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 06/01/2022 and ending 05/31/2023

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 04/01/1985

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NOR CAL-ANNUITY

5672 STONERIDGE DRIVE, SUITE 100
PLEASANTON, CA 94588

2b Employer Identification Number (EIN) 94-6277608

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

2d Business code (see instructions) 236200

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	03/07/2024	OSCAR DE LA TORRE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	03/07/2024	BILL KOPONEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	75824
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)**	30063
a(2) Total number of active participants at the end of the plan year	**6a(2)**	29863
b Retired or separated participants receiving benefits	**6b**	0
c Other retired or separated participants entitled to future benefits	**6c**	46087
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	75950
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	676
f Total. Add lines **6d** and **6e**.	**6f**	76626
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	76626
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**	1603

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

2C

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 06/01/2022 and ending 05/31/2023

A Name of plan
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

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

D Employer Identification Number (EIN)
94-6277608

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-1423090	69744	GA02133	76626	06/01/2022	05/31/2023

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

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	127408

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

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

ULLICO INVESTMENT COMPANY
8403 COLESVILLE ROAD, 13TH FLOOR
SILVER SPRING, MD 20910

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
	127408	INVESTMENT MANAGEMENT AND LOAN SERVICING FEES	6

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	19276081

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☐ guaranteed investment (4) ☐ other ▶

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2022** **This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 06/01/2022 and ending 05/31/2023

A Name of plan
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

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

D Employer Identification Number (EIN)
94-6277608

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

AMERICAN CENTURY INVESTMENT SERVICE

43-0821857

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

AMERICAN CENTURY INVESTMENT MNGMT

44-0640487

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

POINT 406 VENTURES MANAGEMENT LP

20-5146301

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

SEI TRUST COMPANY

06-1271230

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

ARTISAN PARTNERS LTD PARTNERSHIP

30-0551775

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

RHUMBLINE ADVISERS

04-3118582

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

KOPERNIK GLOBAL INVESTORS, LLC

46-2760679

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

STATE STREET GLOBAL ADVISORS TR CO.

81-4017137

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

ENTRUST GLOBAL PARTNERS OFFSHORE LP

90-0644478

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

DG PARTNERS LLP

55 BAKER STREET
LONDON, LONDON WIU7EU GB

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

WAUD CAPITAL PARTNERS

83-4607691

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

TRILANTIC CAPITAL MANAGEMENT LP

26-4600829

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

BARINGS LLC

51-0504477

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

METLIFE INVESTMENT MANAGEMENT LLC

ONE METLIFE WAY
WHIPPANY, NJ 07981

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

BRIGADE CAPITAL MANAGEMENT

399 PARK AVENUE, 16TH FLOOR
NEW YORK, NY 10022

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

THE CARLYLE GROUP

1001 PENNSYLVANIA AVENUE NW
WASHINGTON, DC 20004

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

PAINE SCHWARTZ PARTNERS LLC

20-4568109

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

QUANTUM ENERGY PARTNERS

800 CAPITOL STREET, SUITE 3600
HOUSTON, TX 77002

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

SCULTPTOR CAPITAL LP

9 WEST 57TH STREET
NEW YORK, NY 10019

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

36 SOUTH CAPITAL ADVISORS LLP

8-9 CHESTER CLOSE
CHESTER CLOSE, LONDON SW1X7BE GB

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

FIRST EAGLE INVESTMENT MGNMT LLC

57-1156902

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

FLAGSHIP PIONEERING INC.

55 CAMBRIDGE PARKWAY, STE 800E
CAMBRIDGE, MA 02142

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

K1 INVESTMENT MANAGEMENT

875 MANHATTAN BEACH BOULEVARD
MANHATTAN BEACH, CA 90266

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

I SQUARED CAPITAL

600 BRICKELL AVENUE, PENTHOUSE
MIAMI, FL 33131

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

AUGUST EQUITY PARTNERS V A LP

98-1500773

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

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

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

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

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

LABORERS FUND ADMINISTRATION

94-1563547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	COMMON BOARD MEMBERS	1140470	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MCMORGAN & COMPANY LLC

52-2334338

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	928494	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

MEKETA FIDUCIARY MANAGEMENT

47-2126910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	210000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

US BANK

31-0841368

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 51 52 62	NONE	116231	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

FINAL OPTION CORP.

26-4644680

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	77247	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WITHUMSMITH+BROWN, PC

22-2027092

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	65209	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)

BULLIVANT HOUSER BAILEY PC

93-1129534

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	46536	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WEINBERG, ROGER & ROSENFELD

94-2458080

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	28800	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE SEGAL COMPANY

94-1503999

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	21021	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)

MACKAY SHIELDS LLC

13-5582869

(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	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	464248	Yes [ ] No [X]

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

16 POINTS LLC

10101 COND ROYAL PALM
VEGA ALTA, PR 00692

(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?
61	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	41458	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
MACKAY SHIELDS LLC	28 52	464248

(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.
MCMORGAN & COMPANY LLC 52-2334338	SUB-ADVISORY FEES

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
16 POINTS LLC	61	41458

(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.
36 SOUTH CAPITAL ADVISORS LLP	8-9 CHESTER CLOSE CHESTER CLOSE, LONDON SW1X7BE GB	PLACEMENT AGENT 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
BLACKROCK 50 HUDSON YARDS NEW YORK, NY 10001	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
NEW YORK LIFE INVESTMENT MNGMT LLC 30 HUDSON STREET JERSEY CITY, NJ 07302	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
GCM GROSVENOR 900 NORTH MICHIGAN AVENUE, STE 1100 CHICAGO, IL 60611	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
DK LONG-TERM MANAGEMENT LP 520 MADISON AVENUE, 30TH FLOOR NEW YORK, NY 10022	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
LOMBARD ODIER ASSET MANAGEMENT 425 5TH AVENUE NEW YORK, NY 10018	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ALPSTONE CAPITAL (SUISSE) SA RUE DU PORT 12 GENEVA, GENEVE 1204 CH	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
JMI EQUITY 100 INTERNATIONAL DRIVE, STE 19100 BALTIMORE, MD 21202	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
LIGHTSPEED VENTURE PARTNERS 2200 SAND HILL ROAD MENLO PARK, CA 94025	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
SK CAPITAL PARTNERS 430 PARK AVENUE, 18TH FLOOR NEW YORK, NY 10022	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ORION MINE FINANCE MGMT III LIMITED 86-1158062	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ORION MINE FINANCE MGMT II LIMITED 98-1285751	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ULLICO 8403 COLESVILLE ROAD SILVER SPRING, MD 20910	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
HEFFERNAN INSURANCE BROKERS 1350 CARLBACK AVENUE WALNUT CREEK, CA 94596	53	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
FIRST EAGLE GLOBAL 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ABS INVESTMENT MANAGEMENT LLC 537 STEAMBOAT ROAD CONNECTICUT, CT 06830	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
VOYA IT 230 PARK AVENUE NEW YORK, NY 10169	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ALLIANCEBERNSTEIN LP 501 COMMERCE STREET NASHVILLE, TN 37203	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

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

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

(complete as many entries as needed)

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:

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 06/01/2022 and ending 05/31/2023

A Name of plan
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

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

D Employer Identification Number (EIN)
94-6277608

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

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-070	C	152116233

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-042	C	48943221

a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI ACWI EX-USA FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-159	C	28553987

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-0025081-152	C	20181299

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
06-1440627-045	C	17425471

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
83-2022303-126	C	8718488

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
04-6809840-001	C	7296329

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

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

c EIN-PN 90-0337987-124	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1588298

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

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

c EIN-PN 13-1423090-203	**d** Entity code P	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19276081

a Name of MTIA, CCT, PSA, or 103-12 IE: METLIFE INVESTMENT MNGMT MASTER CIT

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

c EIN-PN 46-2596644-062	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0

a Name of MTIA, CCT, PSA, or 103-12 IE: ARTISAN MULTIPLE INVESTMENT TRUST

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

c EIN-PN 26-3653822-021	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 5204678

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

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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

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 06/01/2022 and ending 05/31/2023

A Name of plan
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

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

D Employer Identification Number (EIN)
94-6277608

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	1533531	3333657
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	14056233	13914884
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	4160005	6596607
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	12342195	17939564
(2) U.S. Government securities	1c(2)	214591362	230607711
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	40122885	50989801
(B) All other	1c(3)(B)	280746835	263076768
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	124911566	248889268
(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)	320860390	290028004
(10) Value of interest in pooled separate accounts	1c(10)	18917716	19276081
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	27360729	6850564
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	169004182	199041821

		(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	1228607629	1350544730
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	116035	166515
i Acquisition indebtedness	1i		
j Other liabilities	1j	95036947	135210661
k Total liabilities (add all amounts in lines 1g through1j)	1k	95152982	135377176
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1133454647	1215167554

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)	152213806	
(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)		152213806
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	613878	
(B) U.S. Government securities	2b(1)(B)	6708541	
(C) Corporate debt instruments	2b(1)(C)	11981618	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	366602	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		19670639
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	2532514	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		2532514
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1570275144	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1584040369	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-13765225
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-12556716	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-12556716

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		3080380
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		466750
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-2240752
c Other income	2c		449174
d Total income. Add all **income** amounts in column (b) and enter total	2d		149850570
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	62769852	
(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)		62769852
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)	162710	
(2) Contract administrator fees	2i(2)	1140470	
(3) Investment advisory and management fees	2i(3)	3818048	
(4) Other	2i(4)	246583	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		5367811
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		68137663
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		81712907
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

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

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

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

Part IV Compliance Questions

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

During the plan year:

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

		Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g	X		625008326
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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

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

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

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

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 06/01/2022 and ending 05/31/2023

A Name of plan
LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 002

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

D Employer Identification Number (EIN)
94-6277608

Part I Distributions

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

1	Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	0

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

EIN(s): _____ _____

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

3	Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	2861

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	152213806
b	Enter the amount contributed by the employer to the plan for this plan year	6b	152213806
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	0

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (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

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

---

a Name of contributing employer

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

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

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

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

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

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

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

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation_____

LABORERS ANNUITY PLAN
FOR NORTHERN CALIFORNIA
Consolidated Financial Statements
May 31, 2023 and 2022
With Independent Auditor's Report

withum
ADVISORY TAX AUDIT

Laborers Annuity Plan for Northern California
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May 31, 2023 and 2022

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withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT

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

Opinion

We have audited the consolidated financial statements of Laborers Annuity Plan for Northern California, which comprise the consolidated statements of net assets available for benefits as of May 31, 2023 and 2022, and the related consolidated statements of changes in net assets available for benefits for the years then ended, and the related notes to the consolidated financial statements.

In our opinion, the accompanying consolidated financial statements present fairly, in all material respects, the net assets available for benefits of Laborers Annuity Plan for Northern California as of May 31, 2023 and 2022, and the changes in its 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 Consolidated Financial Statements section of our report. We are required to be independent of Laborers Annuity Plan for 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 Consolidated Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Consolidated Financial Statements

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the consolidated financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the consolidated financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of Laborers Annuity Plan for 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 consolidated financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about Laborers Annuity Plan for 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

March 12, 2024

Laborers Annuity Plan for Northern California
Consolidated Statements of Net Assets Available for Benefits
May 31, 2023 and 2022

	2023	2022
Assets		
Investments - at fair value		
Money market funds	$ 17,939,564	$ 12,342,195
U.S. government obligations	124,283,323	173,584,606
Corporate obligations	288,164,109	267,093,045
Mutual funds	6,850,564	27,360,729
Common/collective trusts	290,028,004	292,461,505
Pooled separate account	19,276,081	18,917,716
Limited partnerships	248,889,268	153,310,451
Limited liability companies	66,814,973	74,220,751
	1,062,245,886	1,019,290,998
Securities on loan		
U.S. government obligations	106,324,388	41,006,756
Corporate obligations	25,902,460	53,776,675
	132,226,848	94,783,431
Fair value of collateral held for securities on loan	132,226,848	94,783,431
Total investments	1,326,699,582	1,208,857,860
Receivables		
Employer contributions, less allowance of $33,437 in 2023 and $6,791 in 2022	13,914,884	14,056,233
Due from related fund	271,289	222,767
Interest and dividends	3,361,084	2,635,997
Due from broker	1,937,624	552,514
Liquidated damages	92,309	57,772
Securities lending income	8,986	8,566
Total receivables	19,586,176	17,533,849
Cash	3,333,657	1,533,531
Prepaid expenses	925,315	682,389
Total assets	1,350,544,730	1,228,607,629
Liabilities and Net Assets		
Liabilities		
Accounts payable	166,515	116,035
Due to related fund	129,593	253,516
Due to broker	2,854,220	-
Liability to return collateral for securities on loan	132,226,848	94,783,431
Total liabilities	135,377,176	95,152,982
Net assets available for benefits	$ 1,215,167,554	$ 1,133,454,647

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

Laborers Annuity Plan for Northern California
Consolidated Statements of Changes in Net Assets Available for Benefits
Years Ended May 31, 2023 and 2022

	2023	2022
Additions		
Investment income		
Net depreciation in fair value of investments	$ (25,015,563)	$ (44,466,133)
Interest and dividend income	22,203,153	13,214,114
	(2,812,410)	(31,252,019)
Less: Investment expenses	(3,818,048)	(3,646,684)
Investment loss - net	(6,630,458)	(34,898,703)
Employer contributions	152,213,806	156,469,965
Liquidated damages	449,174	392,628
Total additions	146,032,522	121,963,890
Deductions		
Distributions paid to participants	62,769,852	49,752,722
Operating expenses		
Plan administration	1,140,470	1,079,022
Auditing fees	65,209	54,178
Consulting fees	22,165	27,408
Insurance expense	169,336	157,101
Legal and collection	75,336	69,073
Printing and postage	77,247	47,490
Total operating expenses	1,549,763	1,434,272
Total deductions	64,319,615	51,186,994
Net change	81,712,907	70,776,896
Net assets available for benefits		
Beginning of year	1,133,454,647	1,062,677,751
End of year	$ 1,215,167,554	$ 1,133,454,647

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

1. DESCRIPTION OF THE PLAN

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

General

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

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

Payment of Benefits

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

Participation and Vesting

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

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

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

Basis of Presentation

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

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 the reported amounts of assets and liabilities and the disclosure of contingencies, if any, at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

Investment Valuation and Income Recognition
Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The trustees determine the Plan's valuation policies utilizing information provided by its investment advisor and custodian. See Note 5 for discussion of fair value measurements.

Purchases and sales of investments 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 (depreciation) in the fair value of investments includes the realized and unrealized gains and losses on investments bought, sold, and held during the year and has been offset by certain investment-related expenses.

Employer Contributions Receivable
Employer contributions due and not paid prior to the year-end are recorded as employer contributions receivable. Allowances are made for uncollectible amounts.

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

Recognition of Benefits
Benefits are recognized when paid.

Reclassifications
Certain prior-year amounts have been reclassified to conform with this year’s presentation. The fair value disclosures for investments, Note 5, measured using net asset value have been reformatted to combine subcategories into fewer lines.

3. TAX STATUS

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

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

The Plan’s administrator has analyzed the tax positions taken by the Plan and the LLC and has concluded that, as of May 31, 2023 and 2022, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the consolidated financial statements. The Plan is subject to routine audits by the taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

4. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. The hourly contribution rate was $4.40 during 2023 and 2022.

5. FAIR VALUE MEASUREMENTS

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy are described as follows:

Level 1 - Inputs to the valuation methodology are unadjusted quoted prices in active markets for identical assets or liabilities that the reporting entity has the ability to access.

Level 2 - Inputs to the valuation methodology are quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active, or inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 - Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques maximize the use of relevant observable inputs and minimize the use of unobservable inputs. There were no changes in methodologies for the periods presented.

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. For the years ended May 31, 2023 and 2022, there were no transfers in or out of Level 3.

The following is a description of the valuation methodologies used for assets measured at fair value:

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

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

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

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

Liability to return collateral held for securities on loan: The fair value of the liability to return collateral held for securities on loan is estimated based on cost, which approximates fair value (Level 2).

As of May 31, 2023 and 2022, assets measured at fair value on a recurring basis are summarized by level within the fair value hierarchy as follows:

	2023			
	Level 1	Level 2	Level 3	Total Fair Value
Money market funds	$ 17,939,564	$ -	$ -	$ 17,939,564
U.S. government obligations	230,607,711	-	-	230,607,711
Corporate obligations	-	314,066,569	-	314,066,569
Mutual funds	6,850,564	-	-	6,850,564
Total assets in the fair value hierarchy	255,397,839	314,066,569	-	569,464,408
Investments measured at net asset value				625,008,326
Investments at fair value				1,194,472,734
Securities lending collateral received as cash and invested	-	132,226,848	-	132,226,848
Total assets measured at fair value	$ 255,397,839	$ 446,293,417	$ -	$ 1,326,699,582

	2022			
	Level 1	Level 2	Level 3	Total Fair Value
Money market funds	$ -	$ 12,342,195	$ -	$ 12,342,195
U.S. government obligations	-	214,591,362	-	214,591,362
Corporate obligations	-	320,869,720	-	320,869,720
Mutual funds	27,360,729	-	-	27,360,729
Total assets in the fair value hierarchy	27,360,729	547,803,277	-	575,164,006
Investments measured at net asset value				538,910,423
Investments at fair value				1,114,074,429
Securities lending collateral received as cash and invested	-	94,783,431	-	94,783,431
Total assets measured at fair value	$ 27,360,729	$ 642,586,708	$ -	$ 1,208,857,860

The following table sets forth a summary of the investments held by the Plan with a reported fair value based on net asset value as of May 31, 2023 and 2022:

	Fair Value as of May 31,			Unfunded Commitment		Redemption Frequency	Redemption Notice Period
	2023	2022		2023	2022		
Common/collective trusts							
Global equity	$ 98,716,703	$ 82,498,742	{a}	$ -	$ -	daily	none
Fixed income	191,311,301	209,962,763	{a}	-	-	daily	none
Total common/collective trusts	290,028,004	292,461,505		-	-		
Pooled separate account							
Fixed income	19,276,081	18,917,716	{a}	-	-	monthly	90 days
Total pooled separate account	19,276,081	18,917,716		-	-		
Limited partnerships							
Global equity	27,223,347	14,233,017	{b}	-	-	See {b} below	See {b} below
Hedged equity	15,975,270	20,564,122	{c}	-	-	See {c} below	See {c} below
Fixed income	112,506,867	46,279,619	{d}	158,782	-	See {d} below	See {d} below
Real estate	5,493,737	6,300,117	{e}	7,830,498	844,651	See {e} below	See {e} below
Private equity	59,970,980	45,541,762	{f}	18,998,466	24,623,534	See {f} below	See {f} below
Infrastructure and natural resources	27,719,067	20,391,814	{g}	9,345,973	7,663,445	See {g} below	See {g} below
Total limited partnerships	248,889,268	153,310,451		36,333,719	33,131,630		
Limited liability companies							
Global equity	11,330,667	18,224,359	{b}	-	-	See {b} below	See {b} below
Hedged equity	20,964,118	21,544,131	{c}	-	-	See {c} below	See {c} below
Real estate	34,520,188	34,452,261	{f}	-	-	See {f} below	See {f} below
Total limited liability companies	66,814,973	74,220,751		-	-		
Investments measured at net asset value	$ 625,008,326	$ 538,910,423		$ 36,333,719	$ 33,131,630		

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

{b} This class of investments invest in stock or other securities representing ownership interest in public companies across the globe to provide portfolio returns. Redemptions are not permitted over the term of the investment. The investments in this category have terms that range from approximately June 2023 through December 2031, with possible extensions based on the limited partnership and limited liability company agreements.

{c} These funds generally invest in portfolio diversification that reduces overall volatility by investing in assets and strategies that tend to have lower market exposure and lower correlations to the equity and fixed income markets. The investments in this category have terms that range from approximately June 2023 through December 2031, with possible extensions based on the limited partnership and limited liability company agreements.

{d} These funds generally aim to deliver diversification, income, total return, and capital preservation for investors in various debt instruments. The investments in this category have terms that range from approximately June 2023 through December 2031, with possible extensions based on the limited partnership agreements.

{e} These funds generally invest in real estate seeking potential increase in value opportunities. The investments in this category have terms that range from approximately June 2023 through December 2031, with possible extensions based on the limited partnership and limited liability company agreements.

{f} These funds generally invest in established, mature companies or business units to provide increase expected return and help diversify the total portfolio. These investments are across various sectors. The investments in this category have terms that range from approximately June 2023 through December 2031, with possible extensions based on the limited partnership agreements.

{g} These funds generally invest in infrastructure and natural resources seeking potential increase in value opportunities. The investments in this category have terms that range from approximately June 2023 through December 2031, with possible extensions based on the limited partnership.

6. RISKS AND UNCERTAINTIES

The Plan invests in mutual funds, U.S. government and corporate obligations, common/collective trusts, limited partnerships, and other investment securities. Such investments are exposed to various risks, such as interest rate, market, and credit risks. Due to the level of risk associated with certain investments and the level of uncertainty with respect to changes in the value of investments, it is at least reasonably possible that changes in risks in the near term would materially affect the amounts reported in the consolidated statements of net assets available for benefits and the consolidated statements of changes in net assets available for benefits.

While management of the Plan attempts to limit any financial exposure by maintaining accounts at high-quality financial institutions, cash balances exceed the federally insured limit of $250,000 on May 31, 2023 and 2022. Any loss incurred or lack of access to such funds could have a significant adverse impact on the Plan's financial condition results of operations and cash flows.

7. RELATED PARTY TRANSACTIONS

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

For the years ended May 31, 2023 and 2022, amounts of $1,140,470 and $1,079,021, respectively, were paid to Laborers Funds Administrative Office of Northern California, Inc., for administrative services. At May 31, 2023 and 2022, amounts of $271,289 and $222,767, respectively, were due from Laborers Funds Administrative Office of Northern California, Inc., for contributions collected on behalf of the Plan, and amounts of $129,593 and $253,516, respectively, were due to Laborers Funds Administrative Office of Northern California, Inc., for administrative services.

8. SECURITIES LENDING

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

The fair value of the securities loaned by the Plan totaled $132,226,848 and $94,783,431, respectively, at May 31, 2023 and 2022.

Collateral reinvested and held by the Plan at May 31, 2023 and 2022, totaled $132,226,848 and $94,783,431, respectively.

The liability to return collateral received by the Plan at May 31, 2023 and 2022, totaled $132,226,848 and $94,783,431, respectively, and met the collateral obligations under the Plan's securities lending agreement.

The Plan earned securities lending income (net of fees) totaling $109,225 and $94,131, respectively, for the years ended May 31, 2023 and 2022. These amounts are included in investment loss on the consolidated statements of changes in net assets available for benefits.

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

9. PRIORITIES UPON TERMINATION

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

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

10. SUBSEQUENT EVENTS

In preparing these consolidated financial statements, management has evaluated events and transactions that occurred after May 31, 2023, for potential recognition or disclosure in the consolidated financial statements. These events and transactions were evaluated through March 12, 2024, the date that the consolidated financial statements were available to be issued, and no items have come to the attention of management that require recognition or disclosure.

SUPPLEMENTARY INFORMATION

REPORT ON SUPPLEMENTARY INFORMATION

INDEPENDENT AUDITOR'S REPORT

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

We have audited the consolidated financial statements of the Laborers Annuity Plan for Northern California (the Plan) as of and for the year ended May 31, 2023, and have issued our report thereon dated March 12, 2024, which contained an unmodified opinion on those financial statements. Our audit was performed for the purpose of forming an opinion on the financial statements taken as a whole. The accompanying information, which appears on Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of May 31, 2023, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended May 31, 2023 is presented for the purpose of additional analysis and is not a required part of the basic financial statements. The Schedule H, Line 4i – Schedule of Assets (Held at Year End) as of May 31, 2023, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended May 31, 2023 is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the consolidated financial statements. The information has been subjected to the auditing procedures applied in the audit of the consolidated financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the consolidated financial statements or to the consolidated financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America.

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

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

Withum Smith + Brown, PC

March 12, 2024

Laborers Annuity Plan for Northern California

EIN: 94-6277608 **Plan Number: 002**

FYE: May 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity date	(d) Cost	(e) Current value
	US Bank	Mount Vernon Liquid Assets Portfolio, LLC	132,226,848	132,226,848
		Collateral for securities on loan		
	US Bank Acct# 6746124099	See attached	1,162,606,948	1,194,426,571
		Miscellaneous fair value adjustments	-	46,163
Totals			1,294,833,796	**1,326,699,582**

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1 *ACCOUNT 6746124000*	4,196,918.480	4,196,918.48 1.0000	4,196,918.48	.00 .00	47,706.65	5.00
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1 *ACCOUNT 6746124002*	13,025,304.980	13,025,304.98 1.0000	13,025,304.98	.00 .00	65,966.61	5.00
Total First Am Treas Ob Fd Cl Z	**17,222,223.460**	**17,222,223.46**	**17,222,223.46**	**.00** **.00**	**113,673.26**	**4.99**
Total Money Markets	**17,222,223.460**	**17,222,223.46**	**17,222,223.46**	**.00** **.00**	**113,673.26**	**4.99**
Cash						
Cash		746,014.66	746,014.66			
Pending Cash		- 916,596.14	- 916,596.14			
Total Cash	**.000**	**- 170,581.48**	**- 170,581.48**	**.00** **.00**	**.00**	**0.00**
Total Cash And Equivalents	**17,222,223.460**	**17,051,641.98**	**17,051,641.98**	**.00** **.00**	**113,673.26**	**5.04**
US Government Issues						

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C #Sd8200 2.500% 2/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWDD2 Asset Minor Code 24 *ACCOUNT 6746124000*	.000	.00 85.5780	.00	.00 52,587.35	.00	0.00
F H L M C #Sd8257 4.500% 9/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWE66 Asset Minor Code 24 *ACCOUNT 6746124000*	460,419.410	445,948.43 96.8570	451,193.03	- 5,244.60 - 5,244.60	1,726.57	4.65
F H L M C #Qd9576 3.000% 4/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3133B7T99 Asset Minor Code 24 *ACCOUNT 6746124000*	.000	.00 88.8390	.00	.00 127,397.05	.00	0.00
F F C B Deb 2.290% 6/28/34 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3133EMM74 Asset Minor Code 22 *ACCOUNT 6746124000*	.000	.00 79.6600	.00	.00 202.40	.00	0.00
F H L M C #Rb5148 2.000% 2/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KYWH8 Asset Minor Code 24 *ACCOUNT 6746124000*	.000	.00 85.4100	.00	.00 103,535.73	.00	0.00
F H L M C M T N 1.550% 11/20/31 Standard & Poors Rating: N/A Moodys Rating: Aaa 3134GVXK9 Asset Minor Code 22 *ACCOUNT 6746124000*	.000	.00 79.1390	.00	.00 73,124.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A Gtd Remic 1.750% 7/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3136BAE91 Asset Minor Code 30 *ACCOUNT 6746124000*	461,933.210	362,525.18 78.4800	398,309.13	- 35,783.95 - 35,783.95	673.65	2.23
F N M A Gtd Remic Standard & Poors Rating: N/A Moodys Rating: N/A 3136BAP81 Asset Minor Code 30 *ACCOUNT 6746124000*	403,899.550	312,630.37 77.4030	300,368.75	12,261.62 12,261.62	504.87	1.94
F N M A Gtd Remic 3.500% 7/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3136BFHM8 Asset Minor Code 30 *ACCOUNT 6746124000*	938,941.400	849,159.82 90.4380	1,017,137.63	- 167,977.81 - 59,880.34	2,573.86	3.87
F H L M C Mltcl Mtg Standard & Poors Rating: N/A Moodys Rating: N/A 3137FUNH3 Asset Minor Code 30 *ACCOUNT 6746124000*	455,850.600	352,755.43 77.3840	337,988.28	14,767.15 14,767.15	569.81	1.94
F H L M C Mltcl Mtg 1.250% 3/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F6XW2 Asset Minor Code 30 *ACCOUNT 6746124000*	1,893,460.530	1,559,757.05 82.3760	1,631,334.58	- 71,577.53 - 12,719.19	1,972.35	1.52
F N M A #Fm7685 3.000% 6/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XBRF9 Asset Minor Code 24 *ACCOUNT 6746124000*	554,905.870	493,877.32 89.0020	585,252.29	- 91,374.97 - 31,952.94	1,410.22	3.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Fm8360 2.500% 8/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XCJE9 Asset Minor Code 24 *ACCOUNT 6746124000*	.000	.00 85.8790	.00	.00 172,845.57	.00	0.00
F N M A #Fs2058 4.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XHJC2 Asset Minor Code 24 *ACCOUNT 6746124000*	2,594,769.920	2,452,550.58 94.5190	2,613,014.39	- 160,463.81 - 144,719.44	8,649.23	4.23
F N M A #Fs3643 5.500% 11/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XKBM1 Asset Minor Code 24 *ACCOUNT 6746124000*	823,345.070	825,354.03 100.2440	825,017.50	336.53 336.53	3,773.66	5.49
F N M A #Fm4875 2.500% 11/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8MZ7 Asset Minor Code 24 *ACCOUNT 6746124000*	.000	.00 86.9490	.00	.00 128,889.01	.00	0.00
F N M A #Ma4540 2.000% 1/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EBJ8 Asset Minor Code 24 *ACCOUNT 6746124000*	.000	.00 85.4560	.00	.00 110,732.49	.00	0.00
F N M A #Ma4626 4.000% 5/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418ED80 Asset Minor Code 24 *ACCOUNT 6746124000*	1,424,976.780	1,346,802.55 94.5140	1,414,957.43	- 68,154.88 - 79,738.47	4,749.92	4.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Ma4731 3.500% 9/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EHH6 Asset Minor Code 24 *ACCOUNT 6746124000*	920,424.310	845,823.92 91.8950	899,323.25	- 53,499.33 - 53,499.33	2,684.56	3.81
F N M A #Ma4806 5.000% 10/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EKU3 Asset Minor Code 24 *ACCOUNT 6746124000*	526,235.190	518,357.45 98.5030	526,913.54	- 8,556.09 - 8,556.09	2,192.65	5.08
G N M A Gtd Remic 3.500% 5/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 38382FJM7 Asset Minor Code 30 *ACCOUNT 6746124000*	.000	.00 90.3260	.00	.00 - 98.87	.00	0.00
GNMA Remic Trust 202 1.000% 7/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 38382GXQ0 Asset Minor Code 30 *ACCOUNT 6746124000*	734,405.100	560,351.09 76.3000	557,086.43	3,264.66 3,264.66	224.40	1.31
G N M A Gtd Remic 1.000% 6/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382TWY6 Asset Minor Code 30 *ACCOUNT 6746124000*	.000	.00 77.4460	.00	.00 130,039.42	.00	0.00
G N M A Gtd Remic 3.000% 1/20/52 Standard & Poors Rating: N/A Moodys Rating: N/A 38383HHS1 Asset Minor Code 30 *ACCOUNT 6746124000*	2,262,999.850	1,976,458.81 87.3380	1,983,484.01	- 7,025.20 - 7,025.20	5,657.50	3.43

