies, and expected generational mortality improvement.

3. Retirement Rates: Based on the Plan's most recent experience study.

4. Hours Worked: Based on prior year hours worked and adjusted for anticipated changes in future hours worked.

5. Termination/Disability Rates: Based on the Plan's most recent experience study.

Sheet Metal Workers Pension Plan of Northern California
EIN: 51-6115939 Plan No: 001
2022 Form 5500 — Schedule MB

Line 8b(2) - Schedule of Active Participant Data

AGE GROUP	YEARS OF CREDITED SERVICE																					
	Under 1		1-4		5-9		10-14		15-19		20-24		25-29		30-34		35-39		40 & up		Total	
	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.	No.	Average Accrued Mon. Ben.
Under 25	21	$0	151	$197	5		0		0		0		0		0		0		0		177	$186
25-29	14		341	$247	134	$785	3		0		0		0		0		0		0		492	$396
30-34	18		379	$290	308	$920	95	$2,102	6		0		0		0		0		0		806	$755
35-39	16		222	$344	214	$1,016	199	$2,256	146	$3,216	4		0		0		0		0		801	$1,533
40-44	3		189	$388	167	$1,093	172	$2,352	207	$3,711	104	$4,727	3		0		0		0		845	$2,292
45-49	2		87	$394	96	$1,098	80	$2,546	166	$3,423	180	$5,130	61	$6,715	2		0		0		674	$3,353
50-54	3		64	$467	68	$1,209	61	$2,299	98	$3,070	164	$4,905	109	$6,755	75	$7,852	2		0		644	$4,181
55-59	3		49	$408	38	$993	34	$2,077	60	$3,095	113	$4,621	50	$5,849	77	$7,116	24	$8,818	1		449	$4,228
60-64	1		29	$382	17		23	$1,566	45	$2,624	44	$3,785	20	$3,736	22	$5,257	13		13		227	$3,188
65-69	0		3		6		3		5		10		4		2		0		9		42	$3,203
70 and up	0		1		0		0		1		2		0		0		0		0		4	
Missing	13		0		0		0		0		0		0		0		0		0		13	
Total	94	$5	1,515	$311	1,053	$983	670	$2,255	734	$3,316	621	$4,777	247	$6,255	178	$7,175	39	$8,085	23	$7,092	5,174	$2,265

Line 4c – Documentation Regarding Progress Under Funding Improvement or Rehabilitation Plan

Based on the PPA certification for the Plan Year beginning on January 1, 2023, the Plan is in Critical Status for the 2023 Plan Year.

In December 2020, the Board of Trustees determined, based on reasonable actuarial assumptions and upon exhaustion of all reasonable measures, that the Plan could not reasonably be expected to emerge from critical status by the end of the rehabilitation period (December 31, 2020). Therefore, as described in section 432(e)(3)(A)(ii) of the Code, the Rehabilitation Plan consists of actions to emerge from Critical Status at a later date.

In December 2021, the Board of Trustees updated the rehabilitation plan with a combination of measures to reduce adjustable benefits and future accruals, and increase future contributions, in order to enable the Plan to be projected to emerge from critical status within 25 years. As of January 1, 2023, the Plan is projected to emerge from critical status on December 31, 2043, based on the assumptions of 7.5% annual investment returns, 8.5 million hours worked per year, and reflecting collectively bargained contribution rates in the updated rehabilitation plan. On this basis, the Plan was certified as making scheduled progress in meeting the requirements of its Rehabilitation Plan.

Line 8b(3) - Schedule of Projection of Employer Contributions And Withdrawal Liability Payments

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total
Current Plan Year	$130,475,000	$0	$130,475,000
Current Plan Year + 1	$130,475,000	$0	$130,475,000
Current Plan Year + 2	$130,475,000	$0	$130,475,000
Current Plan Year + 3	$130,475,000	$0	$130,475,000
Current Plan Year + 4	$130,475,000	$0	$130,475,000
Current Plan Year + 5	$130,475,000	$0	$130,475,000
Current Plan Year + 6	$130,475,000	$0	$130,475,000
Current Plan Year + 7	$130,475,000	$0	$130,475,000
Current Plan Year + 8	$130,475,000	$0	$130,475,000
Current Plan Year + 9	$130,475,000	$0	$130,475,000

REHABILITATION PLAN FOR
SHEET METAL WORKERS OF NORTHERN CALIFORNIA PENSION PLAN
(EIN/PN: 51-6115939/001)
(Dated December 13, 2021)

A. INTRODUCTION

This is the Restated Funding Rehabilitation Plan ("FRP") adopted pursuant to ERISA Section 305 by the Plan Sponsor of the Sheet Metal Workers of Northern California Pension Plan and Trust Fund ("Plan" and "Fund"). The Plan was anticipated to enter critical status in 2010 and accordingly, the initial FRP decisions were effective July 1, 2009. The Pension Protection Act ("PPA") directs the Board of Trustees of the Fund ("Board") to adopt an FRP designed to allow the Plan to emerge from Critical Status by the end of a 10-year Rehabilitation Period. However, the PPA also allows for a Funding Rehabilitation Plan that allows the Plan to emerge from Critical Status at a later date if the Board determines that the Plan cannot emerge within 10 years based on reasonable actuarial assumptions and upon exhaustion of all reasonable measures.

The Board considered many alternative combinations of contribution increases and benefit adjustments, and also evaluated whether the Plan is eligible for any financial assistance under federal legislation (it is not). After extensive deliberations and consultations with the Fund's actuaries and Trustees' legal counsel, the Board concluded in December 2020 that, based on reasonable actuarial assumptions and upon exhaustion of all reasonable measures, the Plan was not able to emerge from Critical Status by the end of the 10-year Rehabilitation Period. Consequently, the Board has now adopted an updated FRP that contains reasonable measures aimed at enabling the Plan to emerge from Critical Status within the next 25 years.

B. BENEFIT CHANGES

(1) Effective January 1, 2022, benefits are modified as follows:

a. The *"Variable Benefit Accrual Rate" (*also called the *"VBAR")* formula is eliminated for benefits earned after December 31, 2021.

b. If a Participant is younger than age 52 or has less than 25 years of Service Credits[1] as of December 31, 2021, the benefit formula for each year of service is an *accrual rate* of 0.70% multiplied by the number of hours worked in the year multiplied by the benefit-bearing *pension contribution rate* effective on January 1, 2021.

c. If a Participant is at least age 52 and has at least 25 years of Service Credits as of December 31, 2021, the benefit formula for each year of service is an *accrual rate* of 0.55% multiplied by the number of hours worked in the year multiplied by the benefit-bearing *pension contribution rate* effective on January 1, 2021.

d. **Disability Benefits**: For benefits commencing on or after January 1, 2022, if a Participant has earned less than 25 years of Service Credits at the date of Total & Permanent Disability or

[1] Service Credits, as used herein, unless otherwise specified, include both Past and Future Service Credits.

Partial Disability, the monthly disability benefit will be the Normal Retirement Benefit reduced by 6% for each year (and by prorated amounts for any partial year) that the Participant's age at the date of Total & Permanent Disability or Partial Disability is less than age 65, with a maximum reduction of 42%.

e. Pre-Retirement Death Benefit: If a Participant is married at the date of death, the surviving spouse has the choice of two benefit options:

(i) A monthly benefit of 50% of the Participant's retirement benefit payable at the earliest date the Participant could have retired under the 50% Joint and Survivor Benefit; plus the excess of 80% of the total contributions made on the Participant's behalf over the value of the spouse's monthly benefit; or

(ii) 48 monthly payments of the Participant's Normal Retirement Benefit earned up until the date of death. The value of this benefit cannot exceed 80% of the total contributions made on the Participant's behalf.

If a Participant is single at the date of death, the beneficiary(s) is (are) entitled to 48 monthly payments of the Normal Retirement Benefit earned up until the date of death. The value of this benefit cannot exceed 80% of the total contributions made on the Participant's behalf.

f. Elimination of National Pension Plan Make-Up Benefit: The National Pension Plan Make-up Benefit is eliminated for pensions commencing on or after January 1, 2022.