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
G N M A Gtd Remic 3.000% 2/20/52 Standard & Poors Rating: N/A Moodys Rating: N/A 38383HKD0 Asset Minor Code 30 *ACCOUNT 6746124000*	967,325.710	852,958.79 88.1770	845,654.28	7,304.51 7,304.51	2,418.31	3.40
G N M A Gtd Remic 3.000% 7/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38383LEF3 Asset Minor Code 30 *ACCOUNT 6746124000*	2,689,631.280	2,370,291.36 88.1270	2,370,657.82	- 366.46 - 366.46	6,724.08	3.40
G N M A Gtd Remic 3.500% 1/20/52 Standard & Poors Rating: N/A Moodys Rating: N/A 38383VFN3 Asset Minor Code 30 *ACCOUNT 6746124000*	1,401,307.440	1,278,959.29 91.2690	1,297,334.34	- 18,375.05 - 18,375.05	4,087.16	3.83
G N M A Gtd Remic 3.500% 5/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 38383VFT0 Asset Minor Code 30 *ACCOUNT 6746124000*	2,417.040	2,207.46 91.3290	2,226.52	- 19.06 - 19.06	7.05	3.83
G N M A Gtd Remic 3.500% 5/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 38384ABU6 Asset Minor Code 30 *ACCOUNT 6746124000*	1,210,000.000	1,115,877.73 92.2213	1,128,567.00	- 12,689.27 - 12,689.27	3,529.17	3.80
U S Treasury Nt 0.125% 1/31/23 Standard & Poors Rating: N/A Moodys Rating: WR 91282CBG5 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 169,426.97	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 0.125% 2/28/23 Standard & Poors Rating: N/A Moodys Rating: N/A 91282CBN0 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 346,188.99	.00	0.00
U S Treasury Nt 0.125% 4/30/23 Standard & Poors Rating: N/A Moodys Rating: WR 91282CBX8 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 281,164.62	.00	0.00
U S Treasury Nt 2.625% 4/15/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEH0 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 96.6480	.00	.00 50,851.47	.00	0.00
U S Treasury Nt 2.500% 4/30/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEK3 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 97.5390	.00	.00 - 49,582.38	.00	0.00
U S Treasury Nt 2.875% 4/30/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEM9 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 95.2730	.00	.00 - 63,674.58	.00	0.00
U S Treasury Nt 2.750% 4/30/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEN7 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 95.7770	.00	.00 - 48,276.73	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 2.875% 5/15/32 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEP2 Asset Minor Code 21 *ACCOUNT 6746124000*	.000	.00 94.0740	.00	.00 - 93,281.64	.00	0.00
U S Treasury Nt 3.750% 4/15/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CGV7 Asset Minor Code 21 *ACCOUNT 6746124000*	18,870,000.000	18,704,887.50 99.1250	18,841,568.23	- 136,680.73 - 136,680.73	90,869.88	3.78
U S Treasury Nt 3.875% 4/30/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CGX3 Asset Minor Code 21 *ACCOUNT 6746124000*	104,520,000.000	103,380,732.00 98.9100	104,156,483.11	- 775,751.11 - 775,751.11	352,186.96	3.92
U S Treasury Nt 3.500% 4/30/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CGZ8 Asset Minor Code 21 *ACCOUNT 6746124000*	46,420,000.000	45,832,322.80 98.7340	46,242,268.04	- 409,945.24 - 409,945.24	.00	3.54
U S Treasury Nt 3.500% 4/30/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CHA2 Asset Minor Code 21 *ACCOUNT 6746124000*	31,290,000.000	30,891,678.30 98.7270	31,190,428.10	- 298,749.80 - 298,749.80	95,230.43	3.55
U S Treasury Nt 3.375% 5/15/33 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CHC8 Asset Minor Code 21 *ACCOUNT 6746124000*	13,670,000.000	13,377,325.30 97.8590	13,651,844.53	- 274,519.23 - 274,519.23	41,145.75	3.45

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total US Government Issues	**235,497,248.260**	**230,709,592.56**	**233,268,412.21**	**- 2,558,819.65** **- 836,209.41**	**633,562.04**	**3.72**
Corporate Issues						
Aep Transmission Co 3.100% 12/01/26 Standard & Poors Rating: A- Moodys Rating: A2 00115AAE9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,200,000.000	1,135,776.00 94.6480	1,195,032.00	- 59,256.00 - 38,772.00	18,600.00	3.28
Amsr Trust 1.632% 7/17/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 00178UAA7 Asset Minor Code 31 *ACCOUNT 6746124000*	2,090,000.000	1,930,867.40 92.3860	2,005,634.57	- 74,767.17 - 25,142.42	2,937.15	1.77
Amsr Trust 1.819% 4/17/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 00180AAA7 Asset Minor Code 31 *ACCOUNT 6746124000*	1,253,796.980	1,171,623.13 93.4460	1,186,163.44	- 14,540.31 - 14,540.31	1,900.48	1.95
At T Inc 5.400% 2/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RMT6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,580,000.000	1,582,828.20 100.1790	1,574,801.80	8,026.40 8,026.40	.00	5.39
Aadvantage Loyalty 5.500% 4/20/26 Standard & Poors Rating: N/A Moodys Rating: Ba2 00253XAA9 Asset Minor Code 31 *ACCOUNT 6746124000*	920,000.000	902,888.00 98.1400	933,600.00	- 30,712.00 - 7,093.20	5,762.78	5.60

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Abbvie Inc 3.200% 11/21/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 00287YBX6 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 90.7640	.00	.00 83,892.55	.00	0.00
Air Lease Corp 2.625% 7/01/22 Standard & Poors Rating: N/R Moodys Rating: N/A 00912XAW4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 - 4,352.40	.00	0.00
Air Lease Corp 3.250% 3/01/25 Standard & Poors Rating: BBB Moodys Rating: N/A 00912XBA1 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 95.2110	.00	.00 18,614.00	.00	0.00
Allied Universal 6.625% 7/15/26 Standard & Poors Rating: B Moodys Rating: B3 019576AA5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 93.9270	.00	.00 21,089.05	.00	0.00
Ally Financial Inc 5.750% 11/20/25 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 02005NBF6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,295,000.000	1,257,665.15 97.1170	1,350,788.60	- 93,123.45 - 75,589.15	2,275.24	5.92
Ally Financial Inc 3.875% 5/21/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 02005NBH2 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.7770	.00	.00 - 7,258.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Altria Group Inc 2.450% 2/04/32 Standard & Poors Rating: BBB Moodys Rating: A3 02209SBL6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,090,000.000	853,491.80 78.3020	1,088,855.50	- 235,363.70 - 25,342.50	8,679.13	3.13
Amazon Com Inc 2.500% 11/29/22 Standard & Poors Rating: N/R Moodys Rating: WR 023135AJ5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 - 39,494.75	.00	0.00
Amazon Com Inc 5.200% 12/03/25 Standard & Poors Rating: AA Moodys Rating: A1 023135BN5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 101.4230	.00	.00 - 17,633.50	.00	0.00
Amazon Com 3.600% 4/13/32 Standard & Poors Rating: AA Moodys Rating: A1 023135CH7 Asset Minor Code 28 *ACCOUNT 6746124000*	865,000.000	811,395.95 93.8030	818,852.25	- 7,456.30 - 7,456.30	4,152.00	3.84
Amer Airline 21 1B 3.950% 1/11/32 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 02376LAA3 Asset Minor Code 31 *ACCOUNT 6746124000*	935,900.000	818,650.45 87.4720	816,572.75	2,077.70 - 5,723.10	15,559.27	4.52
Amern Airline 3.650% 6/15/28 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 023764AA1 Asset Minor Code 31 *ACCOUNT 6746124000*	866,997.500	747,820.02 86.2540	851,483.25	- 103,663.23 5,046.36	14,509.58	4.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amer Airline 3.200% 12/15/29 Standard & Poors Rating: A- Moodys Rating: Baa1 023765AA8 Asset Minor Code 31 *ACCOUNT 6746124000*	604,380.000	541,439.87 89.5860	604,380.00	- 62,940.13 - 9,844.69	10,529.64	3.57
Amer Airlines Inc 4.000% 9/22/27 Standard & Poors Rating: Bb Moodys Rating: Baa3 02377BAA4 Asset Minor Code 31 *ACCOUNT 6746124000*	701,824.520	631,817.52 90.0250	705,333.64	- 73,516.12 4,347.57	5,380.65	4.44
American Airlines 4.950% 1/15/23 Standard & Poors Rating: N/R Moodys Rating: N/A 02377UAB0 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 99.9800	.00	.00 - 163,588.67	.00	0.00
American Cr Accp Rec 1.340% 11/15/27 Standard & Poors Rating: A Moodys Rating: N/A 025286AD7 Asset Minor Code 31 *ACCOUNT 6746124000*	1,910,000.000	1,786,766.80 93.5480	1,886,637.20	- 99,870.40 - 7,157.16	3,348.40	1.43
American Cr Accp Rec 5.220% 8/13/27 Standard & Poors Rating: BBB+ Moodys Rating: N/A 02530QAF4 Asset Minor Code 31 *ACCOUNT 6746124000*	480,000.000	470,380.80 97.9960	470,099.97	280.83 280.83	1,252.80	5.33
American Cr Ac Rec 2.460% 3/13/28 Standard & Poors Rating: A Moodys Rating: N/A 02530WAG9 Asset Minor Code 31 *ACCOUNT 6746124000*	1,890,000.000	1,766,658.60 93.4740	1,875,423.28	- 108,764.68 7,324.60	2,324.70	2.63

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Elec Pwr 5.625% 3/01/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 025537AX9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,690,000.000	1,723,783.10 101.9990	1,683,747.00	40,036.10 40,036.10	23,765.63	5.51
American Express 3.390% 5/17/27 Standard & Poors Rating: AAA Moodys Rating: N/A 02582JJT8 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 97.2020	.00	.00 - 5,181.20	.00	0.00
American Homes 4 L P 2.375% 7/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 02666TAC1 Asset Minor Code 28 *ACCOUNT 6746124000*	935,000.000	742,006.65 79.3590	737,275.55	4,731.10 4,731.10	8,389.03	2.99
American Tower Tru 3.03442% 3/15/48 Standard & Poors Rating: N/A Moodys Rating: WR 03027WAJ1 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 99.9900	.00	.00 - 16,933.00	.00	0.00
American Tower Corp 3.375% 10/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAK6 Asset Minor Code 28 *ACCOUNT 6746124000*	495,000.000	466,611.75 94.2650	490,069.80	- 23,458.05 - 12,528.45	2,134.69	3.58
American Tower Corp 3.600% 1/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAR1 Asset Minor Code 28 *ACCOUNT 6746124000*	260,000.000	242,416.20 93.2370	290,630.60	- 48,214.40 - 5,007.60	3,536.00	3.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Tower Corp 3.375% 5/15/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAT7 Asset Minor Code 28 *ACCOUNT 6746124000*	910,000.000	889,543.20 97.7520	907,297.30	- 17,754.10 - 19,237.40	1,365.00	3.45
Americr Atmbl Rec 43.800% 4/18/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 03065WAD7 Asset Minor Code 31 *ACCOUNT 6746124000*	1,065,000.000	1,046,948.25 98.3050	1,059,564.80	- 12,616.55 - 12,616.55	363,357.50	44.56
Amsted Industries 5.625% 7/01/27 Standard & Poors Rating: Bb Moodys Rating: Ba3 032177AH0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.5480	.00	.00 22,500.00	.00	0.00
Appalachian Pwr Co 4.500% 8/01/32 Standard & Poors Rating: A- Moodys Rating: Baa1 037735DA2 Asset Minor Code 28 *ACCOUNT 6746124000*	1,105,000.000	1,041,009.45 94.2090	1,102,093.85	- 61,084.40 - 61,084.40	16,575.00	4.78
Apple Inc 1.650% 2/08/31 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833ED8 Asset Minor Code 28 *ACCOUNT 6746124000*	2,060,000.000	1,718,060.60 83.4010	2,059,423.20	- 341,362.60 - 54,363.40	10,669.08	1.98
Arbor Multifamily 2.5133% 6/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03881VAJ8 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 82.7620	.00	.00 92,866.81	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Arbor Mtf Mtg 2.7004% 6/30/53 Standard & Poors Rating: N/A Moodys Rating: N/A 03881VAN9 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 79.6750	.00	.00 197,625.22	.00	0.00
Arbor Multifamily 2.5747% 10/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03882KAJ1 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 82.7880	.00	.00 88,301.60	.00	0.00
Arizona Pub Svc Co 6.350% 12/15/32 Standard & Poors Rating: BBB+ Moodys Rating: A3 040555DE1 Asset Minor Code 28 *ACCOUNT 6746124000*	1,435,000.000	1,544,619.65 107.6390	1,433,034.05	111,585.60 111,585.60	51,382.97	5.90
Ashtead Capital Inc 4.000% 5/01/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 045054AJ2 Asset Minor Code 28 *ACCOUNT 6746124000*	620,000.000	573,376.00 92.4800	620,000.00	- 46,624.00 - 18,587.60	2,066.67	4.33
Athene Global Mtn 2.500% 3/24/28 Standard & Poors Rating: A+ Moodys Rating: A1 04685A2V2 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 83.8710	.00	.00 172,489.35	.00	0.00
Athene Global Mtn 1.730% 10/02/26 Standard & Poors Rating: A+ Moodys Rating: A1 04685A3D1 Asset Minor Code 28 *ACCOUNT 6746124000*	1,395,000.000	1,201,122.90 86.1020	1,395,000.00	- 193,877.10 - 33,647.40	3,955.21	2.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Autonation Inc 4.750% 6/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05329WAQ5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,175,000.000	1,093,055.50 93.0260	1,388,296.35	- 295,240.85 - 36,110.75	27,906.25	5.11
Aviation Cap Group 1.950% 1/30/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 05369AAK7 Asset Minor Code 28 *ACCOUNT 6746124000*	745,000.000	665,396.75 89.3150	737,877.80	- 72,481.05 - 670.50	4,882.85	2.18
Avis Budget Rental 4.000% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDC5 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 98.8470	.00	.00 17,848.24	.00	0.00
Avis Budget Rental 2.330% 8/20/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDU5 Asset Minor Code 31 *ACCOUNT 6746124000*	225,000.000	210,240.00 93.4400	224,925.52	- 14,685.52 15,713.00	160.18	2.49
Avis Budgt Renl Fd 2.020% 2/20/27 Standard & Poors Rating: N/A Moodys Rating: Aa1 05377RDY7 Asset Minor Code 31 *ACCOUNT 6746124000*	445,000.000	407,277.35 91.5230	459,201.76	- 51,924.41 7,665.71	274.66	2.21
Avis Budget Rental 1.380% 8/20/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377REH3 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 88.2630	.00	.00 149,368.58	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Avis Budget Rent 5.810% 12/20/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RHG2 Asset Minor Code 31 *ACCOUNT 6746124000*	1,280,000.000	1,284,257.28 100.3326	1,279,418.24	4,839.04 4,839.04	.00	5.79
Bmw US Capital LLC 0.800% 4/01/24 Standard & Poors Rating: A Moodys Rating: A2 05565EBQ7 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.2350	.00	.00 64,431.25	.00	0.00
Bx Trust 3.605% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: Aa3 05606FAG8 Asset Minor Code 31 *ACCOUNT 6746124000*	190,000.000	165,440.60 87.0740	190,408.20	- 24,967.60 - 7,558.20	570.79	4.14
Bx Trust 3.662% 3/09/44 Standard & Poors Rating: N/A Moodys Rating: Aa3 05608EAA2 Asset Minor Code 31 *ACCOUNT 6746124000*	799,290.000	682,689.57 85.4120	270,660.93	412,028.64 - 33,242.48	2,479.78	4.29
Bx Trust 6.0921% 10/15/36 Standard & Poors Rating: AAA Moodys Rating: N/A 05608RAA3 Asset Minor Code 31 *ACCOUNT 6746124000*	880,000.000	851,039.20 96.7090	876,700.00	- 25,660.80 16,148.00	893.41	6.30
Bx Trust 5.961% 1/15/34 Standard & Poors Rating: AAA Moodys Rating: N/A 05608VAA4 Asset Minor Code 31 *ACCOUNT 6746124000*	420,474.060	410,176.65 97.5510	408,911.02	1,265.63 1,265.63	698.14	6.11

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bx Trust 5.923% 10/15/36 Standard & Poors Rating: N/A Moodys Rating: N/A 05609CAA5 Asset Minor Code 31 *ACCOUNT 6746124000*	853,038.220	823,096.58 96.4900	824,779.00	- 1,682.42 - 1,682.42	886.29	6.14
Bx Tr 5.0453% 2/15/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 05609DAA3 Asset Minor Code 31 *ACCOUNT 6746124000*	585,000.000	569,860.20 97.4120	585,000.00	- 15,139.80 - 15,139.80	2,459.58	5.18
Bx Tr 5.3908% 2/15/40 Standard & Poors Rating: N/A Moodys Rating: Aa3 05609DAC9 Asset Minor Code 31 *ACCOUNT 6746124000*	715,000.000	698,626.50 97.7100	712,312.50	- 13,686.00 - 13,686.00	3,212.02	5.52
Bxhpp 2021 Film 5.843% 8/15/36 Standard & Poors Rating: N/A Moodys Rating: N/A 05609JAA0 Asset Minor Code 31 *ACCOUNT 6746124000*	505,000.000	473,659.70 93.7940	499,503.91	- 25,844.21 - 6,036.21	500.89	6.23
Bx Cm Mtg 6.143% 9/15/36 Standard & Poors Rating: AA- Moodys Rating: N/A 05609VAG0 Asset Minor Code 31 *ACCOUNT 6746124000*	1,700,000.000	1,628,379.00 95.7870	1,656,437.50	- 28,058.50 - 235.24	3,148.87	6.41
Baltimore Gas 2.400% 8/15/26 Standard & Poors Rating: A Moodys Rating: A3 059165EG1 Asset Minor Code 28 *ACCOUNT 6746124000*	835,000.000	776,391.35 92.9810	785,709.95	- 9,318.60 - 20,641.20	5,900.67	2.58

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bank Of Mtn 4.200% 8/26/24 Standard & Poors Rating: BBB+ Moodys Rating: A3 06051GFH7 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 98.3610	.00	.00 - 6,437.10	.00	0.00
Bank Of Mtn 6.23271% 7/23/24 Standard & Poors Rating: A- Moodys Rating: A1 06051GHK8 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0700	.00	.00 - 4,052.80	.00	0.00
Bank Of America Mtn 3.458% 3/15/25 Standard & Poors Rating: A- Moodys Rating: A1 06051GHR3 Asset Minor Code 28 *ACCOUNT 6746124000*	1,410,000.000	1,382,758.80 98.0680	1,410,000.00	- 27,241.20 - 26,310.60	10,293.31	3.53
Bank Of America Mtn 3.194% 7/23/30 Standard & Poors Rating: A- Moodys Rating: A1 06051GHV4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 88.2060	.00	.00 63,662.30	.00	0.00
Bank Of America Mtn 2.496% 2/13/31 Standard & Poors Rating: A- Moodys Rating: A1 06051GHZ5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 83.7920	.00	.00 130,834.00	.00	0.00
Bk Of America Mtn 1.734% 7/22/27 Standard & Poors Rating: A- Moodys Rating: A1 06051GJS9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,080,000.000	963,144.00 89.1800	1,080,000.00	- 116,856.00 - 20,196.00	6,710.58	1.94

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bk Of America Mtn 2.687% 4/22/32 Standard & Poors Rating: A- Moodys Rating: A1 06051GJT7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,160,000.000	958,612.40 82.6390	1,160,000.00	- 201,387.60 - 52,327.60	3,376.66	3.25
Bk Of America Mtn 2.087% 6/14/29 Standard & Poors Rating: A- Moodys Rating: A1 06051GJZ3 Asset Minor Code 28 *ACCOUNT 6746124000*	1,130,000.000	967,630.30 85.6310	1,130,000.00	- 162,369.70 - 28,238.70	11,267.49	2.44
Bk Of America Corp 2.572% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A1 06051GKD0 Asset Minor Code 28 *ACCOUNT 6746124000*	835,000.000	678,045.05 81.2030	835,000.00	- 156,954.95 - 38,076.00	2,445.90	3.17
Bank Of America Mtn 3.384% 4/02/26 Standard & Poors Rating: A- Moodys Rating: A1 06051GKM0 Asset Minor Code 28 *ACCOUNT 6746124000*	475,000.000	457,030.75 96.2170	475,000.00	- 17,969.25 5,557.00	2,884.24	3.52
Benchmark 2.7018% 3/15/53 Standard & Poors Rating: N/A Moodys Rating: N/A 08162LAA8 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 93.3790	.00	.00 65,038.80	.00	0.00
Berry Global Inc 1.5699% 1/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 08576PAH4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,600,000.000	1,449,616.00 90.6010	1,599,456.00	- 149,840.00 - 5,440.00	9,486.77	1.73

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Berry Global Escrow 4.875% 7/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 085770AA3 Asset Minor Code 28 *ACCOUNT 6746124000*	111,000.000	107,373.63 96.7330	106,560.00	813.63 - 1,783.77	2,044.25	5.04
Broadcom Inc 2.450% 2/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11135FBH3 Asset Minor Code 28 *ACCOUNT 6746124000*	1,910,000.000	1,542,248.60 80.7460	1,906,256.40	- 364,007.80 - 40,893.10	13,778.53	3.03
Brooklyn Union 4.866% 8/05/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 114259AW4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,545,000.000	1,465,880.55 94.8790	1,545,000.00	- 79,119.45 - 79,119.45	24,224.57	5.13
Bx Tr 5.9405% 11/17/36 Standard & Poors Rating: AAA Moodys Rating: N/A 12434EAA8 Asset Minor Code 31 *ACCOUNT 6746124000*	560,000.000	540,881.60 96.5860	541,975.00	- 1,093.40 - 1,093.40	2,147.77	6.15
Cf Hoppolyta Issue 1.57493% 7/15/60 Standard & Poors Rating: AA- Moodys Rating: N/A 12530MAA3 Asset Minor Code 31 *ACCOUNT 6746124000*	1,061,353.350	958,380.85 90.2980	1,034,092.25	- 75,711.40 - 10,894.54	13.98	1.74
Cf Hiipolyta Issue 2.12267% 7/15/60 Standard & Poors Rating: AA- Moodys Rating: N/A 12530MAB1 Asset Minor Code 31 *ACCOUNT 6746124000*	658,423.610	553,326.03 84.0380	658,852.23	- 105,526.20 - 22,219.15	976.77	2.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cf Hippolyta 1.93339% 3/15/61 Standard & Poors Rating: A- Moodys Rating: N/A 12530MAG0 Asset Minor Code 31 *ACCOUNT 6746124000*	1,116,800.350	952,217.48 85.2630	1,090,705.78	- 138,488.30 - 26,129.74	292.11	2.27
Comm Mortgage Trust 3.590% 11/10/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 12592LBJ0 Asset Minor Code 31 *ACCOUNT 6746124000*	590,000.000	567,627.20 96.2080	571,078.52	- 3,451.32 - 3,451.32	1,765.08	3.73
Comm Mortgage Trust 3.938% 11/10/47 Standard & Poors Rating: N/A Moodys Rating: Aa1 12592LBL5 Asset Minor Code 31 *ACCOUNT 6746124000*	1,375,000.000	1,299,526.25 94.5110	1,371,347.66	- 71,821.41 - 55,178.75	4,512.28	4.17
Comm Mortgage Trust 3.644% 12/10/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 12592PBF9 Asset Minor Code 31 *ACCOUNT 6746124000*	854,000.000	818,200.32 95.8080	815,436.48	2,763.84 2,763.84	2,593.31	3.80
Cps Auto Trust 6.940% 9/15/26 Standard & Poors Rating: BBB Moodys Rating: N/A 12596UAF5 Asset Minor Code 31 *ACCOUNT 6746124000*	600,000.000	594,732.00 99.1220	601,312.50	- 6,580.50 - 6,580.50	1,850.67	7.00
Comm Mtg Tr 4.58994% 7/12/45 Standard & Poors Rating: A Moodys Rating: N/A 12625UAE3 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 99.6390	.00	.00 10,763.15	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Comm Mortgage Tr 3.350% 2/10/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 12629NAF2 Asset Minor Code 31 *ACCOUNT 6746124000*	815,000.000	778,830.30 95.5620	781,126.57	- 2,296.27 - 2,296.27	1,592.65	3.51
Csmc Trust 3.0403% 2/16/35 Standard & Poors Rating: N/A Moodys Rating: N/A 12655QAA3 Asset Minor Code 31 *ACCOUNT 6746124000*	1,640,000.000	1,229,885.20 74.9930	1,254,215.63	- 24,330.43 - 24,330.43	4,155.08	4.05
CNH Equip Tr 5.770% 7/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 12664JAB6 Asset Minor Code 31 *ACCOUNT 6746124000*	355,000.000	354,006.00 99.7200	354,998.86	- 992.86 - 992.86	1,557.49	5.79
Capital One Finl 3.500% 6/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 14040HBD6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,171,000.000	1,169,992.94 99.9140	1,291,183.38	- 121,190.44 - 7,061.13	18,898.64	3.50
Capital One 4.985% 7/24/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 14040HCU7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,745,000.000	1,707,150.95 97.8310	1,745,000.00	- 37,849.05 - 37,849.05	30,687.52	5.10
Capital One Multi 2.060% 8/15/28 Standard & Poors Rating: AAA Moodys Rating: N/A 14041NFV8 Asset Minor Code 31 *ACCOUNT 6746124000*	775,000.000	713,310.00 92.0400	774,793.93	- 61,483.93 - 12,067.42	709.55	2.24

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Carmax Auto Owner Tr 5.130% 11/15/28 Standard & Poors Rating: AAA Moodys Rating: N/A 142921AE5 Asset Minor Code 31 *ACCOUNT 6746124000*	1,505,000.000	1,500,184.00 99.6800	1,504,982.39	- 4,798.39 - 4,798.39	3,526.72	5.15
Carmax Auto Owner 3.970% 4/15/27 Standard & Poors Rating: AAA Moodys Rating: N/A 14318MAD1 Asset Minor Code 31 *ACCOUNT 6746124000*	800,000.000	781,336.00 97.6670	799,981.12	- 18,645.12 - 18,645.12	1,411.58	4.06
Citigroup Coml Mtg 6.01469% 6/12/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 17291NAA9 Asset Minor Code 31 *ACCOUNT 6746124000*	1,040,000.000	1,056,099.20 101.5480	1,071,200.00	- 15,100.80 - 15,100.80	1,216.30	5.92
Citigroup Inc 3.887% 1/10/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967LD1 Asset Minor Code 28 *ACCOUNT 6746124000*	665,000.000	632,887.15 95.1710	686,160.30	- 53,273.15 89,916.85	10,124.02	4.08
Citigroup Inc 2.876% 7/24/23 Standard & Poors Rating: N/R Moodys Rating: WR 172967LM1 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 90.00	.00	0.00
Citigroup Inc 3.980% 3/20/30 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967ME8 Asset Minor Code 28 *ACCOUNT 6746124000*	830,000.000	769,526.20 92.7140	830,000.00	- 60,473.80 - 33,905.50	6,515.04	4.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc 2.520% 11/03/32 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NE7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,040,000.000	839,384.00 80.7100	885,713.90	- 46,329.90 - 46,329.90	2,038.40	3.12
Citigroup Inc Sr 5.55626% 2/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NH0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.5850	.00	.00 37,069.50	.00	0.00
Citigroup Inc 4.910% 5/24/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NU1 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 97.2200	.00	.00 - 14,829.75	.00	0.00
Citizens Finl Inc 2.638% 9/30/32 Standard & Poors Rating: BBB Moodys Rating: Baa1 174610AW5 Asset Minor Code 28 *ACCOUNT 6746124000*	530,000.000	363,516.40 68.5880	542,908.80	- 179,392.40 - 1,455.70	2,369.07	3.85
Conagra Brands Inc 0.500% 8/11/23 Standard & Poors Rating: BBB- Moodys Rating: Baa3 205887CG5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,455,000.000	1,439,868.00 98.9600	1,452,264.60	- 12,396.60 27,033.90	2,222.92	0.51
Continental Res Inc 2.268% 11/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 212015AU5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,615,000.000	1,444,133.00 89.4200	1,615,000.00	- 170,867.00 - 37,484.15	1,627.92	2.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Crown Castle Intl 3.200% 9/01/24 Standard & Poors Rating: BBB Moodys Rating: Baa3 22822VAG6 Asset Minor Code 28 *ACCOUNT 6746124000*	320,000.000	310,688.00 97.0900	319,107.20	- 8,419.20 - 6,905.60	2,560.00	3.30
D R Horton Inc 4.375% 9/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 23331ABE8 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 33,573.30	.00	0.00
D R Horton Inc 4.750% 2/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 23331ABG3 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 63,585.00	.00	0.00
Daimler Trucks 5.230% 2/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 233869AC0 Asset Minor Code 31 *ACCOUNT 6746124000*	1,155,000.000	1,147,596.45 99.3590	1,154,923.31	- 7,326.86 - 7,326.86	2,684.79	5.26
Darden Restaurants 3.850% 5/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 237194AL9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.3430	.00	.00 4,089.25	.00	0.00
Dell Equip Fin Tr 6.02667% 9/22/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 24702HAE3 Asset Minor Code 31 *ACCOUNT 6746124000*	840,000.000	847,123.20 100.8480	839,966.06	7,157.14 7,157.14	.00	5.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dell Intl LLC Emc 4.900% 10/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAE6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,822,000.000	1,809,956.58 99.3390	1,864,032.27	- 54,075.69 - 48,005.02	14,879.67	4.93
Dell Intl LLC Emc 5.300% 10/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAG1 Asset Minor Code 28 *ACCOUNT 6746124000*	464,000.000	462,227.52 99.6180	460,812.32	1,415.20 - 9,057.28	4,098.67	5.32
Dell Intl LLC Emc 8.100% 7/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAJ5 Asset Minor Code 28 *ACCOUNT 6746124000*	373,000.000	431,661.71 115.7270	460,884.64	- 29,222.93 - 19,504.17	11,413.80	7.00
Digital Realty Trust 4.450% 7/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 25389JAT3 Asset Minor Code 28 *ACCOUNT 6746124000*	970,000.000	902,391.00 93.0300	1,117,532.10	- 215,141.10 - 68,637.20	16,306.78	4.78
Walt Disney Company 2.000% 9/01/29 Standard & Poors Rating: A- Moodys Rating: A2 254687FL5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 85.7380	.00	.00 108,779.10	.00	0.00
Discover Financial 3.850% 11/21/22 Standard & Poors Rating: N/R Moodys Rating: WR 254709AJ7 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 318,784.04	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dominos Pizza Master 3.151% 4/25/51 Standard & Poors Rating: BBB+ Moodys Rating: N/A 25755TAP5 Asset Minor Code 31 *ACCOUNT 6746124000*	1,176,000.000	981,183.84 83.4340	1,184,957.82	- 203,773.98 - 55,027.84	3,705.59	3.78
Drive Auto Rec Tr 1.390% 3/15/29 Standard & Poors Rating: A Moodys Rating: Aa1 262104AF9 Asset Minor Code 31 *ACCOUNT 6746124000*	1,285,000.000	1,202,528.70 93.5820	1,284,832.95	- 82,304.25 2,325.85	177.26	1.49
Duke Energy Corp 4.300% 3/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CBS3 Asset Minor Code 28 *ACCOUNT 6746124000*	1,920,000.000	1,856,697.60 96.7030	1,917,062.40	- 60,364.80 - 60,364.80	17,429.33	4.45
Duke Energy 3.375% 9/01/23 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAF1 Asset Minor Code 28 *ACCOUNT 6746124000*	595,000.000	590,710.05 99.2790	594,958.35	- 4,248.30 - 5,777.45	5,020.31	3.40
Duke Energy 5.250% 3/15/33 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAQ7 Asset Minor Code 28 *ACCOUNT 6746124000*	955,000.000	974,816.25 102.0750	954,770.80	20,045.45 20,045.45	11,420.21	5.14
Energy Transfer 4.950% 6/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29278NAF0 Asset Minor Code 28 *ACCOUNT 6746124000*	1,329,000.000	1,298,393.13 97.6970	1,545,095.40	- 246,702.27 22,640.45	32,548.45	5.07