(2) ***Effective April 1, 2022:*** The following changes apply to Early Pension Benefits commencing after March 31, 2022:

a. Early Retirement Age and Service Eligibility: A Participant will be eligible to start receiving an Early Pension Benefit if upon retirement the Participant has attained (A) age 60 with 10 years of Vesting Service Credits or (B) age 55 with 15 years of Vesting Service Credits. A Participant is not eligible for a Reduced Early Pension Benefit, Partially Reduced Early Pension Benefit or an Unreduced Early Pension Benefit if the Participant has not worked in covered employment for 36 consecutive months or longer, exclusive of any period that the Participant has been on Sheet Metal Workers Local 104's out-of-work list.

b. Reduced Early Pension Benefit: If at the date of retirement a Participant has less than 25 years of Unreduced Pension Service[2], then the Normal Retirement Benefit amount is reduced by 6% for each year (and reduced by prorated amounts for any partial year) the age at retirement is before age 65.

c. Partially Reduced Early Pension Benefit: If a Participant whose first covered hour is before July 1, 2022, either (A) retires at age 55 or later and has at least 30 Years of Unreduced Pension Service or (B) retires at age 58 or later and has at least 25 Years of Unreduced Pension Service, then the Participant will be eligible for an Unreduced Pension Benefit (see below). If the Participant (whose first covered hour is before July 1, 2022) retires at age 55 or later but before age 58 and has at least 25 but less than 30 Years of Unreduced Pension Service, the portion of

[2] Unreduced Pension Service, as defined in the Plan, includes Past and Future Service Credits as well as certain other types of service.

the Normal Retirement Benefit that is not grandfathered (see below) will be reduced by 3% for each year (and reduced by prorated amounts for any partial year) the age at retirement is before age 60.

d. Unreduced Early Pension Benefit:

(i) **Grandfathered Eligibility: Participants who, as of December 31, 2021, have attained age 49 and have earned at least 22 Years of Unreduced Pension Service, will be eligible to receive a portion of their benefit under the Plan's early retirement rules in effect prior to this FRP update, regardless of when they retire:**

a) The Grandfathered Benefit Portion (benefits earned before January 1, 2022):, If a Participant with Grandfathered Eligibility has at least 25 years of Unreduced Pension Service at the date of retirement, the Participant will be entitled to an Unreduced Early Pension Benefit starting at age 52 for benefits earned prior to July 1, 2009 and starting at age 55 for benefits earned on and after July 1, 2009, and prior to January 1, 2022.

b) The Non-Grandfathered Benefit Portion (benefits earned on and after January 1, 2022):

i. If (A) a Participant with Grandfathered Eligibility retires at age 55 or later with at least 30 Years of Unreduced Pension Service; or (B) he or she retires at age 58 or later with at least 25 Years of Unreduced Pension Service, then the Participant will be entitled to an Unreduced Early Pension Benefit for benefits earned on and after January 1, 2022.

ii. If a Participant with Grandfathered Eligibility retires at age 55 or later but before age 58 and has at least 25 but less than 30 Years of Unreduced Pension Service, benefits earned on and after January 1, 2022, will be reduced by 3% for each year (and reduced by prorated amounts for any partial year) the age at retirement is before age 60.

(ii) **No Grandfathered Eligibility: Participants who, as of December 31, 2021, are younger than age 49 or have less than 22 years of Service Credits may receive an Unreduced Pension Benefit if** (A) the Participant retires at age 55 or later and has at least 30 Years of Service Credits or (B) the Participant retires at age 58 or later and has at least 25 Years of Service Credits.

(iii) **Future Participants: Participants whose first contribution is on or after July 1, 2022** will be eligible for an Unreduced Early Pension Benefit if, at the time of retirement, they are either (A) at least age 55 with at least 30 Years of Future Service Credits OR (B) at least age 60 with at least 25 Years of Future Service Credits. This group of Participants will not be eligible for a Partially Reduced Early Pension Benefit.

C. CONTRIBUTION SCHEDULE

Effective for benefits earned on or after January 1, 2022, the contribution rate increase made in 2021 equal to 4.85% of the credited contribution rate on January 1, 2021 shall be non-benefit bearing. Three future non-benefit bearing annual contribution rate increases shall be made on or around July 1st of each year (2022, 2023 and 2024) equal to 4.85% of the credited contribution rate on January 1, 2021.