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Entergy LLC 5.000% 9/01/33 Standard & Poors Rating: A Moodys Rating: A2 29366WAD8 Asset Minor Code 28 *ACCOUNT 6746124000*	675,000.000	668,027.25 98.9670	674,615.25	- 6,588.00 - 6,588.00	1,781.25	5.05
Evergy Metro Inc 2.250% 6/01/30 Standard & Poors Rating: A+ Moodys Rating: A2 30037DAA3 Asset Minor Code 28 *ACCOUNT 6746124000*	1,750,000.000	1,466,010.00 83.7720	1,747,970.00	- 281,960.00 - 70,665.00	19,687.50	2.69
Eversource Energy 5.450% 3/01/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 30040WAT5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,315,000.000	1,337,499.65 101.7110	1,312,409.45	25,090.20 25,090.20	16,921.49	5.36
Eversource Energy 5.125% 5/15/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 30040WAU2 Asset Minor Code 28 *ACCOUNT 6746124000*	600,000.000	593,424.00 98.9040	599,064.00	- 5,640.00 - 5,640.00	1,708.33	5.18
Exeter Auto Recv Tr 1.400% 4/15/27 Standard & Poors Rating: A Moodys Rating: Aa2 30165XAF2 Asset Minor Code 31 *ACCOUNT 6746124000*	2,035,000.000	1,885,976.95 92.6770	1,871,885.94	14,091.01 14,091.01	1,266.22	1.51
Exeter Auto Recv Tr 1.550% 6/15/27 Standard & Poors Rating: A- Moodys Rating: A1 30166AAF1 Asset Minor Code 31 *ACCOUNT 6746124000*	1,950,000.000	1,793,181.00 91.9580	1,777,533.21	15,647.79 15,647.79	1,343.33	1.69

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Expedia Group Inc 3.250% 2/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 30212PAR6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,380,000.000	1,194,845.40 86.5830	1,369,305.00	- 174,459.60 - 9,552.50	13,205.83	3.75
Expedia Group Inc 6.250% 5/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 30212PAS4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.8170	.00	.00 - 5,379.66	.00	0.00
Expedia Group Inc 3.600% 12/15/23 Standard & Poors Rating: BBB- Moodys Rating: N/A 30212PBJ3 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 101.0690	.00	.00 - 2,580.75	.00	0.00
Extended Stay 6.273% 7/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 30227FAA8 Asset Minor Code 31 *ACCOUNT 6746124000*	1,523,949.930	1,491,474.56 97.8690	1,522,708.38	- 31,233.82 2,542.75	1,219.39	6.41
Extended Stay 6.573% 7/15/38 Standard & Poors Rating: N/A Moodys Rating: Aa3 30227FAE0 Asset Minor Code 31 *ACCOUNT 6746124000*	214,229.370	208,455.89 97.3050	210,463.62	- 2,007.73 - 104.48	523.32	6.76
Meta Platforms Inc 4.800% 5/15/30 Standard & Poors Rating: AA- Moodys Rating: A1 30303M8M7 Asset Minor Code 28 *ACCOUNT 6746124000*	2,250,000.000	2,257,357.50 100.3270	2,244,915.00	12,442.50 12,442.50	8,400.00	4.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fidelity Natl 1.150% 3/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 31620MBR6 Asset Minor Code 28 *ACCOUNT 6746124000*	2,225,000.000	1,993,844.75 89.6110	2,221,662.50	- 227,817.75 - 21,649.25	6,396.88	1.28
First Horizon Natl 4.000% 5/26/25 Standard & Poors Rating: N/A Moodys Rating: Baa3 320517AD7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,080,000.000	1,007,154.00 93.2550	1,075,885.20	- 68,731.20 - 76,885.20	600.00	4.29
First Tennessee Bank 5.750% 5/01/30 Standard & Poors Rating: N/A Moodys Rating: Baa3 337158AJ8 Asset Minor Code 28 *ACCOUNT 6746124000*	1,465,000.000	1,243,638.50 84.8900	1,705,209.75	- 461,571.25 - 286,489.65	7,019.79	6.77
Firstkey Homes 202 1.34106% 9/17/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 33767MAA3 Asset Minor Code 31 *ACCOUNT 6746124000*	1,750,682.700	1,598,670.92 91.3170	1,721,208.21	- 122,537.29 - 24,617.21	1,989.67	1.47
Firstkey Homes 1.788% 8/17/28 Standard & Poors Rating: N/A Moodys Rating: Aa2 33767WAC7 Asset Minor Code 31 *ACCOUNT 6746124000*	1,485,000.000	1,308,329.55 88.1030	1,478,655.63	- 170,326.08 - 28,630.80	5,982.02	2.03
Fiserv Inc 3.200% 7/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738AT5 Asset Minor Code 28 *ACCOUNT 6746124000*	310,000.000	292,757.80 94.4380	309,978.30	- 17,220.50 - 8,289.40	4,133.33	3.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Flagship Cr Auto Tr 1.770% 2/16/27 Standard & Poors Rating: AA Moodys Rating: N/A 33845XAC1 Asset Minor Code 31 *ACCOUNT 6746124000*	830,000.000	796,584.20 95.9740	794,465.63	2,118.57 2,118.57	1,330.77	1.84
Florida Power Light 2.750% 6/01/23 Standard & Poors Rating: N/R Moodys Rating: WR 341081FJ1 Asset Minor Code 28 *ACCOUNT 6746124000*	920,000.000	920,000.00 100.0000	933,726.40	- 13,726.40 - 2,612.80	12,650.00	2.75
Florida Pwr Lt Co 5.050% 4/01/28 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081GK7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,610,000.000	1,645,436.10 102.2010	1,607,907.00	37,529.10 37,529.10	19,874.56	4.94
Florida Power Light 4.625% 5/15/30 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081GP6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,480,000.000	1,466,561.60 99.0920	1,479,393.20	- 12,831.60 - 12,831.60	2,471.81	4.67
Florida Pwr Lt Co 4.800% 5/15/33 Standard & Poors Rating: A+ Moodys Rating: Aa2 341081GQ4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,035,000.000	1,034,565.30 99.9580	1,034,679.15	- 113.85 - 113.85	1,794.00	4.80
Ford Credit 4.060% 11/15/30 Standard & Poors Rating: AAA Moodys Rating: N/A 34528PAK2 Asset Minor Code 31 *ACCOUNT 6746124000*	855,000.000	818,978.85 95.7870	862,138.76	- 43,159.91 - 37,768.59	1,542.68	4.24

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ford Credit 2.480% 9/15/24 Standard & Poors Rating: AAA Moodys Rating: N/A 34528QFU3 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 99.9980	.00	.00 - 20,064.98	.00	0.00
Ford Credit 2.440% 9/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 34528QHF4 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 96.0510	.00	.00 - 25,822.23	.00	0.00
Ford Cr Auto Own Tr 2.600% 5/15/34 Standard & Poors Rating: BBB Moodys Rating: Baa2 345285AD2 Asset Minor Code 31 *ACCOUNT 6746124000*	280,000.000	244,162.80 87.2010	243,096.87	1,065.93 1,065.93	323.56	2.98
Ford Credit Auto 2.040% 8/15/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 34531NAA4 Asset Minor Code 31 *ACCOUNT 6746124000*	995,000.000	939,747.65 94.4470	995,065.90	- 55,318.25 - 17,820.45	901.53	2.16
Ford Credit Auto 1.060% 4/15/33 Standard & Poors Rating: AAA Moodys Rating: N/A 34532JAA2 Asset Minor Code 31 *ACCOUNT 6746124000*	845,000.000	769,516.15 91.0670	844,726.47	- 75,210.32 - 8,078.20	372.56	1.16
Ford Cr Auto Owner 6.350% 8/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa3 34535QAD7 Asset Minor Code 31 *ACCOUNT 6746124000*	990,000.000	986,247.90 99.6210	989,678.83	- 3,430.93 - 3,430.93	3,014.28	6.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ford Motor Credit 2.700% 8/10/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 345397B77 Asset Minor Code 28 *ACCOUNT 6746124000*	635,000.000	561,981.35 88.5010	635,000.00	- 73,018.65 - 11,652.25	5,286.38	3.05
Ford Motor Credit 2.300% 2/10/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 345397B85 Asset Minor Code 28 *ACCOUNT 6746124000*	1,640,000.000	1,530,743.20 93.3380	1,512,900.00	17,843.20 17,843.20	14,616.49	2.46
Ford Motor 6.800% 5/12/28 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 345397C92 Asset Minor Code 28 *ACCOUNT 6746124000*	1,305,000.000	1,291,467.15 98.9630	1,304,830.35	- 13,363.20 - 13,363.20	13,557.50	6.87
Ford Motor Credit 4.250% 9/20/22 Standard & Poors Rating: N/R Moodys Rating: WR 345397WF6 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 7,682.50	.00	0.00
Ford Motor Credit Co 3.350% 11/01/22 Standard & Poors Rating: N/R Moodys Rating: WR 345397ZU0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 1,537.20	.00	0.00
Ford Motor Credit Co 4.063% 11/01/24 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 345397ZX4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.6490	.00	.00 32,865.60	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fortinet Inc 1.000% 3/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 34959EAA7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,175,000.000	1,056,736.25 89.9350	1,168,690.25	- 111,954.00 4,371.00	2,480.56	1.11
Freedom Mortgage 7.625% 5/01/26 Standard & Poors Rating: B Moodys Rating: B2 35640YAF4 Asset Minor Code 28 *ACCOUNT 6746124000*	645,000.000	563,684.85 87.3930	693,406.31	- 129,721.46 - 6,327.45	4,098.44	8.72
Glp Capital LP Fin 5.375% 4/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AH2 Asset Minor Code 28 *ACCOUNT 6746124000*	665,000.000	645,927.80 97.1320	718,293.10	- 72,365.30 - 21,047.25	4,567.26	5.53
Glp Capital LP Fin 4.000% 1/15/30 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AP4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,315,000.000	1,144,365.60 87.0240	1,428,354.34	- 283,988.74 - 12,866.54	19,871.11	4.60
Gmac Inc Sr Nt 8.000% 11/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 36186CBY8 Asset Minor Code 28 *ACCOUNT 6746124000*	1,035,000.000	1,079,173.80 104.2680	1,398,452.94	- 319,279.14 - 136,381.95	6,900.00	7.67
Gls Auto Rec Issuer 3.840% 5/15/26 Standard & Poors Rating: A- Moodys Rating: N/A 36258AAD2 Asset Minor Code 31 *ACCOUNT 6746124000*	1,510,000.000	1,473,971.40 97.6140	1,474,137.50	- 166.10 - 166.10	2,577.07	3.93

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gls Auto Receivables 3.680% 11/16/26 Standard & Poors Rating: BBB Moodys Rating: N/A 36258XAD2 Asset Minor Code 31 *ACCOUNT 6746124000*	560,000.000	540,691.20 96.5520	534,800.00	5,891.20 5,891.20	915.91	3.81
Gs Mortgage 2.500% 10/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 36261HAJ9 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 89.6620	.00	.00 76,332.97	.00	0.00
Gls Auto Rec Tr 1.080% 6/15/26 Standard & Poors Rating: AA+ Moodys Rating: N/A 36261XAE5 Asset Minor Code 31 *ACCOUNT 6746124000*	1,110,000.000	1,073,958.30 96.7530	1,096,782.46	- 22,824.16 17,357.42	532.80	1.12
Gls Auto Rec Tr 1.420% 4/15/27 Standard & Poors Rating: A Moodys Rating: N/A 36261XAG0 Asset Minor Code 31 *ACCOUNT 6746124000*	800,000.000	744,328.00 93.0410	786,338.66	- 42,010.66 8,143.45	504.92	1.53
Gs Mortgage Backed 2.500% 1/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 36262CAB6 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 81.0040	.00	.00 104,035.71	.00	0.00
Gls Auto Rec Tr 1.940% 10/15/27 Standard & Poors Rating: AA Moodys Rating: N/A 36263DAC1 Asset Minor Code 31 *ACCOUNT 6746124000*	1,530,000.000	1,442,682.90 94.2930	1,505,466.82	- 62,783.92 - 2,306.07	1,319.20	2.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gls Auto Rec Tr 1.110% 9/15/26 Standard & Poors Rating: AA- Moodys Rating: N/A 36263LAE9 Asset Minor Code 31 *ACCOUNT 6746124000*	1,300,000.000	1,228,903.00 94.5310	1,299,677.47	- 70,774.47 11,245.00	641.33	1.17
General Motors Co 4.200% 10/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAN0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 95.3950	.00	.00 16,583.40	.00	0.00
General Mtrs Co Sr 6.125% 10/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAV2 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 101.5170	.00	.00 - 23,506.45	.00	0.00
General Mtrs Co 5.400% 10/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAY6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,070,000.000	1,047,658.40 97.9120	1,069,015.60	- 21,357.20 - 21,357.20	7,383.00	5.52
General Mtrs Finl 2.350% 1/08/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XDE3 Asset Minor Code 28 *ACCOUNT 6746124000*	484,000.000	378,294.40 78.1600	473,863.90	- 95,569.50 - 12,642.08	4,518.01	3.01
General Mtrs Finl 2.700% 6/10/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XDL7 Asset Minor Code 28 *ACCOUNT 6746124000*	990,000.000	786,109.50 79.4050	988,277.40	- 202,167.90 - 30,888.00	12,696.75	3.40

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Georgia Pwr Co 4.950% 5/17/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 373334KT7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,730,000.000	1,705,607.00 98.5900	1,726,989.80	- 21,382.80 - 21,382.80	6,422.63	5.02
Glencore Funding LLC 1.625% 9/01/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 378272AX6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,680,000.000	1,547,078.40 92.0880	1,671,583.20	- 124,504.80 - 13,490.40	6,825.00	1.76
Golden Credit Card 1.440% 8/15/28 Standard & Poors Rating: N/A Moodys Rating: N/R 380881FC1 Asset Minor Code 31 *ACCOUNT 6746124000*	1,030,000.000	910,077.10 88.3570	1,029,672.98	- 119,595.88 - 18,426.70	4,120.00	1.63
Goldman Sachs Group 3.850% 1/26/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GWB6 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.0630	.00	.00 88.50	.00	0.00
Goldman Sachs 2.908% 6/05/23 Standard & Poors Rating: N/R Moodys Rating: WR 38141GWJ9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 - 106.65	.00	0.00
Goldman Sachs Group 3.691% 6/05/28 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GWL4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,165,000.000	1,097,523.20 94.2080	1,281,791.25	- 184,268.05 - 36,674.20	21,022.30	3.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 1.992% 1/27/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GXR0 Asset Minor Code 28 *ACCOUNT 6746124000*	630,000.000	497,775.60 79.0120	630,000.00	- 132,224.40 24,006.85	4,322.64	2.52
Goldman Sachs Group 2.615% 4/22/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYB4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 82.4890	.00	.00 89,908.00	.00	0.00
Goldman Sachs 1.948% 10/21/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYM0 Asset Minor Code 28 *ACCOUNT 6746124000*	1,005,000.000	895,053.00 89.0600	1,005,000.00	- 109,947.00 - 21,155.25	2,175.27	2.19
Hertz Vehicle Fin 2.120% 12/25/27 Standard & Poors Rating: N/A Moodys Rating: A1 42806MAF6 Asset Minor Code 31 *ACCOUNT 6746124000*	675,000.000	591,954.75 87.6970	635,563.88	- 43,609.13 - 2,394.34	109.21	2.42
Hertz Vehicle Fin 4.340% 12/25/27 Standard & Poors Rating: N/A Moodys Rating: Ba2 42806MAH2 Asset Minor Code 31 *ACCOUNT 6746124000*	1,920,000.000	1,658,880.00 86.4000	1,915,275.00	- 256,395.00 5,894.40	677.33	5.02
Hess Midstream 5.625% 2/15/26 Standard & Poors Rating: Bb+ Moodys Rating: N/A 428102AC1 Asset Minor Code 28 *ACCOUNT 6746124000*	1,499,000.000	1,470,893.75 98.1250	1,530,242.50	- 59,348.75 - 59,585.25	24,827.19	5.73

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hess Midstream L P 4.250% 2/15/30 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 428102AE7 Asset Minor Code 28 *ACCOUNT 6746124000*	260,000.000	225,300.40 86.6540	252,200.00	- 26,899.60 - 12,976.60	3,253.61	4.90
Hilton Domestic 4.875% 1/15/30 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 432833AF8 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 92.9690	.00	.00 100,940.80	.00	0.00
Hilton Domestic 5.750% 5/01/28 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 432833AH4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 98.6200	.00	.00 - 4,338.75	.00	0.00
Home Partners Of 2.302% 12/17/26 Standard & Poors Rating: N/A Moodys Rating: Aa3 43732VAA4 Asset Minor Code 31 *ACCOUNT 6746124000*	922,185.550	818,753.22 88.7840	922,176.51	- 103,423.29 - 23,821.05	793.41	2.59
Home Partners Of 1.901% 12/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 43732VAT3 Asset Minor Code 31 *ACCOUNT 6746124000*	2,158,607.710	1,907,950.18 88.3880	2,158,562.17	- 250,611.99 - 42,553.91	1,445.33	2.15
Howmet Aerospace Inc 3.000% 1/15/29 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 443201AB4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 87.5430	.00	.00 119,489.60	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hudson Yards 3.228% 6/10/37 Standard & Poors Rating: N/A Moodys Rating: N/A 44421GAA1 Asset Minor Code 31 *ACCOUNT 6746124000*	1,130,000.000	979,653.50 86.6950	1,113,750.27	- 134,096.77 - 41,602.34	3,039.70	3.72
Huntington 4.443% 8/04/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 446150BB9 Asset Minor Code 28 *ACCOUNT 6746124000*	900,000.000	836,271.00 92.9190	900,000.00	- 63,729.00 - 63,729.00	12,995.78	4.78
Huntington National 3.550% 10/06/23 Standard & Poors Rating: A- Moodys Rating: A3 44644AAE7 Asset Minor Code 28 *ACCOUNT 6746124000*	620,000.000	611,375.80 98.6090	618,636.00	- 7,260.20 - 13,243.20	3,362.64	3.60
Huntsman 4.500% 5/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 44701QBE1 Asset Minor Code 28 *ACCOUNT 6746124000*	1,110,000.000	1,011,642.90 91.1390	1,153,373.45	- 141,730.55 - 91,031.10	4,162.50	4.94
Hyatt Hotels Corp 1.800% 10/01/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 448579AN2 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 94.8480	.00	.00 101,605.60	.00	0.00
Hyundai Cap Amer Mtn 5.800% 4/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 44891ACE5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,985,000.000	2,016,621.05 101.5930	1,977,000.45	39,620.60 39,620.60	19,508.14	5.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hyundai Auto Rec Tr 1.330% 11/15/27 Standard & Poors Rating: AA Moodys Rating: N/A 44933LAF0 Asset Minor Code 31 *ACCOUNT 6746124000*	1,225,000.000	1,121,940.75 91.5870	1,092,164.09	29,776.66 29,776.66	724.11	1.45
Intl Flavors 1.832% 10/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 459506AP6 Asset Minor Code 28 *ACCOUNT 6746124000*	735,000.000	621,310.20 84.5320	734,992.65	- 113,682.45 - 25,335.45	1,720.55	2.17
Intl Lease Finance 5.875% 8/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 459745GN9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 99,813.60	.00	0.00
Invitation Homes L P 2.300% 11/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa3 46188BAB8 Asset Minor Code 28 *ACCOUNT 6746124000*	1,980,000.000	1,665,675.00 84.1250	1,977,996.83	- 312,321.83 - 64,924.20	2,024.00	2.73
Iron Mountain Inc 4.875% 9/15/29 Standard & Poors Rating: Bb- Moodys Rating: Ba3 46284VAF8 Asset Minor Code 28 *ACCOUNT 6746124000*	116,000.000	103,453.44 89.1840	112,520.00	- 9,066.56 - 4,539.32	1,193.83	5.47
Iron Mtn Inc 5.250% 7/15/30 Standard & Poors Rating: Bb- Moodys Rating: Ba3 46284VAJ0 Asset Minor Code 28 *ACCOUNT 6746124000*	770,000.000	689,812.20 89.5860	770,000.00	- 80,187.80 - 34,512.80	15,271.67	5.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jp Morgan Mortgage 2.500% 12/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592TAC7 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 81.1290	.00	.00 217,062.89	.00	0.00
J.P. Morgan Mtg 3.000% 9/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 46593FAD4 Asset Minor Code 31 *ACCOUNT 6746124000*	1,131,418.670	949,113.18 83.8870	1,062,472.86	- 113,359.68 - 78,784.01	3,349.38	3.58
Jpmorgan Chase Co 3.782% 2/01/28 Standard & Poors Rating: A- Moodys Rating: A1 46625HRY8 Asset Minor Code 28 *ACCOUNT 6746124000*	805,000.000	765,546.95 95.0990	785,132.60	- 19,585.65 - 26,701.85	10,148.37	3.98
Jpmbb Coml Mtg Sec 3.7748% 8/16/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 46642EAY2 Asset Minor Code 31 *ACCOUNT 6746124000*	4,280,000.000	4,149,674.00 96.9550	4,590,634.35	- 440,960.35 - 123,050.00	20,643.92	3.89
Jp Morgan Chase Bank 2.182% 6/01/28 Standard & Poors Rating: A- Moodys Rating: A1 46647PBR6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,135,000.000	1,013,123.70 89.2620	1,135,000.00	- 121,876.30 - 19,851.15	10,473.60	2.44
Jpmorgan Chase Co Sr 1.578% 4/22/27 Standard & Poors Rating: A- Moodys Rating: A1 46647PCB0 Asset Minor Code 28 *ACCOUNT 6746124000*	1,575,000.000	1,415,090.25 89.8470	1,575,000.00	- 159,909.75 - 26,838.00	2,692.46	1.76

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 4.323% 4/26/28 Standard & Poors Rating: A- Moodys Rating: A1 46647PDA1 Asset Minor Code 28 *ACCOUNT 6746124000*	730,000.000	710,552.80 97.3360	730,000.00	- 19,447.20 - 34,683.30	3,068.13	4.44
Jpmcc Coml Mtg Sec 4.3792% 7/08/31 Standard & Poors Rating: AA- Moodys Rating: N/A 46649XAG2 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 78.3500	.00	.00 86,039.82	.00	0.00
Jp Morgan Chase 2.28704% 3/05/42 Standard & Poors Rating: N/A Moodys Rating: N/A 46652WAA1 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 79.4780	.00	.00 190,667.18	.00	0.00
Jp Morgan Mortgage 2.5195% 5/25/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 46654VAA1 Asset Minor Code 31 *ACCOUNT 6746124000*	596,075.680	485,527.48 81.4540	596,075.37	- 110,547.89 44,324.50	1,251.55	3.09
Jetblue 2019 1 Class 2.750% 11/15/33 Standard & Poors Rating: N/A Moodys Rating: A2 477143AH4 Asset Minor Code 31 *ACCOUNT 6746124000*	925,642.150	772,004.07 83.4020	925,642.15	- 153,638.08 - 30,433.51	1,131.34	3.30
Key Bank Na Mtn 4.150% 8/08/25 Standard & Poors Rating: A- Moodys Rating: A3 49327M3E2 Asset Minor Code 28 *ACCOUNT 6746124000*	1,225,000.000	1,126,497.75 91.9590	1,224,657.00	- 98,159.25 - 98,159.25	15,957.33	4.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Kilroy Realty LP 3.450% 12/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 49427RAM4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 95.3960	.00	.00 8,870.40	.00	0.00
Kinder Morgan Inc 5.625% 11/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAB7 Asset Minor Code 28 *ACCOUNT 6746124000*	855,000.000	853,144.65 99.7830	940,500.00	- 87,355.35 - 23,580.90	2,137.50	5.64
Kraft Heinz Foods Co 5.000% 7/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 50077LAL0 Asset Minor Code 28 *ACCOUNT 6746124000*	482,000.000	475,709.90 98.6950	481,803.98	- 6,094.08 - 10,430.48	9,104.44	5.07
Kraft Heinz Foods Co 3.875% 5/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 50077LBC9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.8590	.00	.00 6,942.00	.00	0.00
Lad Auto Receivables 5.680% 10/15/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 505710AB9 Asset Minor Code 31 *ACCOUNT 6746124000*	980,000.000	975,237.20 99.5140	979,941.79	- 4,704.59 - 4,704.59	2,473.96	5.71
Lad Auto Receivables 5.930% 6/15/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 505713AB3 Asset Minor Code 31 *ACCOUNT 6746124000*	445,000.000	443,820.31 99.7349	444,964.89	- 1,144.58 - 1,144.58	513.11	5.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lad Auto Receivables 5.420% 2/15/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 505713AC1 Asset Minor Code 31 *ACCOUNT 6746124000*	310,000.000	308,433.57 99.4947	309,948.68	- 1,515.11 - 1,515.11	326.71	5.45
Las Vegas Sands Corp 3.200% 8/08/24 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 517834AG2 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.4430	.00	.00 23,952.00	.00	0.00
Lennar Corp 4.750% 11/29/27 Standard & Poors Rating: BBB- Moodys Rating: Baa2 526057CD4 Asset Minor Code 28 *ACCOUNT 6746124000*	601,000.000	588,667.48 97.9480	621,314.20	- 32,646.72 - 15,638.02	158.60	4.85
Level 3 Financing 3.400% 3/01/27 Standard & Poors Rating: Bb- Moodys Rating: Ba2 527298BP7 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 79.1830	.00	.00 171,438.90	.00	0.00
Mplx LP 4.125% 3/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAK6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,260,000.000	1,220,763.60 96.8860	1,263,036.60	- 42,273.00 - 26,951.40	12,993.75	4.26
Mplx LP 4.000% 3/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAR1 Asset Minor Code 28 *ACCOUNT 6746124000*	865,000.000	821,525.10 94.9740	958,359.45	- 136,834.35 - 23,856.70	7,304.44	4.21

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mplx L P 2.650% 8/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VBQ2 Asset Minor Code 28 *ACCOUNT 6746124000*	995,000.000	832,964.25 83.7150	994,134.35	- 161,170.10 - 31,044.00	7,763.76	3.17
Mvw Own Tr 1.140% 1/22/41 Standard & Poors Rating: AAA Moodys Rating: N/A 55389TAA9 Asset Minor Code 31 *ACCOUNT 6746124000*	570,232.490	517,457.47 90.7450	570,078.22	- 52,620.75 17,015.62	198.63	1.26
Magallanes Inc 3.755% 3/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 55903VAG8 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 93.7440	.00	.00 - 25,652.90	.00	0.00
Warnermedia Hldgs 3.755% 3/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 55903VBA0 Asset Minor Code 28 *ACCOUNT 6746124000*	910,000.000	852,788.30 93.7130	910,000.00	- 57,211.70 - 741.65	7,213.77	4.01
Manhattan West 2.130% 9/10/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 563136AA8 Asset Minor Code 31 *ACCOUNT 6746124000*	1,645,000.000	1,422,135.40 86.4520	1,677,635.51	- 255,500.11 - 41,665.47	2,919.88	2.46
Marathon Petroleum 5.125% 12/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABC5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 99.8290	.00	.00 34,416.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Marathon Petroleum 3.800% 4/01/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABD3 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 93.9670	.00	.00 117,069.90	.00	0.00
Marriott Intl Inc 3.750% 10/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 571903AP8 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 96.7880	.00	.00 - 11,193.75	.00	0.00
Match Group Inc 4.125% 8/01/30 Standard & Poors Rating: Bb Moodys Rating: Ba3 57665RAL0 Asset Minor Code 28 *ACCOUNT 6746124000*	102,000.000	86,570.46 84.8730	100,470.00	- 13,899.54 - 4,186.08	1,402.51	4.86
McCormick Co 3.150% 8/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 579780AM9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,585,000.000	1,541,380.80 97.2480	1,584,001.45	- 42,620.65 - 36,375.75	14,700.88	3.24
Mello Warehouse 2.262% 11/25/53 Standard & Poors Rating: N/A Moodys Rating: Aaa 58551VAA0 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 99.4780	.00	.00 1,909.64	.00	0.00
Mello Warehouse 3.40662% 4/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 58552NAA7 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 97.9570	.00	.00 23,477.18	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Metropolitan Edison 5.200% 4/01/28 Standard & Poors Rating: BBB Moodys Rating: A3 591894CE8 Asset Minor Code 28 *ACCOUNT 6746124000*	1,625,000.000	1,637,333.75 100.7590	1,622,741.25	14,592.50 14,592.50	14,318.06	5.16
Metropolitan Mtn 2.800% 3/21/25 Standard & Poors Rating: AA- Moodys Rating: Aa3 59217GEW5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 95.6540	.00	.00 12,583.60	.00	0.00
Mileage Plus L P 6.500% 6/20/27 Standard & Poors Rating: N/A Moodys Rating: Baa3 599191AA1 Asset Minor Code 31 *ACCOUNT 6746124000*	926,500.000	924,915.69 99.8290	922,493.60	2,422.09 - 18,750.36	11,021.08	6.51
Morgan Stanley 3.809% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 61691ABL6 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 94.9320	.00	.00 120,454.69	.00	0.00
Morgan Stanley 4.000% 7/23/25 Standard & Poors Rating: A- Moodys Rating: A1 6174468C6 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 97.8000	.00	.00 10,601.25	.00	0.00
Morgan Stanley 6.250% 8/09/26 Standard & Poors Rating: A- Moodys Rating: A1 61746BCY0 Asset Minor Code 28 *ACCOUNT 6746124000*	1,400,000.000	1,441,468.00 102.9620	1,578,570.00	- 137,102.00 - 76,384.00	27,222.22	6.07

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley Mtn 3.875% 1/27/26 Standard & Poors Rating: A- Moodys Rating: A1 61746BDZ6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,595,000.000	1,552,748.45 97.3510	1,689,089.05	- 136,340.60 - 45,569.15	21,288.82	3.98
Morgan Stanely Mtn 2.511% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A1 61747YEH4 Asset Minor Code 28 *ACCOUNT 6746124000*	595,000.000	482,997.20 81.1760	595,000.00	- 112,002.80 - 28,333.90	1,701.54	3.09
Morgan Stanley 5.123% 2/01/29 Standard & Poors Rating: A- Moodys Rating: A1 61747YFA8 Asset Minor Code 28 *ACCOUNT 6746124000*	1,210,000.000	1,203,950.00 99.5000	1,209,975.80	- 6,025.80 - 6,025.80	22,729.04	5.15
NCR Corp 6.125% 9/01/29 Standard & Poors Rating: B Moodys Rating: B3 62886EAV0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 99.1790	.00	.00 143.58	.00	0.00
NCR Corp New Sr 5.000% 10/01/28 Standard & Poors Rating: B Moodys Rating: B3 62886EAY4 Asset Minor Code 28 *ACCOUNT 6746124000*	592,000.000	520,450.88 87.9140	592,651.74	- 72,200.86 - 37,562.40	4,933.33	5.69
NCR Corp New Sr 5.125% 4/15/29 Standard & Poors Rating: B Moodys Rating: B3 62886EBA5 Asset Minor Code 28 *ACCOUNT 6746124000*	695,000.000	607,951.25 87.4750	695,000.00	- 87,048.75 - 54,863.30	4,551.28	5.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nvr Inc 3.950% 9/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 62944TAE5 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 12,259.50	.00	0.00
National Fuel Gas Co 2.950% 3/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 636180BR1 Asset Minor Code 28 *ACCOUNT 6746124000*	1,650,000.000	1,316,254.50 79.7730	1,669,946.10	- 353,691.60 - 71,709.00	12,168.75	3.70
National Fuel Gas Co 5.500% 10/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 636180BS9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,340,000.000	1,321,668.80 98.6320	1,337,052.00	- 15,383.20 - 15,383.20	2,661.39	5.58
National Rural Utils 5.800% 1/15/33 Standard & Poors Rating: A- Moodys Rating: A1 637432PA7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,085,000.000	1,145,206.65 105.5490	1,084,446.65	60,760.00 60,760.00	23,773.56	5.50
Navient Student 0.940% 7/15/69 Standard & Poors Rating: AAA Moodys Rating: N/A 63942LAA0 Asset Minor Code 31 *ACCOUNT 6746124000*	661,009.660	576,228.56 87.1740	558,296.89	17,931.67 17,931.67	276.16	1.08
New Economy Assets 1.910% 10/20/61 Standard & Poors Rating: AA- Moodys Rating: N/A 643821AA9 Asset Minor Code 31 *ACCOUNT 6746124000*	900,000.000	776,502.00 86.2780	769,148.44	7,353.56 7,353.56	525.25	2.21

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
New Residnl Ap Adc 1.0347% 12/16/52 Standard & Poors Rating: N/R Moodys Rating: N/A 64831JAA7 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 99.8750	.00	.00 15,886.10	.00	0.00
Newrez Warehouse 4.94325% 5/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 65246PAA9 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 99.1060	.00	.00 9,588.30	.00	0.00
Nextera Energy 2.100 9/1/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KBL3 Asset Minor Code 28 *ACCOUNT 6746124000*	2,070,000.000	2,038,184.10 98.4630	2,075,257.80	- 37,073.70 - 37,073.70	10,867.50	2.13
Nextera Energy 4.625% 7/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KCH1 Asset Minor Code 28 *ACCOUNT 6746124000*	1,880,000.000	1,867,197.20 99.3190	1,879,266.80	- 12,069.60 - 12,069.60	32,847.78	4.66
Nisource Finance 3.490% 5/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBE2 Asset Minor Code 28 *ACCOUNT 6746124000*	1,035,000.000	980,797.05 94.7630	1,034,834.40	- 54,037.35 - 30,232.35	1,605.40	3.68
Nissan Mtr Mtn L P 1.125% 9/16/24 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 65480CAB1 Asset Minor Code 28 *ACCOUNT 6746124000*	760,000.000	705,880.40 92.8790	759,642.80	- 53,762.40 37,491.60	1,781.25	1.21

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nissan Mtr Mtn L P 1.850% 9/16/26 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 65480CAC9 Asset Minor Code 28 *ACCOUNT 6746124000*	2,190,000.000	1,848,250.50 84.3950	2,189,474.40	- 341,223.90 - 62,524.50	8,440.63	2.19
Nordstrom Inc 4.000% 3/15/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 655664AS9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 86.5180	.00	.00 68,625.00	.00	0.00
Nordstrom Inc 4.250% 8/01/31 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 655664AY6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,005,000.000	764,001.00 76.0200	1,009,617.46	- 245,616.46 - 83,224.05	14,237.50	5.59
Amsr 1.355% 11/19/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 66981FAA8 Asset Minor Code 31 *ACCOUNT 6746124000*	1,815,000.000	1,647,384.75 90.7650	1,760,255.27	- 112,870.52 - 31,265.39	819.78	1.49
Office Pptys Income 2.400% 2/01/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba3 67623CAE9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 62.8980	.00	.00 259,842.50	.00	0.00
One Bryant Park 2.51641% 9/13/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 68236JAA9 Asset Minor Code 31 *ACCOUNT 6746124000*	2,005,000.000	1,642,957.15 81.9430	1,697,932.82	- 54,975.67 - 54,975.67	4,204.44	3.07

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Onemain Financial 3.500% 1/15/27 Standard & Poors Rating: Bb Moodys Rating: Ba2 682691AB6 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 83.2590	.00	.00 164,573.10	.00	0.00
Owens Brockway Glass 6.625% 5/13/27 Standard & Poors Rating: B+ Moodys Rating: B2 69073TAT0 Asset Minor Code 28 *ACCOUNT 6746124000*	689,000.000	688,138.75 99.8750	690,540.22	- 2,401.47 16,484.94	2,028.72	6.63
Pacific Gas Elec Co 2.100% 8/01/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308JF5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,640,000.000	1,419,321.60 86.5440	1,636,949.60	- 217,628.00 - 6,773.20	11,480.00	2.43
Pacific Gas Elec 3.88711% 11/14/22 Standard & Poors Rating: N/R Moodys Rating: WR 694308JX6 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 2,981.85	.00	0.00
Pacific Gas Elec Co 3.250% 2/16/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308KA4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,310,000.000	1,283,446.30 97.9730	1,309,528.40	- 26,082.10 - 8,239.90	12,417.71	3.32
Pacificorp 1ST Mtg 2.700% 9/15/30 Standard & Poors Rating: A Moodys Rating: A1 695114CW6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,695,000.000	1,484,023.35 87.5530	1,691,949.00	- 207,925.65 - 53,697.60	9,661.50	3.08

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Peachtree Funding 3.976% 2/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 70466WAA7 Asset Minor Code 28 *ACCOUNT 6746124000*	395,000.000	382,719.45 96.8910	395,000.00	- 12,280.55 - 13,900.05	4,624.31	4.10
Progress Residential 1.303% 4/17/38 Standard & Poors Rating: N/A Moodys Rating: Aa1 74331FAC5 Asset Minor Code 31 *ACCOUNT 6746124000*	1,760,000.000	1,544,787.20 87.7720	1,759,928.72	- 215,141.52 - 10,440.10	1,911.08	1.48
Progress 1.808% 5/17/38 Standard & Poors Rating: N/A Moodys Rating: Aa2 74333EAB8 Asset Minor Code 31 *ACCOUNT 6746124000*	1,140,000.000	1,006,312.20 88.2730	1,140,130.79	- 133,818.59 - 24,373.20	1,717.37	2.05
Protective Life Mtn 3.218% 3/28/25 Standard & Poors Rating: AA- Moodys Rating: A1 74368CBL7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,675,000.000	1,605,202.75 95.8330	1,675,000.00	- 69,797.25 - 51,740.75	9,432.76	3.36
Public Svc Co 5.250% 1/15/33 Standard & Poors Rating: A- Moodys Rating: Baa1 744533BQ2 Asset Minor Code 28 *ACCOUNT 6746124000*	450,000.000	452,547.00 100.5660	448,605.00	3,942.00 3,942.00	9,581.25	5.22
Public Service Mtn 3.000% 5/15/27 Standard & Poors Rating: A Moodys Rating: A1 74456QBS4 Asset Minor Code 28 *ACCOUNT 6746124000*	675,000.000	637,335.00 94.4200	673,022.25	- 35,687.25 - 19,730.25	900.00	3.18

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Qvc Inc Sr 4.375% 9/01/28 Standard & Poors Rating: B- Moodys Rating: B2 747262AZ6 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 58.0000	.00	.00 353,211.95	.00	0.00
Citizens Bk Na 6.064% 10/24/25 Standard & Poors Rating: A- Moodys Rating: Baa1 75524KPT5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,115,000.000	1,046,605.90 93.8660	1,115,000.00	- 68,394.10 - 68,394.10	6,949.18	6.46
Realty Income Corp 2.200% 6/15/28 Standard & Poors Rating: A- Moodys Rating: A3 756109BJ2 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 87.4260	.00	.00 78,417.50	.00	0.00
Realty Income Corp 3.100% 12/15/29 Standard & Poors Rating: A- Moodys Rating: A3 756109BK9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 88.9100	.00	.00 154,203.50	.00	0.00
Reliance Steel 1.300% 8/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 759509AF9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,430,000.000	1,309,436.70 91.5690	1,425,624.20	- 116,187.50 - 17,975.10	5,473.72	1.42
Reliance Std Life 2.500% 10/30/24 Standard & Poors Rating: A+ Moodys Rating: A1 75951AAL2 Asset Minor Code 28 *ACCOUNT 6746124000*	1,315,000.000	1,250,499.25 95.0950	1,312,790.80	- 62,291.55 - 30,941.95	2,830.89	2.63

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Republic Services 3.375% 11/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 760759AS9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 95.1280	.00	.00 53,765.65	.00	0.00
Slg Office Trust 2.5854% 7/15/41 Standard & Poors Rating: N/A Moodys Rating: N/A 78449RAA3 Asset Minor Code 31 *ACCOUNT 6746124000*	790,000.000	640,769.00 81.1100	798,888.60	- 158,119.60 - 50,291.40	1,700.55	3.19
Sabine Pass 5.625% 3/01/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 785592AM8 Asset Minor Code 28 *ACCOUNT 6746124000*	340,000.000	339,867.40 99.9610	385,546.40	- 45,679.00 - 13,385.80	4,781.25	5.63
Sabine Pass 5.875% 6/30/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 785592AV8 Asset Minor Code 28 *ACCOUNT 6746124000*	1,090,000.000	1,105,696.00 101.4400	1,282,090.70	- 176,394.70 - 45,529.30	26,860.17	5.79
Santander Holdings 4.260% 6/09/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 80282KBD7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,045,000.000	1,002,207.25 95.9050	1,045,000.00	- 42,792.75 - 42,792.75	21,269.23	4.44
Santander Drive 1.670% 10/15/27 Standard & Poors Rating: N/A Moodys Rating: Aa3 80285VAF6 Asset Minor Code 31 *ACCOUNT 6746124000*	1,235,000.000	1,143,091.30 92.5580	1,151,733.98	- 8,642.68 - 8,642.68	916.64	1.80

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Santander Dr At 3.440% 9/15/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 80286MAD0 Asset Minor Code 31 *ACCOUNT 6746124000*	2,025,000.000	1,964,067.75 96.9910	2,024,504.89	- 60,437.14 - 34,263.00	3,095.99	3.55
Santander Drive Auto 4.430% 3/15/27 Standard & Poors Rating: AA Moodys Rating: Aaa 80287HAD0 Asset Minor Code 31 *ACCOUNT 6746124000*	1,380,000.000	1,352,206.80 97.9860	1,379,731.45	- 27,524.65 - 27,524.65	2,717.07	4.52
Santander Drv Auto 5.240% 5/15/28 Standard & Poors Rating: AA Moodys Rating: Aaa 80287JAD6 Asset Minor Code 31 *ACCOUNT 6746124000*	750,000.000	746,212.50 99.4950	749,992.35	- 3,779.85 - 3,779.85	1,426.44	5.27
Scotts Miracle Gro 5.250% 12/15/26 Standard & Poors Rating: B Moodys Rating: B1 810186AP1 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 94.9820	.00	.00 79,062.50	.00	0.00
Sierra Receivables 1.330% 7/20/37 Standard & Poors Rating: AAA Moodys Rating: N/A 826525AA5 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 92.8530	.00	.00 14,414.32	.00	0.00
Silgan Holdings Inc 1.400% 4/01/26 Standard & Poors Rating: BBB- Moodys Rating: N/A 827048AX7 Asset Minor Code 28 *ACCOUNT 6746124000*	920,000.000	820,998.80 89.2390	919,494.00	- 98,495.20 - 4,793.20	2,146.67	1.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Smithfield Foods Inc 4.250% 2/01/27 Standard & Poors Rating: BBB- Moodys Rating: Ba1 832248AZ1 Asset Minor Code 28 *ACCOUNT 6746124000*	865,000.000	814,778.10 94.1940	899,072.35	- 84,294.25 - 21,529.85	12,254.17	4.51
Smithfield Foods Inc 5.200% 4/01/29 Standard & Poors Rating: BBB- Moodys Rating: Ba1 832248BB3 Asset Minor Code 28 *ACCOUNT 6746124000*	285,000.000	263,493.90 92.4540	283,552.20	- 20,058.30 - 24,643.95	2,470.00	5.62
Sodexo Inc 2.718% 4/16/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 833794AB6 Asset Minor Code 28 *ACCOUNT 6746124000*	940,000.000	786,338.20 83.6530	940,000.00	- 153,661.80 - 31,236.20	3,193.65	3.25
Southern Calif 5.950% 11/01/32 Standard & Poors Rating: A- Moodys Rating: A2 842400HT3 Asset Minor Code 28 *ACCOUNT 6746124000*	1,435,000.000	1,519,263.20 105.8720	1,425,658.15	93,605.05 93,605.05	7,115.20	5.62
Southern Co 2.950% 7/01/23 Standard & Poors Rating: N/R Moodys Rating: WR 842587CU9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,100,000.000	1,096,667.00 99.6970	1,099,528.50	- 2,861.50 - 5,390.00	13,520.83	2.96
Southern Co 0.600% 2/26/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 842587DG9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,635,000.000	1,573,769.25 96.2550	1,634,852.85	- 61,083.60 10,153.35	2,588.75	0.62

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Southern Co Gas Cap 5.150% 9/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 8426EPAF5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,515,000.000	1,512,515.40 99.8360	1,510,758.00	1,757.40 1,757.40	16,471.43	5.16
Spectra Energy 3.375% 10/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 84756NAH2 Asset Minor Code 28 *ACCOUNT 6746124000*	635,000.000	600,373.45 94.5470	634,142.75	- 33,769.30 - 18,656.30	2,738.44	3.57
Sprint Spectrum 4.79064% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: A1 85208NAD2 Asset Minor Code 31 *ACCOUNT 6746124000*	660,000.000	653,459.40 99.0090	660,000.00	- 6,540.60 - 12,856.80	6,699.95	4.84
Stericycle Inc 3.875% 1/15/29 Standard & Poors Rating: Bb- Moodys Rating: N/A 858912AG3 Asset Minor Code 28 *ACCOUNT 6746124000*	165,000.000	145,520.10 88.1940	165,000.00	- 19,479.90 - 4,283.40	2,415.42	4.39
Synchrony Card 3.370% 4/15/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 87166PAG6 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 96.8200	.00	.00 2,303.37	.00	0.00
T Mobile USA Inc 3.750% 4/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 87264ABD6 Asset Minor Code 28 *ACCOUNT 6746124000*	1,670,000.000	1,586,500.00 95.0000	1,669,281.90	- 82,781.90 - 62,224.20	8,002.08	3.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
T Mobile USA Inc 2.625% 2/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 87264ABS3 Asset Minor Code 28 *ACCOUNT 6746124000*	545,000.000	476,449.90 87.4220	548,214.32	- 71,764.42 122,419.68	4,212.40	3.00
T Mobile USA Inc 5.050% 7/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 87264ACY9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,340,000.000	1,321,293.60 98.6040	1,318,814.60	2,479.00 2,479.00	21,052.89	5.12
Taco Bell Funding 2.542% 8/25/51 Standard & Poors Rating: BBB Moodys Rating: N/A 87342RAJ3 Asset Minor Code 31 *ACCOUNT 6746124000*	916,050.000	716,030.48 78.1650	904,169.89	- 188,139.41 4,641.87	10,469.58	3.25
Targa Res Corp 4.200% 2/01/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87612GAA9 Asset Minor Code 28 *ACCOUNT 6746124000*	1,530,000.000	1,350,378.00 88.2600	1,380,389.55	- 30,011.55 - 30,011.55	21,420.00	4.76
Thor Inds Inc 4.000% 10/15/29 Standard & Poors Rating: Bb- Moodys Rating: B1 885160AA9 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 81.7580	.00	.00 114,081.25	.00	0.00
Toll Bros Finance 4.350% 2/15/28 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 88947EAT7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,120,000.000	1,058,489.60 94.5080	1,163,687.50	- 105,197.90 - 15,534.40	14,345.33	4.60

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Toll Bros Finance 3.800% 11/01/29 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 88947EAU4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,329,000.000	1,189,335.39 89.4910	1,298,882.50	- 109,547.11 - 31,802.97	4,208.50	4.25
Toyota Auto Loan 2.560% 11/25/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 89231XAA9 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 97.0450	.00	.00 11,977.45	.00	0.00
Ubs Barclays 3.8751% 4/12/46 Standard & Poors Rating: N/A Moodys Rating: Baa2 90349GAN5 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 91.1400	.00	.00 22,236.35	.00	0.00
Ubs Barcly Coml Mtg 3.4688% 4/12/46 Standard & Poors Rating: N/A Moodys Rating: Aaa 90349GBH7 Asset Minor Code 31 *ACCOUNT 6746124000*	204,994.890	204,568.50 99.7920	212,329.86	- 7,761.36 43,230.78	605.86	3.48
United Airlines 5.875% 4/15/29 Standard & Poors Rating: A+ Moodys Rating: A3 90931GAA7 Asset Minor Code 31 *ACCOUNT 6746124000*	873,200.220	862,695.62 98.7970	905,987.76	- 43,292.14 - 22,231.64	6,555.11	5.95
Verizon 4.016% 12/03/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VEU4 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 94.1810	.00	.00 212,841.05	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Verizon 2.550% 3/21/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VGJ7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,535,000.000	1,285,455.05 83.7430	1,528,691.15	- 243,236.10 - 73,342.30	7,611.04	3.05
Virginia Elec Pwr 5.000% 4/01/33 Standard & Poors Rating: BBB+ Moodys Rating: A2 927804GK4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,865,000.000	1,847,319.80 99.0520	1,859,778.00	- 12,458.20 - 12,458.20	15,800.69	5.05
Volkswagen Group 0.875% 11/22/23 Standard & Poors Rating: BBB+ Moodys Rating: A3 928668BJ0 Asset Minor Code 28 *ACCOUNT 6746124000*	550,000.000	537,647.00 97.7540	549,175.00	- 11,528.00 6,149.00	2,518.31	0.90
Volkswagen Group 1.250% 11/24/25 Standard & Poors Rating: BBB+ Moodys Rating: A3 928668BL5 Asset Minor Code 28 *ACCOUNT 6746124000*	710,000.000	642,124.00 90.4400	708,764.60	- 66,640.60 - 7,944.90	172.57	1.38
Volkswagen Group 4.600% 6/08/29 Standard & Poors Rating: BBB+ Moodys Rating: A3 928668BT8 Asset Minor Code 28 *ACCOUNT 6746124000*	1,495,000.000	1,444,469.00 96.6200	1,434,033.90	10,435.10 10,435.10	33,047.81	4.76
Voya Financial Inc 3.650% 6/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 929089AB6 Asset Minor Code 28 *ACCOUNT 6746124000*	285,000.000	269,644.20 94.6120	284,170.65	- 14,526.45 - 10,784.40	4,796.71	3.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wfrbs Coml Mtg Tr 4.090% 6/16/45 Standard & Poors Rating: N/A Moodys Rating: WR 92936TAC6 Asset Minor Code 31 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 7,967.75	.00	0.00
Wf Rbs Commercial 3.891% 8/15/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 92939FAW9 Asset Minor Code 31 *ACCOUNT 6746124000*	2,000,000.000	1,910,880.00 95.5440	1,985,682.04	- 74,802.04 - 60,331.41	6,484.93	4.07
Waste Management Inc 2.400% 5/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 94106LBD0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 - 17,126.70	.00	0.00
Wells Fargo Company 4.300% 7/22/27 Standard & Poors Rating: BBB Moodys Rating: A3 94974BGL8 Asset Minor Code 28 *ACCOUNT 6746124000*	805,000.000	775,770.45 96.3690	891,609.95	- 115,839.50 - 33,423.60	12,403.71	4.46
Wells Fargo Company 3.000% 10/23/26 Standard & Poors Rating: BBB+ Moodys Rating: A1 949746SH5 Asset Minor Code 28 *ACCOUNT 6746124000*	1,620,000.000	1,511,298.00 93.2900	1,595,396.05	- 84,098.05 - 50,900.40	5,130.00	3.22
Wells Fargo 3.718% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 94989XBC8 Asset Minor Code 31 *ACCOUNT 6746124000*	350,000.000	333,144.00 95.1840	393,257.81	- 60,113.81 - 14,458.50	1,084.42	3.91

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Wells Fargo 4.0583% 7/17/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990EAA2 Asset Minor Code 31 *ACCOUNT 6746124000*	720,000.000	656,359.20 91.1610	735,699.00	- 79,339.80 - 10,791.36	2,527.48	4.45
Wells Fargo Co Sr Nt 3.350% 3/02/33 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2U6 Asset Minor Code 28 *ACCOUNT 6746124000*	790,000.000	678,594.20 85.8980	696,803.70	- 18,209.50 - 18,209.50	6,542.74	3.90
Wells Fargo Co Mtn 3.526% 3/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2V4 Asset Minor Code 28 *ACCOUNT 6746124000*	1,525,000.000	1,429,336.75 93.7270	1,525,000.00	- 95,663.25 - 53,268.25	10,007.47	3.76
Western L P 4.050% 2/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 958667AC1 Asset Minor Code 28 *ACCOUNT 6746124000*	1,355,000.000	1,204,703.40 88.9080	1,417,172.40	- 212,469.00 - 90,500.45	18,292.49	4.56
Wrkco Inc 3.375% 9/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAD7 Asset Minor Code 28 *ACCOUNT 6746124000*	1,200,000.000	1,113,876.00 92.8230	1,200,080.75	- 86,204.75 - 55,236.00	8,550.00	3.64
Willis North America 2.950% 9/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 970648AJ0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 86.1650	.00	.00 109,287.90	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Zoominfo 3.875% 2/01/29 Standard & Poors Rating: B+ Moodys Rating: B1 98981BAA0 Asset Minor Code 28 *ACCOUNT 6746124000*	.000	.00 86.6200	.00	.00 80,325.00	.00	0.00
Total Corporate Issues	**274,601,057.610**	**255,658,285.60**	**273,850,786.53**	**- 18,192,500.93** **520,743.74**	**2,127,997.92**	**3.97**

Foreign Issues

Gaz Cap Sa 4.950% 3/23/27 Standard & Poors Rating: BBB- Moodys Rating: Baa2 BD1DWJ1 Asset Minor Code 35 *ACCOUNT 6746124000*	223,000.000	166,324.55 74.5850	219,097.50	- 52,772.95 - 56,675.45	245.30	6.64
Gaz Capital Sa 4.950% 2/06/28 Standard & Poors Rating: N/R Moodys Rating: WR B8XVFB1 Asset Minor Code 35 *ACCOUNT 6746124000*	823,000.000	600,790.00 73.0000	806,540.00	- 205,750.00 - 222,210.00	2,829.06	6.78
Aercap Ireland L P 4.500% 9/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 00774MAP0 Asset Minor Code 35 *ACCOUNT 6746124000*	2,195,000.000	2,185,232.25 99.5550	2,340,879.70	- 155,647.45 50,710.30	20,852.50	4.52
Aercap Ireland 2.450% 10/29/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 00774MAV7 Asset Minor Code 35 *ACCOUNT 6746124000*	890,000.000	793,621.90 89.1710	888,504.80	- 94,882.90 - 2,198.30	1,938.22	2.75

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Altice France S A 5.125% 7/15/29 Standard & Poors Rating: B- Moodys Rating: B2 02156LAF8 Asset Minor Code 35 *ACCOUNT 6746124000*	1,365,000.000	971,975.55 71.2070	1,366,487.50	- 394,511.95 - 219,505.65	8,938.85	7.20
Avolon Holdings Fndg 3.250% 2/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAJ0 Asset Minor Code 35 *ACCOUNT 6746124000*	1,890,000.000	1,658,078.10 87.7290	1,908,496.15	- 250,418.05 - 64,014.30	18,086.25	3.70
Avolon Hldgs Fdg Ltd 2.125% 2/21/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAM3 Asset Minor Code 35 *ACCOUNT 6746124000*	810,000.000	712,524.60 87.9660	800,271.90	- 87,747.30 - 10,959.30	4,781.26	2.42
Bat Intl Finance Plc 4.448% 3/16/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 05530QAP5 Asset Minor Code 35 *ACCOUNT 6746124000*	1,655,000.000	1,570,462.60 94.8920	1,655,000.00	- 84,537.40 - 39,273.15	15,336.33	4.69
Bpce Sa Mtn 5.125% 1/18/28 Standard & Poors Rating: A Moodys Rating: A1 05578AAY4 Asset Minor Code 35 *ACCOUNT 6746124000*	1,005,000.000	998,085.60 99.3120	1,003,070.40	- 4,984.80 - 4,984.80	19,028.70	5.16
Bpce S A Snr Npf Mtn 2.045% 10/19/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05583JAK8 Asset Minor Code 35 *ACCOUNT 6746124000*	880,000.000	773,528.80 87.9010	880,000.00	- 106,471.20 - 16,931.20	2,099.53	2.33

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Banco Santander Sa 5.294% 8/18/27 Standard & Poors Rating: A- Moodys Rating: Baa1 05964HAS4 Asset Minor Code 35 *ACCOUNT 6746124000*	1,800,000.000	1,780,074.00 98.8930	1,800,000.00	- 19,926.00 - 19,926.00	27,264.10	5.35
Banco Btg Mtn 4.500% 1/10/25 Standard & Poors Rating: Bb- Moodys Rating: Ba2 05971AAE1 Asset Minor Code 35 *ACCOUNT 6746124000*	87,000.000	84,309.09 96.9070	90,565.26	- 6,256.17 22,158.33	4,670.63	4.64
Banco Btg Mtn 2.750% 1/11/26 Standard & Poors Rating: N/A Moodys Rating: Ba2 05971AAG6 Asset Minor Code 35 *ACCOUNT 6746124000*	1,660,000.000	1,518,900.00 91.5000	1,650,405.20	- 131,505.20 - 4,166.60	17,752.78	3.01
Bank Of Nova Scotia 1.300% 6/11/25 Standard & Poors Rating: A- Moodys Rating: A2 064159VL7 Asset Minor Code 35 *ACCOUNT 6746124000*	1,440,000.000	1,327,420.80 92.1820	1,436,803.20	- 109,382.40 - 17,265.60	8,840.00	1.41
Barclays Plc 5.200% 5/12/26 Standard & Poors Rating: BBB- Moodys Rating: Baa1 06738EAP0 Asset Minor Code 35 *ACCOUNT 6746124000*	1,845,000.000	1,790,314.20 97.0360	2,072,105.55	- 281,791.35 - 84,796.20	5,063.50	5.36
Barclays Plc 5.746% 8/09/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 06738ECA1 Asset Minor Code 35 *ACCOUNT 6746124000*	855,000.000	826,177.95 96.6290	835,916.40	- 9,738.45 - 9,738.45	15,284.36	5.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bnp Paribas Mtn 3.052% 1/13/31 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2K9 Asset Minor Code 35 *ACCOUNT 6746124000*	440,000.000	378,857.60 86.1040	440,000.00	- 61,142.40 6,762.80	5,211.71	3.54
Bnp Paribas 2.871% 4/19/32 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2P8 Asset Minor Code 35 *ACCOUNT 6746124000*	950,000.000	783,389.00 82.4620	950,000.00	- 166,611.00 - 26,191.50	3,182.03	3.48
Braskem Netherlands 4.500% 1/10/28 Standard & Poors Rating: BBB- Moodys Rating: N/A 10554TAB1 Asset Minor Code 35 *ACCOUNT 6746124000*	695,000.000	633,513.35 91.1530	688,015.25	- 54,501.90 - 34,847.30	12,249.38	4.94
Republic Of Columbia 3.250% 4/22/32 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 195325DZ5 Asset Minor Code 34 *ACCOUNT 6746124000*	1,150,000.000	830,909.50 72.2530	1,132,343.15	- 301,433.65 - 92,322.00	4,048.96	4.50
Comision Mexico 3.348% 2/09/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 200447AH3 Asset Minor Code 34 *ACCOUNT 6746124000*	980,000.000	772,249.80 78.8010	962,090.50	- 189,840.70 - 13,720.00	10,207.68	4.25
Comision Federal De 4.688% 5/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 200447AL4 Asset Minor Code 35 *ACCOUNT 6746124000*	900,000.000	803,952.00 89.3280	899,820.00	- 95,868.00 - 24,048.00	1,875.20	5.25

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ubs Group Ag 2.593% 9/11/25 Standard & Poors Rating: A- Moodys Rating: A3 225401AM0 Asset Minor Code 35 *ACCOUNT 6746124000*	575,000.000	541,167.00 94.1160	575,000.00	- 33,833.00 - 8,883.75	3,313.28	2.76
Ubs Group Ag 6.442% 8/11/28 Standard & Poors Rating: A- Moodys Rating: A3 225401AV0 Asset Minor Code 35 *ACCOUNT 6746124000*	1,045,000.000	1,041,123.05 99.6290	1,045,000.00	- 3,876.95 - 3,876.95	20,569.66	6.47
Deutsche Bk Ag N Y 0.962% 11/08/23 Standard & Poors Rating: A- Moodys Rating: A1 251526CM9 Asset Minor Code 35 *ACCOUNT 6746124000*	1,460,000.000	1,419,660.20 97.2370	1,460,000.00	- 40,339.80 12,375.70	897.33	0.99
Deutsche Bk Ag N Y 5.371% 9/09/27 Standard & Poors Rating: A- Moodys Rating: A1 25160PAM9 Asset Minor Code 35 *ACCOUNT 6746124000*	905,000.000	893,642.25 98.7450	905,000.00	- 11,357.75 - 11,357.75	11,071.72	5.44
Empresa Nacional Del 3.450% 9/16/31 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 29245JAM4 Asset Minor Code 35 *ACCOUNT 6746124000*	.000	.00 82.9630	.00	.00 243,691.15	.00	0.00
Enbridge Inc Mtn 1.600% 10/04/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29250NBH7 Asset Minor Code 35 *ACCOUNT 6746124000*	1,995,000.000	1,783,490.10 89.3980	1,994,900.25	- 211,410.15 - 30,004.80	5,054.00	1.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Enbridge Inc Mtn 5.700% 3/08/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29250NBR5 Asset Minor Code 35 *ACCOUNT 6746124000*	200,000.000	203,382.00 101.6910	200,852.00	2,530.00 2,530.00	2,628.33	5.61
Gazprom Oao Via Gaz 4.950% 2/06/28 Standard & Poors Rating: N/R Moodys Rating: WR 368266AT9 Asset Minor Code 35 *ACCOUNT 6746124000*	.000	.00 73.0000	.00	.00 156,370.00	.00	0.00
Gazprom Oao Via Gaz 4.950% 3/23/27 Standard & Poors Rating: N/R Moodys Rating: WR 368266AV4 Asset Minor Code 35 *ACCOUNT 6746124000*	.000	.00 49.0000	.00	.00 49,060.00	.00	0.00
Hsbc Holdings Plc 3.973% 5/22/30 Standard & Poors Rating: A- Moodys Rating: A3 404280CC1 Asset Minor Code 35 *ACCOUNT 6746124000*	700,000.000	638,708.00 91.2440	700,000.00	- 61,292.00 - 26,005.00	695.28	4.35
Hsbc Hldgs Plc 0.976% 5/24/25 Standard & Poors Rating: A- Moodys Rating: A3 404280CS6 Asset Minor Code 35 *ACCOUNT 6746124000*	1,370,000.000	1,301,500.00 95.0000	1,370,380.80	- 68,880.80 8,644.70	260.00	1.03
Intesa Sanpaolo 7.000% 11/21/25 Standard & Poors Rating: BBB Moodys Rating: Baa1 46115HBU0 Asset Minor Code 35 *ACCOUNT 6746124000*	555,000.000	567,160.05 102.1910	553,878.90	13,281.15 13,281.15	1,079.17	6.85