Production Shop Rule: Effective upon the expiration of the collective bargaining agreement in effect on January 1, 2022, the four (4) annual increases equal to 4.85% of the contribution rate as of January 1, 2021, shall be non-benefit bearing. Non-benefit bearing contributions may consist of future contribution increases or reallocation of the benefit-bearing contribution or any combination thereof.

The contribution increases required above are part of the updated FRP schedule under PPA. Notice of the updated FRP schedule above will be mailed to the bargaining parties within 30 days of its adoption. Prior contribution increases under the FRP have been implemented since 2009 and detailed information is available upon request from the Plan office.

D. NON-COLLECTIVELY BARGAINED PARTICIPANTS

In the case of an employer that contributes to the Plan on behalf of both collectively bargained and non-collectively bargained participants, the contributions for, and the benefits provided to, the non-collectively bargained employees, including non-benefit bearing contributions, were determined as if those non-collectively bargained participants were covered under such employer's collective bargaining agreement.

In the case of an employer that contributes to the Plan on behalf of non-collectively bargained employees only, the rules contained in this Rehabilitation Plan, as updated from time to time, shall be applied as if the participation agreement were a collective bargaining agreement.

E. PRIOR ACTIONS UNDER FRP

The FRP also incorporates the benefit reductions made by the Plan's Board of Trustees, as reflected in Amendment Eight to the Plan dated June 23, 2009, which provided that no accruals were allocated on the contribution increases for the period from July 1, 2009 through June 30, 2012. Moreover, the Plan's unreduced early retirement date was increased from age 52 to age 55 for benefits earned on and after July 1, 2009. The Board later amended the Plan to provide that accruals would also not be earned on the contribution increases from July 1, 2013 through June 30, 2015. Effective January 1, 2017, the Board changed the benefit formula to adopt the VBAR to better address situations where Plan investment yields were lower than expected. The Board also eliminated the Social Security Adjustment Option and placed restrictions on the amount of the Plan's Disability Benefit as part of the Rehabilitation Plan. Effective November 1, 2019, the Board amended the Plan to provide that a Participant is not entitled to an Unreduced Early Pension Benefit if the Participant has not worked in Covered Employment for thirty-six consecutive months, exclusive of any period in which the Participant was on Local 104's out-of-work list. The Board reduced certain Contribution Death Benefits to provide that for deaths that occur on or after November 1, 2019, the Contribution Death benefit is 100% of Employer contributions less any disability

payments up to a maximum of $15,000 (previously there was no such maximum). In addition, the Board revised the VBAR formula effective as of December 31, 2018, to reduce expected benefit accruals.

F. FUTURE BENEFITS

As the Plan's funding meets certain benchmarks, benefits will accrue as follows:

Plan's Funded Percentage*	Accrual Rate	Accrual Rate for those who are at least age 52 and have at least 25 years of service credits as of December 31, 2021
Less than 85% (current funding position)	0.70%	0.55%
At least 85% and less than 95%	0.80%	0.70%
At least 95% and less than 100%	0.90%	0.80%
At least 100%	1.00%	1.00%

* The funded percentage used for the required annual "zone status" certification under Pension Protection Act of 2006 (PPA)

Additionally, the benefit-bearing pension contribution rate for determining benefit accruals will increase as follows:

Plan's Funded Percentage*	Benefit Accruals Based on Benefit-Bearing Pension Contribution Rate in Effect on
Less than 85% (current funding position)	January 1, 2021
At least 85% and less than 90%	July 1, 2021
At least 90% and less than 95%	July 1, 2022
At least 95% and less than 100%	July 1, 2023
At least 100%	July 1, 2024 (or any contribution rate thereafter)

* The funded percentage used for the required annual "zone status" certification under Pension Protection Act of 2006 (PPA)

G. ANNUAL REVIEW OF REHABILITATION PLAN

The Board of Trustees will review the Plan's progress under the FRP at least annually with such review reflected in the minutes of Committee and/or Board meetings with the assistance of the Plan's actuarial consultants. If, for example, the Plan's actual experience does not reflect the assumptions used to develop the FRP, the Board may amend or modify the FRP based on the advice of the Plan's actuarial consultants and legal counsel or it may amend the Contribution Schedule in any manner consistent with the requirements of ERISA.

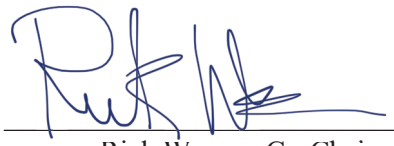
Remainder of page left intentionally blank.