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jbs USA Lux S A 5.750% 4/01/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 46590XAH9 Asset Minor Code 35 *ACCOUNT 6746124000*	2,025,000.000	1,888,413.75 93.2550	1,968,728.20	- 80,314.45 - 80,314.45	19,406.25	6.17
Lloyds Banking Group 4.582% 12/10/25 Standard & Poors Rating: BBB- Moodys Rating: Baa1 539439AM1 Asset Minor Code 35 *ACCOUNT 6746124000*	1,500,000.000	1,431,165.00 95.4110	1,586,085.00	- 154,920.00 - 76,425.00	32,646.75	4.80
Lloyds Banking Group 3.511% 3/18/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 53944YAR4 Asset Minor Code 35 *ACCOUNT 6746124000*	605,000.000	577,932.30 95.5260	605,000.00	- 27,067.70 - 18,385.95	4,307.31	3.68
Lloyds Banking 4.716% 8/11/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 53944YAT0 Asset Minor Code 35 *ACCOUNT 6746124000*	1,120,000.000	1,094,755.20 97.7460	1,120,000.00	- 25,244.80 - 25,244.80	29,344.00	4.82
MacQuarie Group Mtn 1.340% 1/12/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 55608JAR9 Asset Minor Code 35 *ACCOUNT 6746124000*	2,585,000.000	2,313,523.30 89.4980	2,586,759.60	- 273,236.30 - 1,137.40	13,374.50	1.50
Marb Bondco Plc 3.950% 1/29/31 Standard & Poors Rating: Bb+ Moodys Rating: N/A 566007AC4 Asset Minor Code 35 *ACCOUNT 6746124000*	840,000.000	611,142.00 72.7550	839,100.00	- 227,958.00 - 90,384.00	11,244.33	5.43

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mexichem Sab De Cv 4.000% 10/04/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 59284BAF5 Asset Minor Code 35 *ACCOUNT 6746124000*	.000	.00 94.5010	.00	.00 37,245.70	.00	0.00
Mizuho Financial 3.261% 5/22/30 Standard & Poors Rating: A- Moodys Rating: A1 60687YBX6 Asset Minor Code 35 *ACCOUNT 6746124000*	720,000.000	642,528.00 89.2400	720,000.00	- 77,472.00 6,952.95	586.98	3.65
Nationwide Mtn 6.04038% 2/16/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 63861VAG2 Asset Minor Code 35 *ACCOUNT 6746124000*	2,300,000.000	2,221,731.00 96.5970	2,300,000.00	- 78,269.00 - 8,970.00	3,520.20	6.25
Natwest Group Plc 5.847% 3/02/27 Standard & Poors Rating: BBB+ Moodys Rating: A3 639057AJ7 Asset Minor Code 35 *ACCOUNT 6746124000*	1,225,000.000	1,228,332.00 100.2720	1,225,000.00	3,332.00 3,332.00	17,707.48	5.83
Nomura Holdings Inc 2.172% 7/14/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65535HAY5 Asset Minor Code 35 *ACCOUNT 6746124000*	1,245,000.000	1,054,614.60 84.7080	1,245,000.00	- 190,385.40 80,560.00	10,290.76	2.56
Panasonic Corp 2.679% 7/19/24 Standard & Poors Rating: A- Moodys Rating: Baa1 69832AAB2 Asset Minor Code 35 *ACCOUNT 6746124000*	1,655,000.000	1,599,160.30 96.6260	1,655,000.00	- 55,839.70 - 23,352.05	16,257.07	2.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Govt Of Mexico 6.500% 3/13/27 Standard & Poors Rating: BBB Moodys Rating: B1 71654QCG5 Asset Minor Code 34 *ACCOUNT 6746124000*	2,015,000.000	1,745,050.45 86.6030	2,166,512.57	- 421,462.12 - 184,674.75	28,377.92	7.51
Cooperatieve Mtn 3.649% 4/06/28 Standard & Poors Rating: A- Moodys Rating: A3 74977RDN1 Asset Minor Code 35 *ACCOUNT 6746124000*	1,455,000.000	1,357,151.25 93.2750	1,455,000.00	- 97,848.75 - 54,868.05	21,384.66	3.91
Rogers Communication 3.000% 3/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 775109AW1 Asset Minor Code 33 *ACCOUNT 6746124000*	.000	.00 100.0000	.00	.00 - 5,797.00	.00	0.00
Royal Bk Scotland 3.073% 5/22/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 780097BP5 Asset Minor Code 35 *ACCOUNT 6746124000*	1,465,000.000	1,331,348.05 90.8770	1,465,000.00	- 133,651.95 - 33,753.60	1,125.49	3.38
Sands China Ltd 5.125% 8/08/25 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 80007RAF2 Asset Minor Code 35 *ACCOUNT 6746124000*	570,000.000	554,285.10 97.2430	569,504.10	- 15,219.00 29,184.00	7,744.48	5.27
Skymiles Ip Ltd 4.500% 10/20/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AA5 Asset Minor Code 35 *ACCOUNT 6746124000*	524,912.000	514,849.44 98.0830	528,296.85	- 13,447.41 - 7,879.21	2,690.17	4.59

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Skymiles Ip Ltd 4.750% 10/20/28 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AB3 Asset Minor Code 35 *ACCOUNT 6746124000*	1,520,000.000	1,468,350.40 96.6020	1,624,760.00	- 156,409.60 - 49,597.60	8,222.78	4.92
Societe Generale 3.337% 1/21/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 83368RBJ0 Asset Minor Code 35 *ACCOUNT 6746124000*	1,800,000.000	1,450,656.00 80.5920	1,800,643.50	- 349,987.50 - 81,144.00	21,690.50	4.14
Standard Chartered 1.822% 11/23/25 Standard & Poors Rating: BBB+ Moodys Rating: A3 853254CE8 Asset Minor Code 35 *ACCOUNT 6746124000*	1,215,000.000	1,135,053.00 93.4200	1,215,000.00	- 79,947.00 - 7,508.70	491.94	1.95
Sumitomo Mitsui 5.710% 1/13/30 Standard & Poors Rating: A- Moodys Rating: A1 86562MCW8 Asset Minor Code 35 *ACCOUNT 6746124000*	1,640,000.000	1,681,574.00 102.5350	1,640,000.00	41,574.00 41,574.00	35,896.87	5.57
Teva Pharmaceuticals 3.150% 10/01/26 Standard & Poors Rating: Bb- Moodys Rating: Ba2 88167AAE1 Asset Minor Code 35 *ACCOUNT 6746124000*	1,707,000.000	1,523,975.46 89.2780	1,488,899.68	35,075.78 7,801.96	8,961.75	3.53
Teva Pharmaceutical 4.750% 5/09/27 Standard & Poors Rating: Bb- Moodys Rating: Ba2 88167AAP6 Asset Minor Code 35 *ACCOUNT 6746124000*	410,000.000	377,774.00 92.1400	410,000.00	- 32,226.00 - 2,271.40	1,190.14	5.16

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Vale Overseas 6.250% 8/10/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 91911TAP8 Asset Minor Code 35 *ACCOUNT 6746124000*	.000	.00 103.1100	.00	.00 - 1,073.97	.00	0.00
Total Foreign Issues	**63,484,912.000**	**58,153,888.49**	**63,845,713.91**	**- 5,691,825.42** **- 1,024,449.24**	**551,817.43**	**4.23**

Mutual Funds

Mutual Funds-Fixed Income

American Century High Income Fund R6 024932121 Asset Minor Code 99 *ACCOUNT 6746124002*	26,707.561	217,666.62 8.1500	227,263.20	- 9,596.58 497,047.29	.00	6.56
Total Mutual Funds-Fixed Income	**26,707.561**	**217,666.62**	**227,263.20**	**- 9,596.58** **497,047.29**	**.00**	**6.56**

Mutual Funds-Balanced

First Eagle Global Fund Class R6 32008F580 Asset Minor Code 55 *ACCOUNT 6746124002*	.000	.00 60.9400	.00	.00 - 610,023.59	.00	0.00
Total Mutual Funds-Balanced	**.000**	**.00**	**.00**	**.00** **- 610,023.59**	**.00**	**0.00**
Total Mutual Funds	**26,707.561**	**217,666.62**	**227,263.20**	**- 9,596.58** **- 112,976.30**	**.00**	**6.56**

Miscellaneous

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Partnerships/Joint Ventures						
Madison Core Property Fund LLC *** 5823MMIR0 Asset Minor Code 76 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	12,944.142	34,520,187.78 2,666.8578 @	16,519,163.49	18,001,024.29 693,570.34	.00	0.00
Ullico - Separate Account J *** 9077SMS84 Asset Minor Code 77 *ACCOUNT 6746124002*	1,112,505.629	19,276,081.32 17.3267	19,098,820.82	177,260.50 467,725.75	.00	0.00
Ridgemont Equity Partners IV, L.P. *** 95MSCBMA2 Asset Minor Code 77 Date Last Priced: 01/04/23 *ACCOUNT 6746124002*	341,398.720	341,398.72 1.0000 @	341,398.72	.00 .00	.00	0.00
Quantum Energy Part VIII Co-Invest *** 95MSCEUW9 Asset Minor Code 77 Date Last Priced: 03/15/23 *ACCOUNT 6746124002*	181,428.190	181,428.19 1.0000 @	181,428.19	.00 .00	.00	0.00
Quantum Energy Partners Fund VIII LP *** 95MSCEUX7 Asset Minor Code 77 Date Last Priced: 03/15/23 *ACCOUNT 6746124002*	1,090,466.040	1,090,466.04 1.0000 @	1,090,466.04	.00 .00	.00	0.00
Jmi Equity Fund Xi, L.P. *** 95MSCFF29 Asset Minor Code 77 Date Last Priced: 03/28/23 *ACCOUNT 6746124002*	75,600.000	75,600.00 1.0000 @	75,600.00	.00 .00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
McMorgan Infrastructure Fund II LP *** 95MSCFF37 Asset Minor Code 77 Date Last Priced: 03/28/23 *ACCOUNT 6746124002*	1,231,363.100	1,231,363.10 1.0000 @	1,231,363.10	.00 .00	.00	0.00
Brigade Capital Operating *** 95MSCK0D0 Asset Minor Code 77 Date Last Priced: 05/02/23 *ACCOUNT 6746124002*	58,100,000.000	58,100,000.00 1.0000 @	58,100,000.00	.00 .00	.00	0.00
Linden Capital Partners V LP *** 95MSC3LE3 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,070,257.000	1,070,257.00 1.0000 @	1,595,928.48	- 525,671.48 - 525,671.48	.00	0.00
Artisan Global Opportunities *** 95MSC4DH3 Asset Minor Code 77 *ACCOUNT 6746124002*	162,443.145	5,305,393.12 32.6600	5,000,000.00	305,393.12 305,393.12	.00	0.00
Paine Schwartz Food Chain Fund VI LP *** 95MSC6DN5 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,116,084.000	1,116,084.00 1.0000 @	1,149,695.53	- 33,611.53 - 33,611.53	.00	0.00
Point 406 Ventures V LP *** 95MSC6HL5 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	205,200.000	205,200.00 1.0000 @	205,200.00	.00 .00	.00	0.00
Abs Dir Eq Fd Em Xc Direct Portfolio *** 95MSC6JA7 Asset Minor Code 77 *ACCOUNT 6746124002*	4,720,059.290	4,720,059.29 1.0000	4,500,000.00	220,059.29 220,059.29	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Abs Dir Eq Fd China Direct Portfolio *** 95MSC6JB5 Asset Minor Code 77 *ACCOUNT 6746124002*	1,912,838.000	1,912,838.00 1.0000	1,500,000.00	412,838.00 412,838.00	.00	0.00
First Eagle Global Equity Fund LP *** 95MSC6157 Asset Minor Code 77 *ACCOUNT 6746124002*	10,852.984	12,709,946.04 1,171.1014	10,852,984.71	1,856,961.33 1,856,961.33	.00	0.00
Blackrock Global Infra Fund IV D LP *** 95MSC85X8 Asset Minor Code 77 Date Last Priced: 12/12/22 *ACCOUNT 6746124002*	189,072.000	189,072.00 1.0000 @	189,072.00	.00 .00	.00	0.00
Custom Co Investment Fund 2022 LP *** 95MSC91X0 Asset Minor Code 77 Date Last Priced: 12/27/22 *ACCOUNT 6746124002*	2,552,388.730	2,552,388.73 1.0000 @	2,552,388.73	.00 .00	.00	0.00
Ridgemont Equity Partners III LP *** 96MSCA149 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	2,951,784.180	2,951,784.18 1.0000 @	1,333,180.12	1,618,604.06 170,996.18	.00	0.00
Ta Xiii B LP *** 96MSCCCV3 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	3,374,527.000	3,374,527.00 1.0000 @	1,689,713.80	1,684,813.20 214,745.59	.00	0.00
August Equity Partners V A LP *** 96MSCDE56 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	2,674,676.937	2,674,676.94 1.0000 @	3,432,305.33	- 757,628.39 - 783,305.96	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lightspeed Venture Partners Sel IV *** 96MSCDQB0 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	4,107,832.000	4,107,832.00 1.0000 @	2,946,500.00	1,161,332.00 12,020.00	.00	0.00
Flagship Pioneering Orgn Fd VII LP *** 96MSCERM3 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	795,495.000	795,495.00 1.0000 @	664,093.43	131,401.57 - 6,978.00	.00	0.00
Davidson Kempner Lt Dist Opp Fd V LP *** 96MSCFF76 Asset Minor Code 77 *ACCOUNT 6746124002*	1,598,134.000	1,598,134.00 1.0000	1,418,530.16	179,603.84 - 8,328.42	.00	0.00
Sculptor Credit Opp Overseas Instnl *** 96MSCF0M9 Asset Minor Code 77 Date Last Priced: 02/28/23 *ACCOUNT 6746124002*	10,764,814.310	10,764,814.31 1.0000 @	8,000,000.00	2,764,814.31 1,603,777.31	.00	0.00
Orion Mine Finance Onshore Fd III LP *** 96MSCGM76 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,672,987.000	1,672,987.00 1.0000 @	1,311,168.37	361,818.63 361,818.54	.00	0.00
Alliance Bernstein Global Core *** 96MSCGM84 Asset Minor Code 77 Date Last Priced: 04/30/23 *ACCOUNT 6746124002*	12,229,157.000	12,229,157.00 1.0000 @	11,100,000.00	1,129,157.00 .00	.00	0.00
First Eagle Institutional Gold Fd LP *** 96MSCLHF3 Asset Minor Code 77 *ACCOUNT 6746124002*	2,000.000	2,120,332.00 1,060.1660	2,000,000.00	120,332.00 116,472.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Alpstone Global MacRo Fund *** 96MSCLRU9 Asset Minor Code 77 *ACCOUNT 6746124002*	10,000.000	10,363,331.35 1,036.3331	10,000,000.00	363,331.35 327,396.14	.00	0.00
Ara Fund II LP *** 96MSCMV24 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	3,212,757.000	3,212,757.00 1.0000 @	2,531,923.51	680,833.49 659,641.26	.00	0.00
Jmi Equity Fund X A LP *** 96MSCNY94 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,595,712.000	1,595,712.00 1.0000 @	1,227,200.00	368,512.00 368,512.00	.00	0.00
Estancia Capital Partners Fund II LP *** 96MSCN4A4 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	5,317,592.000	5,317,592.00 1.0000 @	2,704,468.98	2,613,123.02 1,449,844.02	.00	0.00
Tiverton Agrifinance II, LP *** 96MSCPN00 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	3,023,110.000	3,023,110.00 1.0000 @	2,577,282.97	445,827.03 385,907.61	.00	0.00
Stg VI, L.P. *** 96MSCPTM6 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	752,626.000	752,626.00 1.0000 @	876,680.00	- 124,054.00 - 124,054.00	.00	0.00
Greenbriar Equity Fund V, L.P. *** 96MSCPWY6 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	2,563,122.000	2,563,122.00 1.0000 @	2,095,102.74	468,019.26 .00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Charlesbank Equity Fund X, LP *** 96MSCQQC9 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	688,222.000	688,222.00 1.0000 @	605,423.00	82,799.00 73,059.89	.00	0.00
Sterling Group Partners V, L.P. *** 96MSCQ615 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	796,125.000	796,125.00 1.0000 @	480,548.90	315,576.10 315,576.10	.00	0.00
1798 Bear Convexity Fund Ltd *** 96MSCST65 Asset Minor Code 77 *ACCOUNT 6746124002*	10,000.000	10,837,412.00 1,083.7412	10,000,000.00	837,412.00 837,412.00	.00	0.00
Ta Xiv-B, L.P. *** 96MSCSWA2 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	2,024,705.000	2,024,705.00 1.0000 @	2,233,000.00	- 208,295.00 - 163,296.00	.00	0.00
Isq Glbl Infra Fd III Uste LP *** 96MSCTM45 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	643,399.000	643,399.00 1.0000 @	637,087.00	6,312.00 37,552.00	.00	0.00
Lightspeed Vent Prtnrs Select V LP *** 96MSCX321 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	1,364,743.000	1,364,743.00 1.0000 @	1,496,000.00	- 131,257.00 - 108,281.00	.00	0.00
Kohinoor Series Three Fd *** 96MSC0C56 Asset Minor Code 77 *ACCOUNT 6746124002*	16,100.286	5,611,939	14,785,302.58		.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bh-Dg Sys Trading Er Fd Ltd *** 96MSC0C64 Asset Minor Code 77 *ACCOUNT 6746124002*	64,318.630	9,826,746.68 152.7823	6,761,128.04	3,065,618.64 - 325,274.99	.00	0.00
Khosla Ventures VI, L.P. *** 96MSC0PZ6 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	1,564,614.000	1,564,614.00 1.0000 @	850,156.00	714,458.00 783,300.00	.00	0.00
Linden Capital Partners IV, L.P. *** 96MSC07C7 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	2,012,787.000	2,012,787.00 1.0000 @	4,809,893.47	- 2,797,106.47 - 154,681.58	.00	0.00
K4 Private Investors, L.P. *** 96MSC1XE2 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	3,270,698.000	3,270,698.00 1.0000 @	1,372,232.57	1,898,465.43 2,159.00	.00	0.00
Logan Circle Partners Emg Mrk Debt *** 96MSC5HQ4 Asset Minor Code 77 *ACCOUNT 6746124002*	36,179,776.910	36,179,776.91 1.0000	36,179,776.91	.00 .00	.00	0.00
Entrust Cl I Ser 1/1/19 *** 96MSC5M54 Asset Minor Code 77 Date Last Priced: 04/30/23 *ACCOUNT 6746124002*	7,186.946	304,303.24 42.3411 @	718,604.10	- 414,300.86 - 353,888.54	.00	0.00
Rhumbline Advisers Qsi LLC *** 96MSC5WG9 Asset Minor Code 77 *ACCOUNT 6746124002*	9,959,716.253	11,330,667	9,010,431.44		.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sk Capital Partners V-A LP *** 96MSC51S7 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	2,073,222.000	2,073,222.00 1.0000 @	1,725,331.50	347,890.50 - 106,159.00	.00	0.00
Ullico Infrastructure Fund, LP *** 96MSC5603 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	23,569.410	5,744,579.75 243.7303 @	4,399,341.37	1,345,238.38 526,924.12	.00	0.00
Flagship Pioneering Special Op Fd II *** 96MSC7690 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,897,097.000	1,897,097.00 1.0000 @	1,512,000.00	385,097.00 20,179.00	.00	0.00
Sentinel Capital Partners VI LP *** 96MSC8AA0 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,359,185.000	1,359,185.00 1.0000 @	815,112.97	544,072.03 154,971.96	.00	0.00
Fs Equity Partners VIII LP *** 96MSC8XW7 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	7,333,184.000	7,333,184.00 1.0000 @	3,325,503.46	4,007,680.54 3,353,529.00	.00	0.00
Waud Capital Partners V LP *** 96MSC9S76 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	5,963,169.710	5,963,169.71 1.0000 @	3,991,061.68	1,972,108.03 2,021,866.60	.00	0.00
Carlyle Realty Partners VIII LP *** 97MSCUBK6 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	589,575.000	589,575.00 1.0000 @	436,789.00	152,786.00 - 39,265.00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Encap Energy Capital Fd Xi, LP *** 97MSCUBL4 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,926,786.230	1,926,786.23 1.0000 @	1,488,225.65	438,560.58 451,101.91	.00	0.00
Kopernik Global Investors, LLC *** 97MSCUN23 Asset Minor Code 77 *ACCOUNT 6746124002*	530,321.632	8,718,487.63 16.4400	6,278,000.00	2,440,487.63 440,166.95	.00	0.00
Orion Mine Finance Fd II, LP *** 97MSCU309 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,929,475.910	1,929,475.91 1.0000 @	1,338,508.20	590,967.71 22,771.46	.00	0.00
Accomplice Fund II LP *** 97MSCWAV9 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	2,714,950.000	2,714,950.00 1.0000 @	408,857.44	2,306,092.56 - 3,166,041.73	.00	0.00
Trilantic Capital Partners VI *** 97MSCXLG8 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	1,608,383.010	1,608,383.01 1.0000 @	1,666,834.84	- 58,451.83 315.75	.00	0.00
Isq Global Infrastructure Fd II, LP *** 97MSCXNU5 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	2,027,226.000	2,027,226.00 1.0000 @	1,291,041.77	736,184.23 32,774.45	.00	0.00
McMorgan Infrastructure Fund I, LP *** 97MSC4CU1 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	9,862,388.520	9,862,388.52 1.0000 @	2,653,995.16	7,208,393.36 - 231,536.58	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gerding Edlen Green Cities II, LP *** 98MSCWG66 Asset Minor Code 77 Date Last Priced: 12/31/22 *ACCOUNT 6746124002*	136,520.940	136,520.94 1.0000 @	13,866.12	122,654.82 - 2,206,733.89	.00	0.00
Total Partnerships/Joint Ventures	**229,308,673.784**	**707,364,854.38**	**301,375,712.39**	**405,989,141.99** **354,385,269.94**	**.00**	**0.00**
Collective Investment Funds						
Barings Core Properties Fd LP *** 219CPFPF1 Asset Minor Code 17 Date Last Priced: 03/31/23 *ACCOUNT 6746124002*	15,937.540	2,409,574.68 144.4000 @	1,510,189.90	899,384.78 - 150,517.88	.00	0.00
Ssga Msci Acwi Ex USA *** 7849PMTA5 Asset Minor Code 17 *ACCOUNT 6746124002*	1,164,613.207	28,553,986.61 24.5180	27,687,158.17	866,828.44 58,155.59	.00	0.00
Voya Senior Loan Collective Tr Fd 9SPMTHSD9 Asset Minor Code 17 Date Last Priced: 04/30/23 *ACCOUNT 6746124002*	889,279.448	17,490,433.55 19.6681 @	17,177,586.65	312,846.90 312,846.90	.00	0.00
Ssga US Tips Indx Nl (Cmtp) *** 9SPMTH4Y9 Asset Minor Code 17 *ACCOUNT 6746124002*	699,573.577	20,181,298.55 28.8480	18,474,788.68	1,706,509.87 - 877,617.89	.00	0.00
Ssga U.S. Aggregate Bond Indx Nl Ctf *** 9SPMTJ9C8 Asset Minor Code 17 *ACCOUNT 6746124002*	4,916,967.813	152,116,233.23 30.9370	156,135,688.70	- 4,019,455.47 20,138.93	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ssga Russell 1000 (R) Growth Indx Nl *** 9SPMTKD22 Asset Minor Code 17 *ACCOUNT 6746124002*	8,796.160	1,588,298.26 180.5672	1,486,186.00	102,112.26 102,112.26	.00	0.00
Ssga Russell 1000 R Indx Nl *** 96MSCL2S1 Asset Minor Code 17 *ACCOUNT 6746124002*	56,283.197	7,296,328.53 129.6360	6,925,742.23	370,586.30 - 829,648.49	.00	0.00
Ssga Russell 3000 R Idx #Cmv1 *** 96MSC61E6 Asset Minor Code 17 *ACCOUNT 6746124002*	1,016,727.353	48,943,221.32 48.1380	43,590,077.29	5,353,144.03 3,468,220.77	.00	0.00
Total Collective Investment Funds	**8,768,178.295**	**278,579,374.73**	**272,987,417.62**	**5,591,957.11** **2,103,690.19**	**.00**	**0.00**
Options, Futures & Forwards						
US 10Yr Note SEP 23 9/20/23 9MWFFNF11 Asset Minor Code 78 Date Last Priced: 05/10/23 *ACCOUNT 6746124000*	- 108.000	.00 .0000 @	.00	.00 .00	.00	0.00
US 5Yr Note (Cbt) SEP23 9/30/23 9MWFFNF37 Asset Minor Code 58 Date Last Priced: 05/12/23 *ACCOUNT 6746124000*	448.000	.00 .0000 @	.00	.00 .00	.00	0.00
US 2Yr Note SEP 23 9/29/23 9MWFFNF60 Asset Minor Code 78 Date Last Priced: 05/16/23 *ACCOUNT 6746124000*	- 49.000	.00 .0000 @	.00	.00 .00	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
US Ultra 10Yr Note SEP 23 9/15/23 9MWFFNF94 Asset Minor Code 58 Date Last Priced: 05/17/23 *ACCOUNT 6746124000*	255.000	.00 .0000 @	.00	.00 .00	.00	0.00
Total Options, Futures & Forwards	**546.000**	**.00**	**.00**	**.00** **.00**	**.00**	**0.00**
Total Miscellaneous	**238,077,398.079**	**985,944,229.11**	**574,363,130.01**	**411,581,099.10** **356,488,960.13**	**.00**	**0.00**
Total Assets	**828,909,546.970**	**1,194,426,571**	**1,162,606,947.84**		**3,427,050.65**	**1.42**
Accrued Income	**.000**	**3,427,050.65**	**3,427,050.65**			
Grand Total	**828,909,546.970**	**1,551,162,355.01**	**1,166,033,998.49**			

ASSET DETAIL MESSAGES

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

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

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

Laborers Annuity Plan for Northern California
EIN: 94-6277608 **Plan Number: 002**
FYE: May 31, 2023

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

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

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Government Issues			
G N M A Gtd Remic 3.000% 7/20/51 38382WCY1	3,008,717.960	2,655,512.61	2,623,258.01
G N M A Gtd Remic 3.500% 1/20/50 38382CGC9	742,697.330	699,992.22	672,095.42
G N M A Gtd Remic 3.500% 4/20/51 38382TZ49	626,824.080	581,379.33	564,146.62
G N M A Gtd Remic 3.500% 5/20/50 38382FJM7	683,692.190	626,219.31	616,159.47
Total US Government Issues	**5,061,931.560**	**4,563,103.47**	**4,475,659.52**
Corporate Issues			
American Express 3.750% 8/16/27 02582JJV3	1,250,000.000	1,249,980.00	1,242,871.09
Amgen Inc 5.250% 3/02/33 031162DR8	1,480,000.000	1,475,338.00	1,505,448.60
Avis Budget Fdg LLC 6.040% 4/20/29 05377RGC2	425,000.000	424,921.46	426,842.77
Bank 2.285% 6/17/64 06540CBF3	760,000.000	586,379.68	628,692.19
Benchmark Mortgage 3.1156% 8/15/52 08162FAE3	870,000.000	744,971.46	783,475.78
Bx Trust 7.31199% 10/15/39 05608UAA6	560,000.000	557,900.00	560,174.98
Carriage Svcs Inc 4.250% 5/15/29 143905AP2	755,000.000	589,087.50	595,125.00
Centerpoint Energy 4.950% 4/01/33 15189XBB3	1,300,000.000	1,296,828.00	1,305,402.80

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Enterprise Fleet 4.790% 5/21/29 29374JAC9	755,000.000	756,770.49	743,346.09
Ford Motor Credit 7.350% 11/04/27 345397C35	1,080,000.000	1,080,000.00	1,122,962.50
Kinder Morgan Inc 5.200% 6/01/33 49456BAX9	1,195,000.000	1,191,211.85	1,204,185.55
Pfs Financing Corp 4.270% 8/16/27 69335PEP6	1,430,000.000	1,423,570.09	1,408,158.98
Synchrony Bank 5.400% 8/22/25 87166FAD5	1,675,000.000	1,673,258.00	1,651,617.00
Synchrony Card 3.860% 7/15/28 87166PAH4	1,395,000.000	1,394,812.65	1,358,326.76
Toyota Mtr Mtn 4.450% 6/29/29 89236TKD6	1,670,000.000	1,669,799.60	1,632,976.10
Wells Fargo 3.7487% 6/15/36 94990DAA4	.000	.00	.00
Wells Fargo Co 4.897% 7/25/33 95000U3B7	790,000.000	790,000.00	785,086.20
Wells Fargo Mtn 2.879% 10/30/30 95000U2G7	225,000.000	184,732.50	196,609.50
Total Corporate Issues	**17,615,000.000**	**17,089,561.28**	**17,151,301.89**
Foreign Issues			
Hsbc Hldgs Plc 7.336% 11/03/26 404280DQ9	925,000.000	925,000.00	970,235.25
Johnson Controls 4.900% 12/01/32 47837RAE0	1,495,000.000	1,483,847.30	1,530,356.75
Total Foreign Issues	**2,420,000.000**	**2,408,847.30**	**2,500,592.00**

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Miscellaneous			
Options, Futures & Forwards			
Fin Fut US 5Yr Cbt 09-30-22 10/01/22 9MWFFJJ32	105.000	.00	.00
US Long Bond Mar 23 3/17/23 9MWFFJX10	241.000	.00	.00
US Ultra 10Yr Note Dec 22 12/20/22 9MWFFJP76	244.000	.00	.00
US Ultra 10Yr Note Jun 23 6/16/23 9MWFFKF90	268.000	.00	.00
US Ultra 10Yr Note SEP 22 9/21/22 9MWFFJJ40	28.000	.00	.00
US 10Yr Note (Cbt) Mar23 3/23/23 9MWFFJW45	55.000	.00	.00
US 10Yr Note Dec 22 12/20/22 9MWFFJO85	168.000	.00	.00
US 10Yr Note Jun 23 6/16/23 9MWFFKE59	- 92.000	.00	.00
US 2Yr Note (Cbt) Dec22 12/31/22 9MWFFJP84	197.000	.00	.00
US 2Yr Note Mar 23 3/17/23 9MWFFJX36	138.000	.00	.00
US 5R Note (Cbt) Mar23 3/23/23 9MWFFJW78	242.000	.00	.00
US 5Yr Note (Cbt) Dec22 12/31/22 9MWFFJP68	220.000	.00	.00
US 5Yr Note (Cbt) Jun23 6/16/23 9MWFFKF17	390.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Total Options, Futures & Forwards	**2,204.000**	**.00**	**.00**
Total Miscellaneous	**2,204.000**	**.00**	**.00**
Total Assets	**25,099,135.560**	**24,061,512.05**	**24,127,553.41**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**1,111,058,289.87**		
	COMPARATIVE VALUE (5%)				**55,552,914.49**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
10/28/2022 6746124000	S	- 58,190,000.000	.9750		56,735,250 *	57,862,008	- 1,126,758
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
10/28/2022 6746124000	B	57,195,000.000	.9998		- 57,181,595 *	57,181,595	
01/30/2023 6746124000	S	- 80,650,000.000	.9993		80,593,293 *	80,639,452	- 46,159
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
01/30/2023 6746124000	B	81,695,000.000	.9977		- 81,503,527 *	81,503,527	
04/27/2023 6746124000	S	- 91,870,000.000	.9982		91,704,921 *	91,659,776	45,145
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
04/27/2023 6746124000	B	92,890,000.000	.9968		- 92,592,462 *	92,592,462	
	GRAND TOTAL			**0**	**460,311,048**	**461,438,820**	**- 1,127,772**