H. ADDITIONAL NON-BENEFIT BEARING CONRIBUTIONS

Sheet Metal Workers Local 104 shall make three lump sum, non-benefit-bearing contributions to the Plan totaling $9 million as follows: $3 million on April 1, 2022; $3 million on April 1, 2023; and $3 million on April 1, 2024.



Sean O'Donoghue, Chair



Rick Werner, Co-Chair

Sheet Metal Workers Pension Plan of Northern California

EIN 51-6115939
Plan No. 001
Plan Year Ended December 31, 2022

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

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

Sheet Metal Workers Pension Plan of Northern California

EIN 51-6115939
Plan No. 001
Plan Year Ended December 31, 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

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

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
Sheet Metal Workers Pension Plan of Northern California

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/23/1958

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

3240B CONSTITUTION DRIVE

LIVERMORE CA 94551-7567

2b Employer Identification Number (EIN) 51-6115939

2c Plan Sponsor's telephone number (925) 208-9994

2d Business code (see instructions) 238900

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

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

SIGN HERE	Sean O'Donoghue	09/29/2023	SEAN O'DONOGHUE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE		9.27.23	RICK WERNER
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a	Plan administrator's name and address ☒ Same as Plan Sponsor	3b	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b	EIN
		4d	PN

5	Total number of participants at the beginning of the plan year	5	12,872
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)	5,634
a(2)	Total number of active participants at the end of the plan year	6a(2)	5,496
b	Retired or separated participants receiving benefits	6b	4,549
c	Other retired or separated participants entitled to future benefits	6c	2,197
d	Subtotal. Add lines 6a(2), 6b, and 6c	6d	12,242
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	6e	595
f	Total. Add lines 6d and 6e	6f	12,837
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	347

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

1B

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

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

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

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE 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

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

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

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

A Name of plan
SHEET METAL WORKERS PENSION PLAN OF NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
SHEET METAL WORKERS PENSION TRUST

D Employer Identification Number (EIN)
51-6115939

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

1a Enter the valuation date: Month 01 Day 01 Year 2022

b	Assets		
(1)	Current value of assets	1b(1)	1,563,901,422
(2)	Actuarial value of assets for funding standard account	1b(2)	1,563,901,422
c (1)	Accrued liability for plan using immediate gain methods	1c(1)	2,499,168,162
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	1c(2)(a)	
(b)	Accrued liability under entry age normal method	1c(2)(b)	
(c)	Normal cost under entry age normal method	1c(2)(c)	
(3)	Accrued liability under unit credit cost method	1c(3)	2,499,168,162
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	1d(1)	
(2)	"RPA '94" information:		
(a)	Current liability	1d(2)(a)	5,179,868,761
(b)	Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b)	107,309,656
(c)	Expected release from "RPA '94" current liability for the plan year	1d(2)(c)	185,813,936
(3)	Expected plan disbursements for the plan year	1d(3)	189,013,936

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

Signature of actuary

10/6/2023
Date

Jason C. Birkle
Type or print name of actuary

2307856
Most recent enrollment number

NWPS
Firm name

408-298-1170
Telephone number (including area code)

160 W Santa Clara Street, ste 1550
San Jose CA 95113-1726
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**	1,563,901,422
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		5,523	2,891,528,679
(2) For terminated vested participants		2,208	393,020,515
(3) For active participants:			
(a) Non-vested benefits			294,187,753
(b) Vested benefits			1,601,131,814
(c) Total active		5,174	1,895,319,567
(4) Total		12,905	5,179,868,761
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	30.19 %

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
01/01/2022	0	0			
04/01/2022	3,000,000	0			
12/31/2022	133,442,851	0			

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** 2.22 %

		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)**	9P20	9P20
(2) Females	**6c(2)**	9FP20	9FP20
d Valuation liability interest rate	**6d**	7.50 %	7.50 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	

(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	7.50 %
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	16.0 %
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	16.0 %
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	3,200,000
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	-99,576,550	-10,493,723
3	-38,818,834	-4,090,864

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 Demographic, benefit, and contribution information

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

(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions). ☒ Yes ☐ No

(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See 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