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

Broker: Amherst Pierpont Securities

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
07/19/2022 6746124000	B	1,090,000.000	.9828		- 1,071,223	1,071,223	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
07/28/2022 6746124000	B	25,435,000.000	1.0025		- 25,497,496	25,497,496	
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
07/28/2022 6746124000	S	- 25,510,000.000	.9929		25,328,640	25,390,032	- 61,392
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/28/2022 6746124000	S	- 1,195,000.000	1.0096		1,206,483	1,188,951	17,533
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/29/2022 6746124000	S	- 28,825,000.000	1.0074		29,038,936	28,679,082	359,853
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
07/29/2022 6746124000	B	27,870,000.000	.9927		- 27,665,330	27,665,330	
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/03/2022 6746124000	S	- 1,270,000.000	.9991		1,268,859	1,261,465	7,394
Issue: 337158AJ8 - First Tennessee Bank 5.750% 5/01/30							
09/07/2022 6746124000	B	440,000.000	1.0139		- 446,098	446,098	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
09/07/2022 6746124000	S	- 450,000.000	.9563		430,313	445,041	- 14,729
Issue: 3140X8MZ7 - F N M A #Fm4875 2.500% 11/01/50							
09/19/2022 6746124000	S	- 1,110,880.640	.8748		971,847	1,160,176	- 188,329
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
10/14/2022 6746124000	S	- 17,990,000.000	.9630		17,323,808	17,869,102	- 545,294

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFP1 - U S Treasury Nt 4.250% 10/15/25							
10/14/2022 6746124000	B	17,545,000.000	.9955		- 17,465,499	17,465,499	
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/24/2023 6746124000	B	850,000.000	1.0007		- 850,598	850,598	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
04/25/2023 6746124000	S	- 615,000.000	1.0007		615,432	613,593	1,840
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
04/27/2023 6746124000	B	92,890,000.000	.9968		- 92,592,462 *	92,592,462	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
04/27/2023 6746124000	S	- 91,870,000.000	.9982		91,704,921 *	91,659,776	45,145
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
05/15/2023 6746124000	S	- 995,000.000	.9893		984,389	993,679	- 9,289
Total For Amherst Pierpont Securities				**0**	**334,462,334**	**334,849,603**	**- 387,268**
Broker: Barcus3B Barclays Cap Whippany							
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
06/03/2022 6746124000	S	- 20,000.000	.8350		16,700	20,149	- 3,449
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
06/06/2022 6746124000	S	- 10,000.000	.8350		8,350	10,075	- 1,725
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
06/07/2022 6746124000	S	- 15,000.000	.8275		12,413	15,112	- 2,699

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
06/27/2022 6746124000	B	4,000,000.000	.9895		- 3,957,969	3,957,969	
Issue: 00178UAA7 - Amsr Trust 1.632% 7/17/37							
06/29/2022 6746124000	B	685,000.000	.9349		- 640,395	640,395	
Issue: 00180AAA7 - Amsr Trust 1.819% 4/17/25							
06/29/2022 6746124000	B	699,328.990	.9452		- 660,975	660,975	
Issue: 00180AAA7 - Amsr Trust 1.819% 4/17/25							
07/05/2022 6746124000	B	409,606.980	.9525		- 390,151	390,151	
Issue: 87166PAH4 - Synchrony Card 3.860% 7/15/28							
07/11/2022 6746124000	B	1,395,000.000	.9999		- 1,394,813	1,394,813	
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
07/19/2022 6746124000	B	2,150,000.000	.9839		- 2,115,482	2,115,482	
Issue: 66981FAA8 - Amsr 1.355% 11/19/37							
07/21/2022 6746124000	B	290,000.000	.9277		- 269,032	269,032	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
08/01/2022 6746124000	S	- 1,950,000.000	1.0042		1,958,150	1,952,818	5,332
Issue: 65339KBL3 - Nextera Energy 2.100 9/1/24							
08/02/2022 6746124000	B	2,070,000.000	1.0025		- 2,075,258	2,075,258	
Issue: 06738ECA1 - Barclays Plc 5.746% 8/09/33							
08/02/2022 6746124000	B	1,020,000.000	1.0000		- 1,020,000	1,020,000	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
08/08/2022 6746124000	S	- 1,120,000.000	.9926		1,111,731	1,121,340	- 9,609

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
08/23/2022 6746124000	B	15,805,000.000	.9717		- 15,358,015	15,358,015	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
09/06/2022 6746124000	S	- 1,665,000.000	.9678		1,611,343	1,665,525	- 54,182
Issue: 3133KYWH8 - F H L M C #Rb5148 2.000% 2/01/42							
09/08/2022 6746124000	S	- 691,023.440	.8707		601,676	666,568	- 64,891
Issue: 12434EAA8 - Bx Tr 5.9405% 11/17/36							
09/13/2022 6746124000	B	560,000.000	.9678		- 541,975	541,975	
Issue: 05608VAA4 - Bx Trust 5.961% 1/15/34							
09/14/2022 6746124000	B	465,000.000	.9725		- 452,213	452,213	
Issue: 74331FAC5 - Progress Residential 1.303% 4/17/38							
09/19/2022 6746124000	S	- 200,000.000	.8695		173,898	199,992	- 26,093
Issue: 36261XAG0 - Gls Auto Rec Tr 1.420% 4/15/27							
10/12/2022 6746124000	B	15,000.000	.8938		- 13,406	13,406	
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
10/17/2022 6746124000	S	- 1,395,000.000	.9096		1,268,905	1,374,186	- 105,281
Issue: 06540CBF3 - Bank 2.285% 6/17/64							
11/02/2022 6746124000	B	110,000.000	.7720		- 84,915	84,915	
Issue: 912796R27 - U S Treasury Bill 12/29/22							
11/29/2022 6746124000	B	5,500,000.000	.9969		- 5,483,031	5,483,031	
Issue: 527298BP7 - Level 3 Financing 3.400% 3/01/27							
12/05/2022 6746124000	S	- 335,000.000	.8600		288,100	334,603	- 46,503

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/21/2022 6746124000	B	1,200,000.000	1.0015		- 1,201,828	1,201,828	
Issue: 05377RGC2 - Avis Budget Fdg LLC 6.040% 4/20/29							
01/09/2023 6746124000	B	425,000.000	.9998		- 424,921	424,921	
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
01/18/2023 6746124000	S	- 15,000.000	.6550		9,825	15,112	- 5,287
Issue: 04685A2V2 - Athene Global Mtn 2.500% 3/24/28							
01/19/2023 6746124000	S	- 185,000.000	.8731		161,514	184,480	- 22,966
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
01/23/2023 6746124000	S	- 25,000.000	.6400		16,000	25,186	- 9,186
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
01/26/2023 6746124000	B	1,195,000.000	.9968		- 1,191,212	1,191,212	
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
02/02/2023 6746124000	S	- 155,000.000	.6650		103,075	156,156	- 53,081
Issue: 025537AX9 - American Elec Pwr 5.625% 3/01/33							
02/27/2023 6746124000	B	1,690,000.000	.9963		- 1,683,747	1,683,747	
Issue: 87342RAJ3 - Taco Bell Funding 2.542% 8/25/51							
03/07/2023 6746124000	S	- 227,125.000	.7851		178,320	224,179	- 45,860
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/16/2023 6746124000	B	2,200,000.000	1.0064		- 2,214,094	2,214,094	
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
03/20/2023 6746124000	S	- 625,000.000	.9473		592,063	718,000	- 125,938

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343VEU4 - Verizon 4.016% 12/03/29							
03/21/2023 6746124000	S	- 595,000.000	.9439		561,644	683,536	- 121,892
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/28/2023 6746124000	S	- 2,720,000.000	.9912		2,696,094	2,698,584	- 2,490
Issue: 591894CE8 - Metropolitan Edison 5.200% 4/01/28							
03/28/2023 6746124000	B	1,625,000.000	.9986		- 1,622,741	1,622,741	
Issue: 44891ACE5 - Hyundai Cap Amer Mtn 5.800% 4/01/30							
03/28/2023 6746124000	B	1,985,000.000	.9960		- 1,977,000	1,977,000	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/31/2023 6746124000	S	- 705,000.000	.9981		703,678	695,323	8,355
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
04/12/2023 6746124000	B	1,350,000.000	.9991		- 1,348,840	1,348,840	
Issue: 30040WAU2 - Eversource Energy 5.125% 5/15/33							
05/08/2023 6746124000	B	600,000.000	.9984		- 599,064	599,064	
Issue: 12530MAG0 - Cf Hippolyta 1.93339% 3/15/61							
05/18/2023 6746124000	B	117,805.940	.8571		- 100,973	100,973	
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
05/25/2023 6746124000	B	2,500,000.000	.9873		- 2,468,359	2,468,359	
Total For Barcus3B Barclays Cap Whippany				**0**	**61,363,888**	**62,051,333**	**- 687,445**

Broker: Citadel Securities LLC

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/19/2022 6746124000	B	3,200,000.000	.9870		- 3,158,500	3,158,500	
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
07/25/2022 6746124000	S	- 1,235,000.000	1.0004		1,235,434	1,226,461	8,973
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
07/26/2022 6746124000	B	2,500,000.000	.9910		- 2,477,539	2,477,539	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
07/28/2022 6746124000	B	37,015,000.000	1.0014		- 37,068,498	37,068,498	
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
07/28/2022 6746124000	S	- 36,830,000.000	1.0007		36,855,896	36,457,587	398,309
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
08/01/2022 6746124000	B	2,500,000.000	1.0019		- 2,504,785	2,504,785	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
08/08/2022 6746124000	S	- 2,055,000.000	.9928		2,040,149	2,057,458	- 17,309
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
08/09/2022 6746124000	B	2,500,000.000	.9951		- 2,487,695	2,487,695	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
08/11/2022 6746124000	S	- 1,935,000.000	.9893		1,914,289	1,937,315	- 23,025
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
08/12/2022 6746124000	S	- 21,495,000.000	1.0023		21,545,379	21,441,067	104,312
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
08/12/2022 6746124000	B	20,995,000.000	.9920		- 20,826,876	20,826,876	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
08/16/2022 6746124000	B	2,800,000.000	.9906		- 2,773,641	2,773,641	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
08/17/2022 6746124000	B	1,120,000.000	.9934		- 1,112,563	1,112,563	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
08/19/2022 6746124000	B	4,200,000.000	.9947		- 4,177,852	4,177,852	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
08/24/2022 6746124000	B	1,000,000.000	.9705		- 970,547	970,547	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
09/08/2022 6746124000	B	3,000,000.000	.9914		- 2,974,336	2,974,336	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
10/17/2022 6746124000	S	- 10,200,000.000	.9860		10,056,961	10,185,941	- 128,980
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
10/20/2022 6746124000	S	- 1,280,000.000	.8825		1,129,600	1,265,895	- 136,295
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
10/28/2022 6746124000	S	- 42,280,000.000	.9137		38,631,698	41,649,159	- 3,017,460
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
10/28/2022 6746124000	B	39,035,000.000	.9970		- 38,919,115	38,919,115	
Issue: 912796YS2 - U S Treasury Bill 11/29/22							
11/02/2022 6746124000	B	5,500,000.000	.9974		- 5,485,920	5,485,920	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/02/2022 6746124000	S	- 500,000.000	.8968		448,398	494,490	- 46,092

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/03/2022 6746124000	S	- 1,680,000.000	.8896		1,494,478	1,661,487	- 167,009
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
11/15/2022 6746124000	B	3,600,000.000	1.0000		- 3,600,141	3,600,141	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/22/2022 6746124000	B	1,355,000.000	1.0258		- 1,389,987	1,389,987	
Issue: 912796R27 - U S Treasury Bill 12/29/22							
11/23/2022 6746124000	B	2,005,000.000	.9964		- 1,997,729	1,997,729	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
12/30/2022 6746124000	B	7,520,000.000	.9997		- 7,517,944	7,517,944	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
12/30/2022 6746124000	S	- 6,500,000.000	.9934		6,456,836	6,491,041	- 34,205
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/10/2023 6746124000	S	- 1,320,000.000	1.0161		1,341,295	1,317,875	23,421
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/17/2023 6746124000	B	1,500,000.000	1.0006		- 1,500,879	1,500,879	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
01/20/2023 6746124000	B	3,200,000.000	1.0303		- 3,297,000	3,297,000	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
01/25/2023 6746124000	B	1,200,000.000	1.0580		- 1,269,609	1,269,609	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
01/26/2023 6746124000	S	- 1,230,000.000	1.0521		1,294,143	1,267,125	27,017

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
02/01/2023 6746124000	S	- 1,500,000.000	.9968		1,495,137	1,497,933	- 2,796
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
02/09/2023 6746124000	B	1,475,000.000	.9943		- 1,466,588	1,466,588	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/21/2023 6746124000	B	1,185,000.000	.9847		- 1,166,901	1,166,901	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/23/2023 6746124000	B	625,000.000	.9851		- 615,698	615,698	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/27/2023 6746124000	S	- 1,845,000.000	.9654		1,781,074	1,809,699	- 28,625
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/06/2023 6746124000	S	- 1,050,000.000	.9611		1,009,189	1,029,910	- 20,720
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/21/2023 6746124000	B	2,000,000.000	.9947		- 1,989,453	1,989,453	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/22/2023 6746124000	B	1,900,000.000	.9901		- 1,881,148	1,881,148	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/28/2023 6746124000	S	- 440,000.000	.9947		437,663	433,961	3,702
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
04/20/2023 6746124000	B	560,000.000	.9936		- 556,434	556,434	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
04/21/2023 6746124000	B	1,550,000.000	.9980		- 1,546,852	1,546,852	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
04/27/2023 6746124000	B	50,430,000.000	.9962		- 50,236,915	50,236,915	
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
04/27/2023 6746124000	S	- 50,085,000.000	.9951		49,838,488	49,721,939	116,549
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
05/01/2023 6746124000	S	- 1,850,000.000	.9930		1,837,137	1,825,585	11,552
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
05/02/2023 6746124000	B	3,700,000.000	.9951		- 3,681,789	3,681,789	
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
05/12/2023 6746124000	B	16,360,000.000	.9987		- 16,338,272	16,338,272	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
05/12/2023 6746124000	S	- 16,760,000.000	1.0087		16,905,341	16,538,812	366,529
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
05/15/2023 6746124000	S	- 1,225,000.000	1.0011		1,226,292	1,220,310	5,982
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
05/30/2023 6746124000	S	- 1,695,000.000	.9736		1,650,175	1,692,749	- 42,574
Total For Citadel Securities LLC				**0**	**425,616,258**	**428,215,005**	**- 2,598,744**
Broker: Direct From Issuer							
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
06/07/2022 6746124002	S	- 21,829.370	1.0000		21,829	22,061	- 232

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
06/16/2022 6746124002	S	- 104,052.000	1.0000		104,052	99,300	4,752
Issue: 97MSCWAV9 - Accomplice Fund II LP							
06/22/2022 6746124002	S	- 390,244.000	1.0000		390,244	32,749	357,495
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
06/29/2022 6746124002	S	- 20,789.870	1.0000		20,790	1,320	19,470
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
06/30/2022 6746124002	S	- 93.050	31.0101		2,885	3,017	- 132
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
06/30/2022 6746124002	S	- 73.268	29.9490		2,194	1,935	259
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
06/30/2022 6746124002	S	- 20.478	47.6521		976	880	96
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
06/30/2022 6746124002	S	- 252.786	23.7980		6,016	6,141	- 125
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
06/30/2022 6746124002	S	- 5.079	129.1081		656	625	31
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
07/01/2022 6746124002	S	- 105.322	227.8089		23,993	19,485	4,508
Issue: 96MSC5HQ4 - Logan Circle Partners Emg Mrk Debt							
07/12/2022 6746124002	B	7,000,000.000	1.0000		- 7,000,000	7,000,000	
Issue: 97MSCWAV9 - Accomplice Fund II LP							
07/15/2022 6746124002	S	- 195,122.000	1.0000		195,122	16,375	178,747

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
07/19/2022 6746124002	S	- 33,935.960	1.0000		33,936	34,292	- 356
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
07/31/2022 6746124002	S	- 785,218.430	31.8383		25,000,000	25,461,090	- 461,090
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
07/31/2022 6746124002	S	- 157,043.686	31.8383		5,000,000	5,092,218	- 92,218
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
07/31/2022 6746124002	B	107,190.327	46.6460		- 5,000,000	5,000,000	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
08/02/2022 6746124002	S	- 84,579.000	1.0000		84,579	82,611	1,968
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
08/03/2022 6746124002	S	- 29,980.310	1.0000		29,980	30,295	- 314
Issue: 96MSCDE56 - August Equity Partners V A LP							
08/11/2022 6746124002	B	515,184.540	1.0000		- 515,185	515,185	
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
08/15/2022 6746124002	S	- 226,274.000	1.0000		226,274	60,891	165,383
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
09/13/2022 6746124002	S	- 10,413.170	1.0000		10,413	10,522	- 109
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/07/2022 6746124002	S	- 7,569.790	1.0000		7,570	7,649	- 79
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
10/07/2022 6746124002	S	- 43,068.480	1.0000		43,068	30,618	12,450

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95MSC6HL5 - Point 406 Ventures V LP							
10/24/2022 6746124002	B	48,600.000	1.0000		- 48,600	48,600	
Issue: 95MSC6JA7 - Abs Dir Eq Fd Em Xc Direct Portfolio							
10/25/2022 6746124002	B	4,500,000.000	1.0000		- 4,500,000	4,500,000	
Issue: 95MSC6JB5 - Abs Dir Eq Fd China Direct Portfolio							
10/25/2022 6746124002	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
10/28/2022 6746124002	S	- 246,356.000	1.0000		246,356	240,625	5,731
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
10/31/2022 6746124002	S	- 208,113.474	31.7135		6,600,000	6,748,181	- 148,181
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
10/31/2022 6746124002	S	- 306.015	30.6920		9,392	9,923	- 530
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
10/31/2022 6746124002	S	- 505,005.534	29.7026		15,000,000	16,375,050	- 1,375,050
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
10/31/2022 6746124002	S	- 71.531	29.2410		2,092	1,889	203
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
10/31/2022 6746124002	S	- 21.188	45.7410		969	926	43
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
10/31/2022 6746124002	B	119,445.772	41.8600		- 5,000,000	5,000,000	
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
10/31/2022 6746124002	B	358,337.315	41.8600		- 15,000,000	15,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
10/31/2022 6746124002	B	92,607.598	43.1930		- 4,000,000	4,000,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/31/2022 6746124002	S	- 221.184	22.5990		4,999	5,373	- 375
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/31/2022 6746124002	B	81,607.616	20.3780		- 1,663,000	1,663,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/31/2022 6746124002	B	163,755.030	20.3780		- 3,337,000	3,337,000	
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/31/2022 6746124002	S	- 291,857.185	20.5580		6,000,000	6,938,523	- 938,523
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
10/31/2022 6746124002	S	- 194,571.456	20.5580		4,000,000	4,625,682	- 625,682
Issue: 9SPMTKD22 - Ssga Russell 1000 (R) Growth Indx Nl							
10/31/2022 6746124002	B	39,061.599	168.9639		- 6,600,000	6,600,000	
Issue: 9SPMTKD22 - Ssga Russell 1000 (R) Growth Indx Nl							
10/31/2022 6746124002	S	- 30,265.019	165.2072		5,000,000	5,113,696	- 113,696
Issue: 96MSCST65 - 1798 Bear Convexity Fund Ltd							
10/31/2022 6746124002	B	10,000.000	1,000.0000		- 10,000,000	10,000,000	
Issue: 96MSC0C56 - Kohinoor Series Three Fd							
10/31/2022 6746124002	S	- 5,029.469	994.1407		5,000,000	4,182,487	817,513
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
10/31/2022 6746124002	S	- 4.778	129.1859		617	588	29

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
11/01/2022 6746124002	S	- 1,987.884	95.8456		190,530	198,763	- 8,233
Issue: 9077SMS84 - Ullico - Separate Account J							
11/01/2022 6746124002	S	- 629.368	16.9078		10,641	10,805	- 163
Issue: 9077SMS84 - Ullico - Separate Account J							
11/01/2022 6746124002	S	- 629.014	16.8774		10,616	10,799	- 182
Issue: 9077SMS84 - Ullico - Separate Account J							
11/01/2022 6746124002	S	- 512.242	16.9743		8,695	8,794	- 99
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
11/07/2022 6746124002	S	- 5,737.350	1.0000		5,737	5,798	- 60
Issue: 9077SMS84 - Ullico - Separate Account J							
12/01/2022 6746124002	S	- 512.007	16.9696		8,689	8,790	- 101
Issue: 9077SMS84 - Ullico - Separate Account J							
12/01/2022 6746124002	S	- 511.772	16.8811		8,639	8,786	- 147
Issue: 9077SMS84 - Ullico - Separate Account J							
12/01/2022 6746124002	S	- 511.537	16.8367		8,613	8,782	- 169
Issue: 96MSCPN00 - Tiverton Agrifinance II, LP							
12/02/2022 6746124002	S	- 410,593.000	1.0000		410,593	401,041	9,552
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
12/07/2022 6746124002	S	- 9,742.930	1.0000		9,743	9,845	- 102
Issue: 95MSC85X8 - Blackrock Global Infra Fund IV D LP							
12/16/2022 6746124002	B	131,241.000	1.0000		- 131,241	131,241	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95MSC91X0 - Custom Co Investment Fund 2022 LP							
12/28/2022 6746124002	B	1,109,434.800	1.0000		- 1,109,435	1,109,435	
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
12/29/2022 6746124002	S	- 295,551.000	1.0000		295,551	194,076	101,475
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
12/29/2022 6746124002	S	- 90,510.000	1.0000		90,510	24,356	66,154
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
12/29/2022 6746124002	S	- 2,770.230	1.0000		2,770	1,969	801
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
01/01/2023 6746124002	S	- 230.003	30.8940		7,106	7,458	- 352
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
01/01/2023 6746124002	S	- 71.458	28.6262		2,046	1,887	158
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
01/01/2023 6746124002	S	- 33.909	46.0308		1,561	1,454	107
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
01/01/2023 6746124002	S	- 191.064	24.0220		4,590	4,542	47
Issue: 9077SMS84 - Ullico - Separate Account J							
01/01/2023 6746124002	S	- 511.303	16.9428		8,663	8,778	- 115
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
01/01/2023 6746124002	S	- 4.415	134.2650		593	543	50
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
01/01/2023 6746124002	S	- 104.403	237.3624		24,781	19,315	5,466

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95MSCBMA2 - Ridgemont Equity Partners IV, L.P.							
01/09/2023 6746124002	B	341,398.720	1.0000		- 341,399	341,399	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
01/13/2023 6746124002	S	- 8,083.490	1.0000		8,083	8,168	- 85
Issue: 96MSCDE56 - August Equity Partners V A LP							
01/18/2023 6746124002	B	433,328.140	1.0000		- 433,328	433,328	
Issue: 97MSCUN49 - Wcm Investment Management							
02/01/2023 6746124002	S	- 6,637,553.000	.9823		6,519,898	6,637,553	- 117,655
Issue: 96MSC0C56 - Kohinoor Series Three Fd							
02/01/2023 6746124002	S	- 89.286	985.6392		88,003	74,250	13,754
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/09/2023 6746124002	S	- 8,423.230	1.0000		8,423	5,261	3,162
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
02/13/2023 6746124002	B	54,000.000	1.0000		- 54,000	54,000	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
02/22/2023 6746124002	B	11,176.250	1.0000		- 11,176	11,176	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
02/23/2023 6746124002	B	1,643,753.814	30.4182		- 50,000,000	50,000,000	
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
02/24/2023 6746124002	B	224,245.000	1.0000		- 224,245	224,245	
Issue: 9SPMTHSD9 - Voya Senior Loan Collective Tr Fd							
03/01/2023 6746124002	S	- 590.461	19.3894		11,449	590	10,858

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTHSD9 - Voya Senior Loan Collective Tr Fd							
03/01/2023 6746124002	S	- 539.244	19.4522		10,490	10,416	73
Issue: 96MSC5M54 - Entrust Cl I Ser 1/1/19							
03/01/2023 6746124002	S	- 2,600.999	41.9231		109,042	260,067	- 151,025
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
03/01/2023 6746124002	B	296.260	157.6159		- 46,695	46,695	
Issue: 9077SMS84 - Ullico - Separate Account J							
03/01/2023 6746124002	S	- 511.068	17.0437		8,710	8,774	- 63
Issue: 9077SMS84 - Ullico - Separate Account J							
03/01/2023 6746124002	S	- 510.834	17.1624		8,767	8,770	- 3
Issue: 95MSC4DH3 - Artisan Global Opportunities							
03/01/2023 6746124002	B	162,443.145	30.7800		- 5,000,000	5,000,000	
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
03/01/2023 6746124002	S	- 95.036	237.6175		22,582	17,582	5,000
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
03/09/2023 6746124002	B	7,135.330	1.0000		- 7,135	7,135	
Issue: 97MSCWAV9 - Accomplice Fund II LP							
03/09/2023 6746124002	S	- 442,139.000	1.0000		442,139	43,310	398,829
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
03/10/2023 6746124002	S	- 12,010.540	1.0000		12,011	8,087	3,924
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
03/15/2023 6746124002	B	292,628.000	1.0000		- 292,628	292,628	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
03/17/2023 6746124002	S	- 196.887	31.0731		6,118	6,252	- 134
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
03/17/2023 6746124002	S	- 68.712	28.7488		1,975	1,815	161
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
03/17/2023 6746124002	S	- 56.259	45.1819		2,542	2,412	130
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
03/17/2023 6746124002	S	- 160.158	23.7259		3,800	3,808	- 8
Issue: 9SPMTKD22 - Ssga Russell 1000 (R) Growth Indx Nl							
03/17/2023 6746124002	S	-.420	162.8095		68	71	- 3
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
03/17/2023 6746124002	S	- 4.941	126.3428		624	608	16
Issue: 95MSCEUW9 - Quantum Energy Part VIII Co-Invest							
03/22/2023 6746124002	B	55,025.310	1.0000		- 55,025	55,025	
Issue: 95MSCEUX7 - Quantum Energy Partners Fund VIII LP							
03/22/2023 6746124002	B	351,870.580	1.0000		- 351,871	351,871	
Issue: 95MSC6HL5 - Point 406 Ventures V LP							
03/24/2023 6746124002	B	156,600.000	1.0000		- 156,600	156,600	
Issue: 96MSC51S7 - Sk Capital Partners V-A LP							
03/24/2023 6746124002	B	164,952.000	1.0000		- 164,952	164,952	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
03/28/2023 6746124002	B	22,984.570	1.0000		- 22,985	22,985	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95MSCFF29 - Jmi Equity Fund Xi, L.P.							
03/31/2023 6746124002	B	75,600.000	1.0000		- 75,600	75,600	
Issue: 95MSCFF37 - McMorgan Infrastructure Fund II LP							
03/31/2023 6746124002	B	1,272,727.000	1.0000		- 1,272,727	1,272,727	
Issue: 9077SMS84 - Ullico - Separate Account J							
04/01/2023 6746124002	S	- 510.600	17.1007		8,732	8,766	- 34
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/06/2023 6746124002	B	13,819.480	1.0000		- 13,819	13,819	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/11/2023 6746124002	S	- 17,176.380	1.0000		17,176	11,626	5,550
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
04/11/2023 6746124002	S	- 1,405,613.060	1.0000		1,405,613	142,765	1,262,848
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
04/12/2023 6746124002	B	4,194.690	1.0000		- 4,195	4,195	
Issue: 95MSCFF37 - McMorgan Infrastructure Fund II LP							
04/14/2023 6746124002	S	- 41,363.900	9.9999		41,364	41,364	
Issue: 95MSCEUW9 - Quantum Energy Part VIII Co-Invest							
04/19/2023 6746124002	B	126,402.880	1.0000		- 126,403	126,403	
Issue: 95MSCEUX7 - Quantum Energy Partners Fund VIII LP							
04/19/2023 6746124002	B	738,595.460	1.0000		- 738,595	738,595	
Issue: 95MSC85X8 - Blackrock Global Infra Fund IV D LP							
04/27/2023 6746124002	B	57,831.000	1.0000		- 57,831	57,831	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTHSD9 - Voya Senior Loan Collective Tr Fd							
05/01/2023 6746124002	S	- 596.322	19.5235		11,642	11,519	124
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/01/2023 6746124002	B	49,876.520	1.0000		- 49,877	49,877	
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2023 6746124002	S	- 510.366	17.2298		8,793	8,762	32
Issue: 96MSC7690 - Flagship Pioneering Special Op Fd II							
05/01/2023 6746124002	B	72,000.000	1.0000		- 72,000	72,000	
Issue: 96MSC5603 - Ullico Infrastructure Fund, LP							
05/01/2023 6746124002	S	- 94.656	23.0375		2,181	17,668	- 15,487
Issue: 95MSCK0D0 - Brigade Capital Operating							
05/02/2023 6746124002	B	41,000,000.000	1.0000		- 41,000,000	41,000,000	
Issue: 95MSC91X0 - Custom Co Investment Fund 2022 LP							
05/05/2023 6746124002	B	1,442,953.930	1.0000		- 1,442,954	1,442,954	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/09/2023 6746124002	S	- 10,405.260	1.0000		10,405	7,954	2,451
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
05/15/2023 6746124002	B	15,083.620	1.0000		- 15,084	15,084	
Issue: 9SPMTHSD9 - Voya Senior Loan Collective Tr Fd							
05/16/2023 6746124002	S	- 871,339.800	19.6250		17,100,000	16,831,059	268,941
Issue: 96MSC61E6 - Ssga Russell 3000 R Idx #Cmv1							
05/16/2023 6746124002	S	- 104,888.844	47.6695		5,000,000	4,496,892	503,108

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 7849PMTA5 - Ssga Msci Acwi Ex USA							
05/16/2023 6746124002	S	- 196,625.900	25.4290		5,000,000	4,674,524	325,476
Issue: 96MSCL2S1 - Ssga Russell 1000 R Indx Nl							
05/16/2023 6746124002	S	- 37,957.002	131.7280		5,000,000	4,670,673	329,327
Issue: 96MSCDE56 - August Equity Partners V A LP							
05/16/2023 6746124002	B	137,084.920	1.0000		- 137,085	137,085	
Issue: 95MSCK0D0 - Brigade Capital Operating							
05/17/2023 6746124002	B	17,100,000.000	1.0000		- 17,100,000	17,100,000	
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
05/23/2023 6746124002	S	- 89,854.000	1.0000		89,854	57,224	32,630
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
05/24/2023 6746124002	S	- 211,860.000	1.0000		211,860	127,054	84,806
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
05/24/2023 6746124002	S	- 67,787.420	1.0000		67,787	47,025	20,762
Issue: 96MSC0C56 - Kohinoor Series Three Fd							
05/30/2023 6746124002	B	10,345.926	966.5640		- 10,000,000	10,000,000	
Issue: 96MSC5WG9 - Rhumbline Advisers Qsi LLC							
05/31/2023 6746124002	S	- 31.746	36.0357		1,144	899	245
Issue: 9077SMS84 - Ullico - Separate Account J							
05/31/2023 6746124002	S	- 510.132	17.3040		8,827	8,758	70
Total For Direct From Issuer				**0**	**310,102,441**	**309,128,594**	**973,853**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Broker: Jpmsus3X Jp Morgan Sec Ny						
	Issue: 87264ABS3 - T Mobile USA Inc 2.625% 2/15/29						
06/01/2022 6746124000	S	- 160,000.000	.8825		141,200	160,944	- 19,744
	Issue: 03065WAD7 - Americr Atmbl Rec 43.800% 4/18/28						
06/14/2022 6746124000	B	800,000.000	.9998		- 799,841	799,841	
	Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27						
06/21/2022 6746124000	S	- 2,105,000.000	.9718		2,045,632	2,085,002	- 39,369
	Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29						
06/27/2022 6746124000	S	- 1,890,000.000	.9759		1,844,522	1,884,241	- 39,720
	Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32						
07/18/2022 6746124000	S	- 820,000.000	.9922		813,626	817,943	- 4,317
	Issue: 114259AW4 - Brooklyn Union 4.866% 8/05/32						
08/02/2022 6746124000	B	1,545,000.000	1.0000		- 1,545,000	1,545,000	
	Issue: 69335PEP6 - Pfs Financing Corp 4.270% 8/16/27						
08/02/2022 6746124000	B	1,100,000.000	.9999		- 1,099,942	1,099,942	
	Issue: 29374JAC9 - Enterprise Fleet 4.790% 5/21/29						
08/04/2022 6746124000	B	55,000.000	1.0179		- 55,982	55,982	
	Issue: 8426EPAF5 - Southern Co Gas Cap 5.150% 9/15/32						
09/06/2022 6746124000	B	1,515,000.000	.9972		- 1,510,758	1,510,758	
	Issue: 02582JJV3 - American Express 3.750% 8/16/27						
09/08/2022 6746124000	S	- 1,250,000.000	.9943		1,242,871	1,249,980	- 7,109

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05608UAA6 - Bx Trust 7.31199% 10/15/39							
09/09/2022 6746124000	B	560,000.000	.9963		- 557,900	557,900	
Issue: 05608UAA6 - Bx Trust 7.31199% 10/15/39							
09/13/2022 6746124000	S	- 560,000.000	1.0003		560,175	557,900	2,275
Issue: 3140XCJE9 - F N M A #Fm8360 2.500% 8/01/51							
09/19/2022 6746124000	S	- 1,372,301.790	.8675		1,190,472	1,433,895	- 243,423
Issue: 3132DWDD2 - F H L M C #Sd8200 2.500% 2/01/52							
09/19/2022 6746124000	S	- 694,031.050	.8654		600,608	691,212	- 90,604
Issue: 38382WCY1 - G N M A Gtd Remic 3.000% 7/20/51							
09/19/2022 6746124000	B	2,511,782.530	.8828		- 2,217,433	2,217,433	
Issue: 38382WCY1 - G N M A Gtd Remic 3.000% 7/20/51							
09/20/2022 6746124000	B	496,935.390	.8816		- 438,080	438,080	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
09/27/2022 6746124000	B	2,000,000.000	.9769		- 1,953,750	1,953,750	
Issue: 233869AC0 - Daimler Trucks 5.230% 2/17/26							
10/12/2022 6746124000	B	1,155,000.000	.9999		- 1,154,923	1,154,923	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
10/14/2022 6746124000	B	3,000,000.000	.9374		- 2,812,266	2,812,266	
Issue: 912796YG8 - U S Treasury Bill 11/01/22							
10/20/2022 6746124000	B	3,650,000.000	.9992		- 3,647,052	3,647,052	
Issue: 63942LAA0 - Navient Student 0.940% 7/15/69							
10/27/2022 6746124000	B	659,873.440	.8447		- 557,387	557,387	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 08162FAE3 - Benchmark Mortgage 3.1156% 8/15/52							
11/01/2022 6746124000	B	870,000.000	.8563		- 744,971	744,971	
Issue: 912796R27 - U S Treasury Bill 12/29/22							
11/18/2022 6746124000	B	1,035,000.000	.9961		- 1,030,937	1,030,937	
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/07/2022 6746124000	B	1,750,000.000	.9995		- 1,749,111	1,749,111	
Issue: 36258XAD2 - Gls Auto Receivables 3.680% 11/16/26							
12/07/2022 6746124000	B	560,000.000	.9550		- 534,800	534,800	
Issue: 62886EAV0 - NCR Corp 6.125% 9/01/29							
12/12/2022 6746124000	S	- 186,000.000	.9688		180,188	176,804	3,384
Issue: 08162FAE3 - Benchmark Mortgage 3.1156% 8/15/52							
12/15/2022 6746124000	S	- 870,000.000	.9005		783,476	744,971	38,504
Issue: 44933LAF0 - Hyundai Auto Rec Tr 1.330% 11/15/27							
12/16/2022 6746124000	B	1,225,000.000	.8916		- 1,092,164	1,092,164	
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/20/2022 6746124000	B	1,200,000.000	1.0006		- 1,200,750	1,200,750	
Issue: 62886EAV0 - NCR Corp 6.125% 9/01/29							
01/05/2023 6746124000	S	- 195,000.000	.9700		189,150	185,359	3,791
Issue: 05578AAY4 - Bpce Sa Mtn 5.125% 1/18/28							
01/10/2023 6746124000	B	1,185,000.000	.9981		- 1,182,725	1,182,725	
Issue: 38383VFN3 - G N M A Gtd Remic 3.500% 1/20/52							
01/13/2023 6746124000	B	1,100,000.000	.9231		- 1,015,438	1,015,438	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38383VFT0 - G N M A Gtd Remic 3.500% 5/20/50							
01/13/2023 6746124000	B	905,000.000	.9156		- 828,641	828,641	
Issue: 885160AA9 - Thor Inds Inc 4.000% 10/15/29							
01/24/2023 6746124000	S	- 255,000.000	.8300		211,650	254,839	- 43,189
Issue: 885160AA9 - Thor Inds Inc 4.000% 10/15/29							
01/25/2023 6746124000	S	- 365,000.000	.8300		302,950	364,770	- 61,820
Issue: 36258AAD2 - Gls Auto Rec Issuer 3.840% 5/15/26							
01/30/2023 6746124000	B	1,510,000.000	.9763		- 1,474,138	1,474,138	
Issue: 3133KYWH8 - F H L M C #Rb5148 2.000% 2/01/42							
02/06/2023 6746124000	S	- 625,602.360	.8570		536,161	603,462	- 67,301
Issue: 505710AB9 - Lad Auto Receivables 5.680% 10/15/26							
02/07/2023 6746124000	B	980,000.000	.9999		- 979,942	979,942	
Issue: 34535QAD7 - Ford Cr Auto Owner 6.350% 8/15/35							
02/09/2023 6746124000	B	990,000.000	.9997		- 989,679	989,679	
Issue: 34528QHF4 - Ford Credit 2.440% 9/15/26							
02/24/2023 6746124000	S	- 920,000.000	.9560		879,534	869,393	10,141
Issue: 36261XAG0 - Gls Auto Rec Tr 1.420% 4/15/27							
03/08/2023 6746124000	B	145,000.000	.9175		- 133,038	133,038	
Issue: 36261XAE5 - Gls Auto Rec Tr 1.080% 6/15/26							
03/09/2023 6746124000	B	150,000.000	.9577		- 143,648	143,648	
Issue: 174610AW5 - Citizens Finl Inc 2.638% 9/30/32							
03/14/2023 6746124000	S	- 345,000.000	.7255		250,287	353,403	- 103,116

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/16/2023 6746124000	B	950,000.000	.9885		- 939,090	939,090	
Issue: 46652WAA1 - Jp Morgan Chase 2.28704% 3/05/42							
03/17/2023 6746124000	S	- 215,000.000	.8378		180,130	221,450	- 41,320
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
03/20/2023 6746124000	S	- 115,000.000	.4800		55,200	115,858	- 60,658
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/20/2023 6746124000	B	910,000.000	.9945		- 905,023	905,023	
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
03/21/2023 6746124000	S	- 175,000.000	.4850		84,875	176,305	- 91,430
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/21/2023 6746124000	B	770,000.000	.9878		- 760,616	760,616	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
03/23/2023 6746124000	B	1,400,000.000	1.0018		- 1,402,461	1,402,461	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/23/2023 6746124000	B	135,000.000	1.0019		- 135,258	135,258	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/28/2023 6746124000	S	- 1,975,000.000	.9952		1,965,588	1,947,891	17,696
Issue: 02530QAF4 - American Cr Accp Rec 5.220% 8/13/27							
03/29/2023 6746124000	B	480,000.000	.9794		- 470,100	470,100	
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
03/30/2023 6746124000	S	- 270,000.000	.3750		101,250	272,014	- 170,764

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 747262AZ6 - Qvc Inc Sr 4.375% 9/01/28							
03/31/2023 6746124000	S	- 605,000.000	.3850		232,925	609,513	- 376,588
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/31/2023 6746124000	S	- 495,000.000	.9984		494,207	488,206	6,002
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/31/2023 6746124000	S	- 750,000.000	.9988		749,121	739,706	9,415
Issue: 87612GAA9 - Targa Res Corp 4.200% 2/01/33							
03/31/2023 6746124000	B	570,000.000	.8971		- 511,324	511,324	
Issue: 38141GYB4 - Goldman Sachs Group 2.615% 4/22/32							
04/03/2023 6746124000	S	- 650,000.000	.8348		542,627	650,000	- 107,374
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
04/03/2023 6746124000	S	- 1,440,000.000	.9987		1,438,144	1,428,662	9,482
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
04/03/2023 6746124000	S	- 184,000.000	1.0059		185,093	181,474	3,618
Issue: 361841AP4 - Glp Capital LP Fin 4.000% 1/15/30							
04/11/2023 6746124000	S	- 85,000.000	.8900		75,652	92,327	- 16,675
Issue: 36263DAC1 - Gls Auto Rec Tr 1.940% 10/15/27							
04/19/2023 6746124000	B	340,000.000	.9466		- 321,831	321,831	
Issue: 38383VFN3 - G N M A Gtd Remic 3.500% 1/20/52							
04/25/2023 6746124000	B	343,254.250	.9342		- 320,675	320,675	
Issue: 38383VFT0 - G N M A Gtd Remic 3.500% 5/20/50							
04/25/2023 6746124000	B	317,787.240	.9366		- 297,652	297,652	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87264ACY9 - T Mobile USA Inc 5.050% 7/15/33							
05/08/2023 6746124000	B	1,340,000.000	.9842		- 1,318,815	1,318,815	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
05/08/2023 6746124000	S	- 1,270,000.000	.9989		1,268,611	1,253,239	15,372
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
05/09/2023 6746124000	B	1,500,000.000	.9978		- 1,496,719	1,496,719	
Issue: 38383VFT0 - G N M A Gtd Remic 3.500% 5/20/50							
05/09/2023 6746124000	S	- 1,200,285.450	.9399		1,128,148	1,105,676	22,472
Issue: 636180BS9 - National Fuel Gas Co 5.500% 10/01/26							
05/15/2023 6746124000	B	1,340,000.000	.9978		- 1,337,052	1,337,052	
Issue: 341081GQ4 - Florida Pwr Lt Co 4.800% 5/15/33							
05/15/2023 6746124000	B	1,035,000.000	.9997		- 1,034,679	1,034,679	
Issue: 341081GP6 - Florida Power Light 4.625% 5/15/30							
05/15/2023 6746124000	B	1,480,000.000	.9996		- 1,479,393	1,479,393	
Issue: 505713AB3 - Lad Auto Receivables 5.930% 6/15/27							
05/17/2023 6746124000	B	445,000.000	.9999		- 444,965	444,965	
Issue: 505713AC1 - Lad Auto Receivables 5.420% 2/15/28							
05/17/2023 6746124000	B	310,000.000	.9998		- 309,949	309,949	
Issue: 05377RHG2 - Avis Budget Rent 5.810% 12/20/29							
05/24/2023 6746124000	B	1,280,000.000	.9995		- 1,279,418	1,279,418	
Total For Jpmsus3X Jp Morgan Sec Ny				**0**	**66,489,389**	**67,931,755**	**- 1,442,369**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Broker: Mtgsus6Sfic BofA Secs New York						
	Issue: 05609CAA5 - Bx Trust 5.923% 10/15/36						
06/06/2022 6746124000	B	700,000.000	.9672		- 677,031	677,031	
	Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32						
06/06/2022 6746124000	S	- 1,195,000.000	.9859		1,178,149	1,192,331	- 14,183
	Issue: 89236TKD6 - Toyota Mtr Mtn 4.450% 6/29/29						
06/27/2022 6746124000	B	1,670,000.000	.9999		- 1,669,800	1,669,800	
	Issue: 94990EAA2 - Wells Fargo 4.0583% 7/17/36						
07/11/2022 6746124000	S	- 405,000.000	.9653		390,952	413,831	- 22,879
	Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49						
07/11/2022 6746124000	B	200,000.000	.8681		- 173,625	173,625	
	Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37						
07/11/2022 6746124000	B	205,000.000	.9105		- 186,646	186,646	
	Issue: 94990EAA2 - Wells Fargo 4.0583% 7/17/36						
07/12/2022 6746124000	S	- 150,000.000	.9686		145,283	153,271	- 7,987
	Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37						
07/12/2022 6746124000	B	150,000.000	.9144		- 137,156	137,156	
	Issue: 91282CEH0 - U S Treasury Nt 2.625% 4/15/25						
07/14/2022 6746124000	S	- 23,465,000.000	.9833		23,072,695	23,448,737	- 376,042
	Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25						
07/14/2022 6746124000	B	21,330,000.000	.9931		- 21,182,523	21,182,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 56585ABD3 - Marathon Petroleum 3.800% 4/01/28							
07/19/2022 6746124000	S	- 990,000.000	.9422		932,729	1,075,905	- 143,176
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
07/26/2022 6746124000	B	435,000.000	.8807		- 383,089	383,089	
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
07/28/2022 6746124000	S	- 1,115,000.000	1.0161		1,132,988	1,112,202	20,786
Issue: 58552NAA7 - Mello Warehouse 3.40662% 4/25/55							
08/02/2022 6746124000	S	- 1,610,000.000	.9753		1,570,253	1,611,372	- 41,119
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
08/02/2022 6746124000	S	- 1,575,000.000	1.0104		1,591,365	1,571,048	20,317
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/03/2022 6746124000	B	940,000.000	.9974		- 937,577	937,577	
Issue: 46592TAC7 - Jp Morgan Mortgage 2.500% 12/25/51							
08/04/2022 6746124000	S	- 1,561,321.510	.8853		1,382,257	1,581,570	- 199,312
Issue: 432833AF8 - Hilton Domestic 4.875% 1/15/30							
08/08/2022 6746124000	S	- 110,000.000	.9550		105,050	117,658	- 12,608
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
08/30/2022 6746124000	B	185,000.000	.8588		- 158,876	158,876	
Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37							
08/30/2022 6746124000	S	- 185,000.000	.9031		167,078	185,024	- 17,946
Issue: 38382TZ49 - G N M A Gtd Remic 3.500% 4/20/51							
09/08/2022 6746124000	B	626,824.080	.9275		- 581,379	581,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65246PAA9 - Newrez Warehouse 4.94325% 5/25/55							
09/12/2022 6746124000	S	- 930,000.000	.9816		912,853	930,000	- 17,147
Issue: 62886EAV0 - NCR Corp 6.125% 9/01/29							
10/04/2022 6746124000	S	- 225,000.000	.9100		204,750	213,875	- 9,125
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
10/04/2022 6746124000	B	700,000.000	.8263		- 578,375	578,375	
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
10/12/2022 6746124000	B	75,000.000	.8199		- 61,494	61,494	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
10/12/2022 6746124000	S	- 1,165,000.000	.9765		1,137,650	1,158,433	- 20,784
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
10/12/2022 6746124000	B	105,000.000	.8070		- 84,738	84,738	
Issue: 143905AP2 - Carriage Svcs Inc 4.250% 5/15/29							
10/13/2022 6746124000	B	145,000.000	.7863		- 114,006	114,006	
Issue: 143905AP2 - Carriage Svcs Inc 4.250% 5/15/29							
10/14/2022 6746124000	B	75,000.000	.7763		- 58,219	58,219	
Issue: 143905AP2 - Carriage Svcs Inc 4.250% 5/15/29							
10/14/2022 6746124000	B	180,000.000	.7825		- 140,850	140,850	
Issue: 12655QAA3 - Csmc Trust 3.0403% 2/16/35							
10/17/2022 6746124000	B	1,640,000.000	.7648		- 1,254,216	1,254,216	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/01/2022 6746124000	S	- 780,000.000	.9905		772,566	777,684	- 5,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06540CBF3 - Bank 2.285% 6/17/64							
11/02/2022 6746124000	B	650,000.000	.7715		- 501,465	501,465	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/04/2022 6746124000	S	- 1,690,000.000	.8876		1,500,073	1,671,377	- 171,303
Issue: 63942LAA0 - Navient Student 0.940% 7/15/69							
11/04/2022 6746124000	B	79,063.180	.8440		- 66,728	66,728	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/14/2022 6746124000	B	15,375,000.000	1.0209		- 15,695,713	15,695,713	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/14/2022 6746124000	S	- 16,810,000.000	.9084		15,270,834	16,624,757	- 1,353,922
Issue: 404280DQ9 - Hsbc Hldgs Plc 7.336% 11/03/26							
12/13/2022 6746124000	S	- 525,000.000	1.0497		551,087	525,000	26,087
Issue: 345397C35 - Ford Motor Credit 7.350% 11/04/27							
12/13/2022 6746124000	S	- 115,000.000	1.0450		120,175	115,000	5,175
Issue: 345397C35 - Ford Motor Credit 7.350% 11/04/27							
12/14/2022 6746124000	S	- 145,000.000	1.0438		151,344	145,000	6,344
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/30/2022 6746124000	B	3,320,000.000	.9973		- 3,311,181	3,311,181	
Issue: 885160AA9 - Thor Inds Inc 4.000% 10/15/29							
01/17/2023 6746124000	S	- 25,000.000	.8425		21,063	24,984	- 3,922
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/17/2023 6746124000	S	- 1,345,000.000	1.0213		1,373,686	1,343,148	30,538

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 04685A2V2 - Athene Global Mtn 2.500% 3/24/28							
01/19/2023 6746124000	S	- 40,000.000	.8729		34,916	39,888	- 4,972
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/30/2023 6746124000	S	- 80,650,000.000	.9993		80,593,293 *	80,639,452	- 46,159
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/30/2023 6746124000	S	- 33,595,000.000	1.0176		34,185,537	33,548,748	636,789
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
01/30/2023 6746124000	B	81,695,000.000	.9977		- 81,503,527 *	81,503,527	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
01/30/2023 6746124000	B	34,810,000.000	.9923		- 34,543,486	34,543,486	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
01/31/2023 6746124000	S	- 1,025,000.000	.9944		1,019,274	1,017,152	2,122
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
02/02/2023 6746124000	B	790,000.000	1.0614		- 838,511	838,511	
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
02/02/2023 6746124000	S	- 855,000.000	1.0110		864,379	852,290	12,090
Issue: 443201AB4 - Howmet Aerospace Inc 3.000% 1/15/29							
02/03/2023 6746124000	S	- 90,000.000	.8775		78,975	90,000	- 11,025
Issue: 443201AB4 - Howmet Aerospace Inc 3.000% 1/15/29							
02/16/2023 6746124000	S	- 71,000.000	.8625		61,238	71,000	- 9,763
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/21/2023 6746124000	B	900,000.000	.9855		- 886,957	886,957	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/21/2023 6746124000	B	1,185,000.000	.9849		- 1,167,132	1,167,132	
Issue: 970648AJ0 - Willis North America 2.950% 9/15/29							
02/22/2023 6746124000	S	- 1,110,000.000	.8533		947,119	1,102,150	- 155,031
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/27/2023 6746124000	S	- 1,370,000.000	.9827		1,346,293	1,367,606	- 21,314
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
03/08/2023 6746124000	B	115,000.000	.9836		- 113,109	113,109	
Issue: 24702HAE3 - Dell Equip Fin Tr 6.02667% 9/22/28							
03/14/2023 6746124000	B	840,000.000	.0000		- 839,966	839,966	
Issue: 05329WAQ5 - Autonation Inc 4.750% 6/01/30							
03/20/2023 6746124000	S	- 85,000.000	.9355		79,516	100,430	- 20,914
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/22/2023 6746124000	B	755,000.000	.9972		- 752,906	752,906	
Issue: 46652WAA1 - Jp Morgan Chase 2.28704% 3/05/42							
04/04/2023 6746124000	S	- 1,110,000.000	.8006		888,694	1,143,300	- 254,606
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
04/04/2023 6746124000	B	925,000.000	1.0038		- 928,541	928,541	
Issue: 88167AAE1 - Teva Pharmaceuticals 3.150% 10/01/26							
04/04/2023 6746124000	S	- 120,000.000	.8975		107,700	104,668	3,032
Issue: 03881VAJ8 - Arbor Multifamily 2.5133% 6/15/54							
04/11/2023 6746124000	S	- 550,000.000	.8248		453,643	574,320	- 120,678

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 33845XAC1 - Flagship Cr Auto Tr 1.770% 2/16/27							
04/12/2023 6746124000	B	830,000.000	.9572		- 794,466	794,466	
Issue: 03881VAN9 - Arbor Mtf Mtg 2.7004% 6/30/53							
04/12/2023 6746124000	S	- 1,180,000.000	.8052		950,130	1,215,399	- 265,268
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
04/19/2023 6746124000	S	- 1,505,000.000	.9944		1,496,593	1,502,237	- 5,644
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
04/27/2023 6746124000	B	31,350,000.000	.9974		- 31,267,951	31,267,951	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
04/27/2023 6746124000	S	- 31,130,000.000	.9963		31,013,263	30,896,564	116,698
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
05/01/2023 6746124000	S	- 2,470,000.000	.9934		2,453,694	2,460,543	- 6,849
Issue: 30303M8M7 - Meta Platforms Inc 4.800% 5/15/30							
05/01/2023 6746124000	B	2,250,000.000	.9977		- 2,244,915	2,244,915	
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
05/05/2023 6746124000	B	1,415,000.000	1.0029		- 1,419,090	1,419,090	
Issue: 30227FAE0 - Extended Stay 6.573% 7/15/38							
05/05/2023 6746124000	B	107,381.140	.9744		- 104,630	104,630	
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
05/11/2023 6746124000	S	- 315,000.000	1.0116		318,642	313,794	4,848
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
05/11/2023 6746124000	B	380,000.000	.8401		- 319,230	319,230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 563136AA8 - Manhattan West 2.130% 9/10/40							
05/17/2023 6746124000	B	105,000.000	.8716		- 91,522	91,522	
Total For Mtgsus6Sfic BofA Secs New York				**0**	**416,348,405**	**418,802,374**	**- 2,453,971**
Broker: Sbnyus33 Citgroup Gbl Mkts Ny							
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
06/24/2022 6746124000	B	460,000.000	.9821		- 451,788	451,788	
Issue: 756109BK9 - Realty Income Corp 3.100% 12/15/29							
07/06/2022 6746124000	S	- 1,265,000.000	.9167		1,159,676	1,332,968	- 173,292
Issue: 34528PAK2 - Ford Credit 4.060% 11/15/30							
07/20/2022 6746124000	B	100,000.000	.9909		- 99,090	99,090	
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/21/2022 6746124000	B	4,000,000.000	.9898		- 3,959,063	3,959,063	
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
07/28/2022 6746124000	B	1,105,000.000	.9974		- 1,102,094	1,102,094	
Issue: 172967NE7 - Citigroup Inc 2.520% 11/03/32							
08/01/2022 6746124000	B	470,000.000	.8549		- 401,812	401,812	
Issue: 446150BB9 - Huntington 4.443% 8/04/28							
08/01/2022 6746124000	B	2,060,000.000	1.0000		- 2,060,000	2,060,000	
Issue: 172967NU1 - Citigroup Inc 4.910% 5/24/33							
08/01/2022 6746124000	S	- 365,000.000	1.0346		377,618	368,420	9,198

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
08/03/2022 6746124000	B	965,000.000	.9921		- 957,423	957,423	
Issue: 172967NE7 - Citigroup Inc 2.520% 11/03/32							
08/04/2022 6746124000	B	570,000.000	.8490		- 483,902	483,902	
Issue: 53944YAT0 - Lloyds Banking 4.716% 8/11/26							
08/04/2022 6746124000	B	1,120,000.000	1.0000		- 1,120,000	1,120,000	
Issue: 172967NU1 - Citigroup Inc 4.910% 5/24/33							
08/04/2022 6746124000	S	- 480,000.000	1.0273		493,118	484,498	8,621
Issue: 29374JAC9 - Enterprise Fleet 4.790% 5/21/29							
08/04/2022 6746124000	B	50,000.000	1.0184		- 50,920	50,920	
Issue: 432833AF8 - Hilton Domestic 4.875% 1/15/30							
08/09/2022 6746124000	S	- 160,000.000	.9500		152,000	171,139	- 19,139
Issue: 02582JJV3 - American Express 3.750% 8/16/27							
08/09/2022 6746124000	B	1,250,000.000	.0000		- 1,249,980	1,249,980	
Issue: 46654VAA1 - Jp Morgan Mortgage 2.5195% 5/25/52							
08/17/2022 6746124000	S	- 118,548.350	.8709		103,248	118,548	- 15,300
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/18/2022 6746124000	S	- 1,775,000.000	.9929		1,762,312	1,763,071	- 760
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
08/25/2022 6746124000	B	3,345,000.000	.9756		- 3,263,335	3,263,335	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
09/06/2022 6746124000	S	- 1,505,000.000	.9497		1,429,280	1,488,415	- 59,135

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38382CGC9 - G N M A Gtd Remic 3.500% 1/20/50							
09/07/2022 6746124000	B	742,697.320	.9425		- 699,992	699,992	
Issue: 36261XAE5 - Gls Auto Rec Tr 1.080% 6/15/26							
09/16/2022 6746124000	B	155,000.000	.9558		- 148,146	148,146	
Issue: 12596UAF5 - Cps Auto Trust 6.940% 9/15/26							
09/22/2022 6746124000	B	600,000.000	1.0022		- 601,313	601,313	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
10/14/2022 6746124000	S	- 9,500,000.000	.9858		9,365,293	9,486,906	- 121,613
Issue: 527298BP7 - Level 3 Financing 3.400% 3/01/27							
10/18/2022 6746124000	S	- 400,000.000	.8450		338,000	399,526	- 61,526
Issue: 91282CFP1 - U S Treasury Nt 4.250% 10/15/25							
10/20/2022 6746124000	S	- 1,205,000.000	.9888		1,191,491	1,199,540	- 8,049
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
10/28/2022 6746124000	S	- 35,055,000.000	.9379		32,877,756	34,877,371	- 1,999,615
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
10/28/2022 6746124000	B	57,195,000.000	.9998		- 57,181,595 *	57,181,595	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
10/28/2022 6746124000	S	- 58,190,000.000	.9750		56,735,250 *	57,862,008	- 1,126,758
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
10/28/2022 6746124000	B	33,185,000.000	.9980		- 33,118,889	33,118,889	
Issue: 12592PBF9 - Comm Mortgage Trust 3.644% 12/10/47							
11/02/2022 6746124000	B	720,000.000	.9552		- 687,713	687,713	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 842400HT3 - Southern Calif 5.950% 11/01/32							
11/03/2022 6746124000	B	1,435,000.000	.9935		- 1,425,658	1,425,658	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/16/2022 6746124000	B	2,400,000.000	1.0093		- 2,422,313	2,422,313	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/16/2022 6746124000	S	- 1,340,000.000	1.0297		1,379,834	1,367,952	11,882
Issue: 3133B7T99 - F H L M C #Qd9576 3.000% 4/01/52							
11/18/2022 6746124000	S	- 1,169,060.800	.8742		1,022,015	1,157,370	- 135,355
Issue: 38383HKD0 - G N M A Gtd Remic 3.000% 2/20/52							
12/01/2022 6746124000	B	1,185,000.000	.8742		- 1,035,949	1,035,949	
Issue: 06738ECA1 - Barclays Plc 5.746% 8/09/33							
12/07/2022 6746124000	S	- 1,020,000.000	.9777		997,234	1,020,000	- 22,766
Issue: 345397C35 - Ford Motor Credit 7.350% 11/04/27							
12/07/2022 6746124000	S	- 270,000.000	1.0363		279,788	270,000	9,788
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
12/07/2022 6746124000	B	845,000.000	1.0595		- 895,304	895,304	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
12/08/2022 6746124000	S	- 1,290,000.000	1.0217		1,318,017	1,287,104	30,913
Issue: 928668BT8 - Volkswagen Group 4.600% 6/08/29							
12/08/2022 6746124000	B	1,495,000.000	.9592		- 1,434,034	1,434,034	
Issue: 527298BP7 - Level 3 Financing 3.400% 3/01/27							
12/13/2022 6746124000	S	- 455,000.000	.8725		396,988	454,461	- 57,473

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/15/2022 6746124000	B	810,000.000	1.0013		- 811,076	811,076	
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
12/30/2022 6746124000	B	2,655,000.000	1.0032		- 2,663,401	2,663,401	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
01/03/2023 6746124000	S	- 2,510,000.000	1.0075		2,528,923	2,505,159	23,764
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
01/03/2023 6746124000	S	- 475,000.000	1.0273		487,970	487,522	447
Issue: 30165XAF2 - Exeter Auto Recv Tr 1.400% 4/15/27							
01/04/2023 6746124000	B	1,930,000.000	.9195		- 1,774,695	1,774,695	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
01/04/2023 6746124000	B	480,000.000	.9103		- 436,950	436,950	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
01/04/2023 6746124000	B	795,000.000	.9103		- 723,698	723,698	
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/05/2023 6746124000	B	625,000.000	.9968		- 622,998	622,998	
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/11/2023 6746124000	B	420,000.000	1.0178		- 427,481	427,481	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
01/13/2023 6746124000	B	17,645,000.000	1.0012		- 17,665,678	17,665,678	
Issue: 91282CFP1 - U S Treasury Nt 4.250% 10/15/25							
01/13/2023 6746124000	S	- 17,315,000.000	1.0089		17,468,535	17,252,768	215,767

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
01/30/2023 6746124000	S	- 47,575,000.000	1.0211		48,578,535	47,586,423	992,112
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
01/30/2023 6746124000	B	49,440,000.000	.9927		- 49,080,788	49,080,788	
Issue: 443201AB4 - Howmet Aerospace Inc 3.000% 1/15/29							
02/08/2023 6746124000	S	- 235,000.000	.8700		204,450	235,000	- 30,550
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
02/14/2023 6746124000	S	- 20,235,000.000	1.0311		20,863,392	20,870,420	- 7,028
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/14/2023 6746124000	B	20,180,000.000	.9816		- 19,809,508	19,809,508	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
02/15/2023 6746124000	B	505,000.000	.9116		- 460,379	460,379	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/15/2023 6746124000	S	- 1,590,000.000	.9752		1,550,498	1,559,578	- 9,079
Issue: 031162DR8 - Amgen Inc 5.250% 3/02/33							
02/15/2023 6746124000	B	1,480,000.000	.9969		- 1,475,338	1,475,338	
Issue: 65535HAY5 - Nomura Holdings Inc 2.172% 7/14/28							
02/22/2023 6746124000	S	- 320,000.000	.8356		267,402	320,000	- 52,598
Issue: 432833AH4 - Hilton Domestic 5.750% 5/01/28							
02/22/2023 6746124000	S	- 425,000.000	.9702		412,344	428,630	- 16,287
Issue: 517834AG2 - Las Vegas Sands Corp 3.200% 8/08/24							
02/22/2023 6746124000	S	- 600,000.000	.9552		573,132	599,526	- 26,394

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02005NBH2 - Ally Financial Inc 3.875% 5/21/24							
02/22/2023 6746124000	S	- 475,000.000	.9797		465,353	470,212	- 4,859
Issue: 56585ABC5 - Marathon Petroleum 5.125% 12/15/26							
02/22/2023 6746124000	S	- 720,000.000	.9967		717,588	783,576	- 65,988
Issue: 760759AS9 - Republic Services 3.375% 11/15/27							
02/22/2023 6746124000	S	- 835,000.000	.9325		778,646	869,961	- 91,316
Issue: 254687FL5 - Walt Disney Company 2.000% 9/01/29							
02/22/2023 6746124000	S	- 1,065,000.000	.8355		889,839	1,049,206	- 159,367
Issue: 50077LBC9 - Kraft Heinz Foods Co 3.875% 5/15/27							
02/22/2023 6746124000	S	- 600,000.000	.9508		570,504	600,000	- 29,496
Issue: 24703TAE6 - Dell Intl LLC Emc 4.900% 10/01/26							
02/22/2023 6746124000	S	- 550,000.000	.9799		538,951	562,688	- 23,738
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/23/2023 6746124000	S	- 12,700,000.000	.9919		12,596,813	12,614,395	- 17,583
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/23/2023 6746124000	S	- 1,000,000.000	.9919		991,875	993,259	- 1,384
Issue: 29374JAC9 - Enterprise Fleet 4.790% 5/21/29							
02/23/2023 6746124000	S	- 630,000.000	.9817		618,483	631,477	- 12,995
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
02/23/2023 6746124000	S	- 1,290,000.000	.9997		1,289,647	1,288,222	1,425
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/24/2023 6746124000	S	- 5,000,000.000	.9922		4,960,938	4,966,297	- 5,360

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
02/27/2023 6746124000	B	175,000.000	.9650		- 168,875	168,875	
Issue: 341081GK7 - Florida Pwr Lt Co 5.050% 4/01/28							
02/28/2023 6746124000	B	1,610,000.000	.9987		- 1,607,907	1,607,907	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/01/2023 6746124000	S	- 1,805,000.000	.9654		1,742,530	1,791,180	- 48,650
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/07/2023 6746124000	S	- 570,000.000	.7400		421,800	567,893	- 146,093
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/08/2023 6746124000	S	- 250,000.000	.7375		184,375	249,076	- 64,701
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/09/2023 6746124000	S	- 45,000.000	.7375		33,188	44,834	- 11,646
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/13/2023 6746124000	S	- 50,000.000	.7250		36,250	49,815	- 13,565
Issue: 912796ZE2 - U S Treasury Bill 5/11/23							
03/16/2023 6746124000	B	1,000,000.000	.9934		- 993,366	993,366	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/20/2023 6746124000	B	685,000.000	1.0004		- 685,241	685,241	
Issue: 031162DR8 - Amgen Inc 5.250% 3/02/33							
03/20/2023 6746124000	S	- 740,000.000	1.0171		752,669	737,669	15,000
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/21/2023 6746124000	B	250,000.000	.9953		- 248,828	248,828	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 15189XBB3 - Centerpoint Energy 4.950% 4/01/33							
03/21/2023 6746124000	S	- 260,000.000	1.0034		260,889	259,366	1,524
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
04/12/2023 6746124000	B	470,000.000	1.0102		- 474,773	474,773	
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
04/14/2023 6746124000	B	20,405,000.000	.9982		- 20,367,538	20,367,538	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
04/14/2023 6746124000	S	- 20,170,000.000	.9997		20,163,697	20,134,760	28,937
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
05/08/2023 6746124000	S	- 640,000.000	.9990		639,350	631,554	7,796
Issue: 80287JAD6 - Santander Drv Auto 5.240% 5/15/28							
05/09/2023 6746124000	B	750,000.000	.0000		- 749,992	749,992	
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
05/10/2023 6746124000	S	- 1,185,000.000	1.0046		1,190,416	1,181,899	8,517
Issue: 17291NAA9 - Citigroup Coml Mtg 6.01469% 6/12/40							
05/10/2023 6746124000	B	1,040,000.000	1.0300		- 1,071,200	1,071,200	
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
05/12/2023 6746124000	B	1,250,000.000	.9990		- 1,248,730	1,248,730	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
05/18/2023 6746124000	B	170,000.000	.9206		- 156,506	156,506	
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
05/19/2023 6746124000	B	2,500,000.000	.9900		- 2,475,000	2,475,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29278NAF0 - Energy Transfer 4.950% 6/15/28							
05/23/2023 6746124000	S	- 95,000.000	.9795		93,050	110,447	- 17,397
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
05/24/2023 6746124000	S	- 1,375,000.000	.9859		1,355,557	1,370,624	- 15,068
Total For Sbnyus33 Citgroup Gbl Mkts Ny				**0**	**496,656,766**	**499,962,992**	**- 3,306,232**
GRAND TOTAL				**0**	**2,111,039,481**	**2,120,941,656**	**- 9,902,176**

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

Issue: 024932121 - American Century High Income Fund R6							
07/11/2022 6746124002	B	1,231,527.094	8.1200		- 10,000,000	10,000,000	
08/01/2022 6746124002	B	2,951,593.861	8.4700		- 25,000,000	25,000,000	
Total For Buys				**0**	**35,000,000**	**35,000,000**	**0**
06/30/2022 6746124002	R	9,031.750	8.0100		- 72,344	72,344	
07/31/2022 6746124002	R	12,701.183	8.4500		- 107,325	107,325	
08/31/2022 6746124002	R	30,227.748	8.2300		- 248,774	248,774	
09/30/2022 6746124002	R	33,028.365	7.8400		- 258,942	258,942	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/31/2022 6746124002	R	30,201.168	8.0200		- 242,213	242,213	
11/30/2022 6746124002	R	33,315.493	8.1700		- 272,188	272,188	
12/31/2022 6746124002	R	34,523.565	8.0600		- 278,260	278,260	
01/31/2023 6746124002	R	29,955.278	8.3400		- 249,827	249,827	
02/28/2023 6746124002	R	35,044.238	8.1900		- 287,012	287,012	
03/31/2023 6746124002	R	35,680.719	8.2500		- 294,366	294,366	
04/30/2023 6746124002	R	25,676.324	8.2900		- 212,857	212,857	
05/31/2023 6746124002	R	1,031.237	8.1500		- 8,405	8,405	
Total For Reinvestments				**0**	**2,532,513**	**2,532,513**	**0**
04/04/2023 6746124002	S	- 1,209,189.843	8.2700		10,000,000	10,308,302	- 308,302
05/01/2023 6746124002	S	- 4,945,524.397	8.2800		40,948,942	42,154,424	- 1,205,482
Total For Sells				**0**	**50,948,942**	**52,462,726**	**- 1,513,784**
Total American Century High Income Fund R6				**0**	**88,481,455**	**89,995,239**	**- 1,513,784**

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

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/01/2022 6746124000	B	168,173.700	1.0000		- 168,174	168,174	
06/02/2022 6746124000	B	560,187.500	1.0000		- 560,188	560,188	
06/02/2022 6746124002	B	3,002.840	1.0000		- 3,003	3,003	
06/03/2022 6746124000	B	760,070.400	1.0000		- 760,070	760,070	
06/06/2022 6746124000	B	1,589,901.200	1.0000		- 1,589,901	1,589,901	
06/07/2022 6746124000	B	302,039.610	1.0000		- 302,040	302,040	
06/07/2022 6746124002	B	21,829.370	1.0000		- 21,829	21,829	
06/08/2022 6746124000	B	575,260.940	1.0000		- 575,261	575,261	
06/10/2022 6746124000	B	1,535,757.050	1.0000		- 1,535,757	1,535,757	
06/13/2022 6746124000	B	9,360.000	1.0000		- 9,360	9,360	
06/14/2022 6746124000	B	1,271,440.210	1.0000		- 1,271,440	1,271,440	
06/14/2022 6746124000	B	487,113.430	1.0000		- 487,113	487,113	
06/15/2022 6746124000	B	2,690,062.660	1.0000		- 2,690,063	2,690,063	
06/16/2022 6746124000	B	3,617,192.550	1.0000		- 3,617,193	3,617,193	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2022 6746124002	B	104,052.000	1.0000		- 104,052	104,052	
06/17/2022 6746124000	B	31,734.650	1.0000		- 31,735	31,735	
06/17/2022 6746124000	B	1,142,189.120	1.0000		- 1,142,189	1,142,189	
06/21/2022 6746124000	B	33,059.150	1.0000		- 33,059	33,059	
06/22/2022 6746124000	B	982,018.820	1.0000		- 982,019	982,019	
06/22/2022 6746124002	B	390,244.000	1.0000		- 390,244	390,244	
06/23/2022 6746124000	B	2,839,523.810	1.0000		- 2,839,524	2,839,524	
06/23/2022 6746124000	B	158.940	1.0000		- 159	159	
06/24/2022 6746124000	B	423,977.160	1.0000		- 423,977	423,977	
06/27/2022 6746124000	B	2,226,036.780	1.0000		- 2,226,037	2,226,037	
06/29/2022 6746124000	B	2,540,533.770	1.0000		- 2,540,534	2,540,534	
06/29/2022 6746124002	B	20,789.870	1.0000		- 20,790	20,790	
06/30/2022 6746124000	B	345,567.820	1.0000		- 345,568	345,568	
06/30/2022 6746124002	B	109,403.000	1.0000		- 109,403	109,403	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2022 6746124000	B	944,978.170	1.0000		- 944,978	944,978	
07/01/2022 6746124002	B	7,664.440	1.0000		- 7,664	7,664	
07/05/2022 6746124000	B	309,762.240	1.0000		- 309,762	309,762	
07/05/2022 6746124002	B	4,773.440	1.0000		- 4,773	4,773	
07/06/2022 6746124000	B	320,320.370	1.0000		- 320,320	320,320	
07/06/2022 6746124000	B	260,875.000	1.0000		- 260,875	260,875	
07/08/2022 6746124000	B	10,183,301.600	1.0000		- 10,183,302	10,183,302	
07/08/2022 6746124002	B	16,968,683.520	1.0000		- 16,968,684	16,968,684	
07/11/2022 6746124000	B	136,292.540	1.0000		- 136,293	136,293	
07/11/2022 6746124000	B	1,901,772.500	1.0000		- 1,901,773	1,901,773	
07/12/2022 6746124000	B	20,755.060	1.0000		- 20,755	20,755	
07/12/2022 6746124000	B	21,831.790	1.0000		- 21,832	21,832	
07/13/2022 6746124000	B	2,669,498.370	1.0000		- 2,669,498	2,669,498	
07/13/2022 6746124000	B	14,513.270	1.0000		- 14,513	14,513	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/14/2022 6746124000	B	1,653,286.480	1.0000		- 1,653,286	1,653,286	
07/14/2022 6746124000	B	20,806.470	1.0000		- 20,806	20,806	
07/15/2022 6746124000	B	971,391.110	1.0000		- 971,391	971,391	
07/18/2022 6746124000	B	2,923.390	1.0000		- 2,923	2,923	
07/18/2022 6746124000	B	65,773.020	1.0000		- 65,773	65,773	
07/18/2022 6746124002	B	195,122.000	1.0000		- 195,122	195,122	
07/19/2022 6746124000	B	3,322,168.730	1.0000		- 3,322,169	3,322,169	
07/20/2022 6746124002	B	33,935.960	1.0000		- 33,936	33,936	
07/21/2022 6746124000	B	2,866,321.240	1.0000		- 2,866,321	2,866,321	
07/22/2022 6746124000	B	475,007.050	1.0000		- 475,007	475,007	
07/25/2022 6746124000	B	2,216,739.950	1.0000		- 2,216,740	2,216,740	
07/25/2022 6746124000	B	399,435.850	1.0000		- 399,436	399,436	
07/26/2022 6746124000	B	288.750	1.0000		- 289	289	
07/26/2022 6746124002	B	57,053.890	1.0000		- 57,054	57,054	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/27/2022 6746124000	B	70,161.520	1.0000		- 70,162	70,162	
07/28/2022 6746124000	B	216,952.050	1.0000		- 216,952	216,952	
07/29/2022 6746124000	B	16,590.000	1.0000		- 16,590	16,590	
07/29/2022 6746124000	B	815,043.180	1.0000		- 815,043	815,043	
07/29/2022 6746124002	B	24,010,785.130	1.0000		- 24,010,785	24,010,785	
08/01/2022 6746124000	B	3,009,327.210	1.0000		- 3,009,327	3,009,327	
08/03/2022 6746124000	B	40,565.270	1.0000		- 40,565	40,565	
08/03/2022 6746124000	B	374,185.400	1.0000		- 374,185	374,185	
08/03/2022 6746124002	B	114,559.310	1.0000		- 114,559	114,559	
08/04/2022 6746124000	B	2,184,077.100	1.0000		- 2,184,077	2,184,077	
08/05/2022 6746124000	B	256,684.450	1.0000		- 256,684	256,684	
08/08/2022 6746124000	B	129,744.070	1.0000		- 129,744	129,744	
08/08/2022 6746124002	B	6,519,898.340	1.0000		- 6,519,898	6,519,898	
08/10/2022 6746124000	B	1,598,343.400	1.0000		- 1,598,343	1,598,343	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2022 6746124000	B	153,171.290	1.0000		- 153,171	153,171	
08/15/2022 6746124000	B	6,116,533.330	1.0000		- 6,116,533	6,116,533	
08/15/2022 6746124000	B	31,030.050	1.0000		- 31,030	31,030	
08/16/2022 6746124000	B	227,707.010	1.0000		- 227,707	227,707	
08/16/2022 6746124002	B	226,274.000	1.0000		- 226,274	226,274	
08/18/2022 6746124000	B	381,850.190	1.0000		- 381,850	381,850	
08/19/2022 6746124000	B	99,005.690	1.0000		- 99,006	99,006	
08/19/2022 6746124000	B	1,692,669.330	1.0000		- 1,692,669	1,692,669	
08/22/2022 6746124000	B	2,491,325.640	1.0000		- 2,491,326	2,491,326	
08/23/2022 6746124002	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
08/24/2022 6746124000	B	895,212.050	1.0000		- 895,212	895,212	
08/24/2022 6746124000	B	308,938.230	1.0000		- 308,938	308,938	
08/26/2022 6746124000	B	191,163.730	1.0000		- 191,164	191,164	
08/30/2022 6746124000	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/31/2022 6746124000	B	467,402.940	1.0000		- 467,403	467,403	
08/31/2022 6746124002	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
09/01/2022 6746124000	B	226,484.030	1.0000		- 226,484	226,484	
09/02/2022 6746124000	B	21,253.070	1.0000		- 21,253	21,253	
09/02/2022 6746124002	B	17,543.970	1.0000		- 17,544	17,544	
09/06/2022 6746124000	B	307,493.920	1.0000		- 307,494	307,494	
09/08/2022 6746124000	B	3,134,709.720	1.0000		- 3,134,710	3,134,710	
09/08/2022 6746124000	B	1,510,539.650	1.0000		- 1,510,540	1,510,540	
09/12/2022 6746124000	B	2,115,167.590	1.0000		- 2,115,168	2,115,168	
09/13/2022 6746124000	B	149,042.990	1.0000		- 149,043	149,043	
09/13/2022 6746124000	B	9,898.370	1.0000		- 9,898	9,898	
09/14/2022 6746124000	B	1,484,395.810	1.0000		- 1,484,396	1,484,396	
09/14/2022 6746124002	B	39,000.000	1.0000		- 39,000	39,000	
09/15/2022 6746124000	B	580,652.470	1.0000		- 580,652	580,652	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/15/2022 6746124002	B	10,413.170	1.0000		- 10,413	10,413	
09/16/2022 6746124000	B	909,350.680	1.0000		- 909,351	909,351	
09/19/2022 6746124000	B	1,507,359.740	1.0000		- 1,507,360	1,507,360	
09/20/2022 6746124000	B	19,092.890	1.0000		- 19,093	19,093	
09/20/2022 6746124002	B	343,152.540	1.0000		- 343,153	343,153	
09/21/2022 6746124000	B	4,278,921.430	1.0000		- 4,278,921	4,278,921	
09/22/2022 6746124000	B	182,705.810	1.0000		- 182,706	182,706	
09/26/2022 6746124000	B	179,311.120	1.0000		- 179,311	179,311	
09/27/2022 6746124000	B	700,000.000	1.0000		- 700,000	700,000	
09/28/2022 6746124002	B	10,852,984.710	1.0000		- 10,852,985	10,852,985	
09/29/2022 6746124000	B	2,274.980	1.0000		- 2,275	2,275	
09/29/2022 6746124000	B	988,827.520	1.0000		- 988,828	988,828	
09/30/2022 6746124000	B	490,873.160	1.0000		- 490,873	490,873	
10/03/2022 6746124000	B	225,549.330	1.0000		- 225,549	225,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/03/2022 6746124002	B	120,198.000	1.0000		- 120,198	120,198	
10/04/2022 6746124000	B	35,427.390	1.0000		- 35,427	35,427	
10/04/2022 6746124002	B	25,793.350	1.0000		- 25,793	25,793	
10/05/2022 6746124000	B	656,292.260	1.0000		- 656,292	656,292	
10/05/2022 6746124000	B	170,752.260	1.0000		- 170,752	170,752	
10/07/2022 6746124000	B	505,813.240	1.0000		- 505,813	505,813	
10/11/2022 6746124002	B	50,638.270	1.0000		- 50,638	50,638	
10/12/2022 6746124000	B	8,421.450	1.0000		- 8,421	8,421	
10/12/2022 6746124000	B	93,243.780	1.0000		- 93,244	93,244	
10/13/2022 6746124000	B	17,049.420	1.0000		- 17,049	17,049	
10/13/2022 6746124000	B	198,226.510	1.0000		- 198,227	198,227	
10/14/2022 6746124000	B	3,831,978.530	1.0000		- 3,831,979	3,831,979	
10/17/2022 6746124000	B	8,214,556.130	1.0000		- 8,214,556	8,214,556	
10/17/2022 6746124000	B	302,015.530	1.0000		- 302,016	302,016	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/18/2022 6746124000	B	1,662,407.670	1.0000		- 1,662,408	1,662,408	
10/19/2022 6746124000	B	1,098,462.110	1.0000		- 1,098,462	1,098,462	
10/19/2022 6746124000	B	121,346.310	1.0000		- 121,346	121,346	
10/20/2022 6746124000	B	183,226.390	1.0000		- 183,226	183,226	
10/24/2022 6746124000	B	3,791,162.560	1.0000		- 3,791,163	3,791,163	
10/24/2022 6746124000	B	242,517.120	1.0000		- 242,517	242,517	
10/24/2022 6746124002	B	5,900,971.170	1.0000		- 5,900,971	5,900,971	
10/26/2022 6746124000	B	693,952.780	1.0000		- 693,953	693,953	
10/26/2022 6746124000	B	389,156.790	1.0000		- 389,157	389,157	
10/27/2022 6746124000	B	294,445.420	1.0000		- 294,445	294,445	
10/28/2022 6746124000	B	1,302,670.800	1.0000		- 1,302,671	1,302,671	
10/31/2022 6746124002	B	351,122.000	1.0000		- 351,122	351,122	
11/01/2022 6746124000	B	4,398,193.920	1.0000		- 4,398,194	4,398,194	
11/02/2022 6746124000	B	122,106.370	1.0000		- 122,106	122,106	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/02/2022 6746124000	B	13,380.250	1.0000		- 13,380	13,380	
11/02/2022 6746124002	B	5,787.990	1.0000		- 5,788	5,788	
11/07/2022 6746124000	B	1,830,827.280	1.0000		- 1,830,827	1,830,827	
11/07/2022 6746124002	B	5,737.350	1.0000		- 5,737	5,737	
11/09/2022 6746124000	B	442,472.140	1.0000		- 442,472	442,472	
11/09/2022 6746124000	B	331,709.550	1.0000		- 331,710	331,710	
11/10/2022 6746124000	B	425,173.310	1.0000		- 425,173	425,173	
11/10/2022 6746124000	B	18,594.840	1.0000		- 18,595	18,595	
11/14/2022 6746124000	B	1,629,660.510	1.0000		- 1,629,661	1,629,661	
11/14/2022 6746124000	B	1,180,103.180	1.0000		- 1,180,103	1,180,103	
11/15/2022 6746124000	B	13,998,181.910	1.0000		- 13,998,182	13,998,182	
11/16/2022 6746124000	B	286,689.610	1.0000		- 286,690	286,690	
11/17/2022 6746124000	B	345,141.220	1.0000		- 345,141	345,141	
11/18/2022 6746124000	B	4,114,050.450	1.0000		- 4,114,050	4,114,050	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/21/2022 6746124000	B	990,421.670	1.0000		- 990,422	990,422	
11/21/2022 6746124000	B	2,347,936.140	1.0000		- 2,347,936	2,347,936	
11/21/2022 6746124002	B	10,679.810	1.0000		- 10,680	10,680	
11/22/2022 6746124000	B	10,082.070	1.0000		- 10,082	10,082	
11/22/2022 6746124002	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
11/25/2022 6746124000	B	427,898.620	1.0000		- 427,899	427,899	
11/25/2022 6746124000	B	1,298,134.330	1.0000		- 1,298,134	1,298,134	
11/28/2022 6746124000	B	205,130.150	1.0000		- 205,130	205,130	
11/29/2022 6746124000	B	6,741,531.520	1.0000		- 6,741,532	6,741,532	
12/02/2022 6746124000	B	210,175.000	1.0000		- 210,175	210,175	
12/02/2022 6746124000	B	695,642.220	1.0000		- 695,642	695,642	
12/02/2022 6746124002	B	4,926.110	1.0000		- 4,926	4,926	
12/05/2022 6746124000	B	48,608.080	1.0000		- 48,608	48,608	
12/05/2022 6746124002	B	601,123.000	1.0000		- 601,123	601,123	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/06/2022 6746124000	B	2,380,846.270	1.0000		- 2,380,846	2,380,846	
12/06/2022 6746124000	B	27,642.300	1.0000		- 27,642	27,642	
12/07/2022 6746124000	B	599,239.480	1.0000		- 599,239	599,239	
12/07/2022 6746124000	B	6,484.800	1.0000		- 6,485	6,485	
12/08/2022 6746124000	B	1,490,000.000	1.0000		- 1,490,000	1,490,000	
12/09/2022 6746124000	B	478,179.730	1.0000		- 478,180	478,180	
12/12/2022 6746124000	B	329,552.210	1.0000		- 329,552	329,552	
12/14/2022 6746124000	B	585,625.740	1.0000		- 585,626	585,626	
12/15/2022 6746124000	B	1,778,665.940	1.0000		- 1,778,666	1,778,666	
12/15/2022 6746124000	B	80,824.160	1.0000		- 80,824	80,824	
12/16/2022 6746124000	B	187,797.120	1.0000		- 187,797	187,797	
12/19/2022 6746124000	B	3,826,212.320	1.0000		- 3,826,212	3,826,212	
12/22/2022 6746124000	B	41,437.040	1.0000		- 41,437	41,437	
12/27/2022 6746124000	B	1,879,036.320	1.0000		- 1,879,036	1,879,036	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/27/2022 6746124002	B	38,293.380	1.0000		- 38,293	38,293	
12/29/2022 6746124000	B	8,576,951.070	1.0000		- 8,576,951	8,576,951	
12/29/2022 6746124002	B	31,506.230	1.0000		- 31,506	31,506	
12/30/2022 6746124002	B	523,846.000	1.0000		- 523,846	523,846	
01/03/2023 6746124002	B	729,416.000	1.0000		- 729,416	729,416	
01/04/2023 6746124000	B	43,412.650	1.0000		- 43,413	43,413	
01/04/2023 6746124000	B	143,545.920	1.0000		- 143,546	143,546	
01/04/2023 6746124002	B	13,693.120	1.0000		- 13,693	13,693	
01/05/2023 6746124000	B	2,589,353.200	1.0000		- 2,589,353	2,589,353	
01/09/2023 6746124000	B	629,851.250	1.0000		- 629,851	629,851	
01/09/2023 6746124000	B	834,291.020	1.0000		- 834,291	834,291	
01/10/2023 6746124000	B	848,704.140	1.0000		- 848,704	848,704	
01/11/2023 6746124000	B	49,986.310	1.0000		- 49,986	49,986	
01/12/2023 6746124000	B	1,375,697.400	1.0000		- 1,375,697	1,375,697	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/12/2023 6746124000	B	291,289.910	1.0000		- 291,290	291,290	
01/12/2023 6746124002	B	20,868.000	1.0000		- 20,868	20,868	
01/13/2023 6746124000	B	462,090.310	1.0000		- 462,090	462,090	
01/17/2023 6746124000	B	2,015,472.240	1.0000		- 2,015,472	2,015,472	
01/17/2023 6746124002	B	8,083.490	1.0000		- 8,083	8,083	
01/18/2023 6746124000	B	21,787.860	1.0000		- 21,788	21,788	
01/19/2023 6746124000	B	1,115,135.800	1.0000		- 1,115,136	1,115,136	
01/19/2023 6746124000	B	984.980	1.0000		- 985	985	
01/20/2023 6746124000	B	2,028,364.830	1.0000		- 2,028,365	2,028,365	
01/20/2023 6746124000	B	2,347,989.640	1.0000		- 2,347,990	2,347,990	
01/23/2023 6746124000	B	586,572.570	1.0000		- 586,573	586,573	
01/25/2023 6746124000	B	883,983.160	1.0000		- 883,983	883,983	
01/26/2023 6746124000	B	60,185.740	1.0000		- 60,186	60,186	
01/27/2023 6746124000	B	1,282,578.450	1.0000		- 1,282,578	1,282,578	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/30/2023 6746124000	B	2,129,019.820	1.0000		- 2,129,020	2,129,020	
02/01/2023 6746124000	B	177,937.590	1.0000		- 177,938	177,938	
02/02/2023 6746124000	B	3,401,370.010	1.0000		- 3,401,370	3,401,370	
02/02/2023 6746124000	B	24,862.500	1.0000		- 24,863	24,863	
02/02/2023 6746124002	B	10,186.370	1.0000		- 10,186	10,186	
02/03/2023 6746124000	B	150,416.560	1.0000		- 150,417	150,417	
02/03/2023 6746124000	B	553,714.770	1.0000		- 553,715	553,715	
02/06/2023 6746124000	B	1,257,695.850	1.0000		- 1,257,696	1,257,696	
02/06/2023 6746124002	B	109,042.000	1.0000		- 109,042	109,042	
02/07/2023 6746124000	B	763,811.650	1.0000		- 763,812	763,812	
02/08/2023 6746124000	B	66,620.000	1.0000		- 66,620	66,620	
02/09/2023 6746124000	B	99,531.330	1.0000		- 99,531	99,531	
02/09/2023 6746124000	B	101,704.360	1.0000		- 101,704	101,704	
02/09/2023 6746124002	B	8,423.230	1.0000		- 8,423	8,423	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/13/2023 6746124000	B	1,379,536.610	1.0000		- 1,379,537	1,379,537	
02/14/2023 6746124000	B	31,289.200	1.0000		- 31,289	31,289	
02/15/2023 6746124000	B	2,946,547.220	1.0000		- 2,946,547	2,946,547	
02/17/2023 6746124000	B	2,452,622.280	1.0000		- 2,452,622	2,452,622	
02/17/2023 6746124002	B	348,299.060	1.0000		- 348,299	348,299	
02/21/2023 6746124000	B	802,266.200	1.0000		- 802,266	802,266	
02/21/2023 6746124000	B	72,175.990	1.0000		- 72,176	72,176	
02/23/2023 6746124000	B	2,814,678.760	1.0000		- 2,814,679	2,814,679	
02/24/2023 6746124000	B	38,993,616.940	1.0000		- 38,993,617	38,993,617	
02/27/2023 6746124000	B	6,737,044.680	1.0000		- 6,737,045	6,737,045	
02/28/2023 6746124000	B	1,883,486.090	1.0000		- 1,883,486	1,883,486	
02/28/2023 6746124000	B	99,103.080	1.0000		- 99,103	99,103	
03/01/2023 6746124000	B	1,627,784.620	1.0000		- 1,627,785	1,627,785	
03/02/2023 6746124002	B	7,342.790	1.0000		- 7,343	7,343	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2023 6746124000	B	140,033.090	1.0000		- 140,033	140,033	
03/06/2023 6746124000	B	285,812.500	1.0000		- 285,813	285,813	
03/07/2023 6746124000	B	497,362.840	1.0000		- 497,363	497,363	
03/08/2023 6746124000	B	1,011,321.360	1.0000		- 1,011,321	1,011,321	
03/09/2023 6746124002	B	427,188.640	1.0000		- 427,189	427,189	
03/10/2023 6746124000	B	985,314.570	1.0000		- 985,315	985,315	
03/10/2023 6746124000	B	727,165.040	1.0000		- 727,165	727,165	
03/10/2023 6746124002	B	12,010.540	1.0000		- 12,011	12,011	
03/13/2023 6746124000	B	86,847.260	1.0000		- 86,847	86,847	
03/13/2023 6746124000	B	727,818.240	1.0000		- 727,818	727,818	
03/13/2023 6746124002	B	24,846.830	1.0000		- 24,847	24,847	
03/15/2023 6746124000	B	2,567,259.080	1.0000		- 2,567,259	2,567,259	
03/15/2023 6746124000	B	106,756.750	1.0000		- 106,757	106,757	
03/16/2023 6746124000	B	1,461,698.820	1.0000		- 1,461,699	1,461,699	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/16/2023 6746124002	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
03/17/2023 6746124000	B	242,528.710	1.0000		- 242,529	242,529	
03/20/2023 6746124000	B	1,760,286.140	1.0000		- 1,760,286	1,760,286	
03/20/2023 6746124000	B	116,957.700	1.0000		- 116,958	116,958	
03/21/2023 6746124000	B	19,051.070	1.0000		- 19,051	19,051	
03/21/2023 6746124000	B	373,101.830	1.0000		- 373,102	373,102	
03/24/2023 6746124000	B	2,146,774.900	1.0000		- 2,146,775	2,146,775	
03/24/2023 6746124000	B	349,297.300	1.0000		- 349,297	349,297	
03/27/2023 6746124000	B	462,358.230	1.0000		- 462,358	462,358	
03/27/2023 6746124000	B	84,224.780	1.0000		- 84,225	84,225	
03/28/2023 6746124000	B	26,950.750	1.0000		- 26,951	26,951	
03/29/2023 6746124000	B	1,799,319.880	1.0000		- 1,799,320	1,799,320	
03/30/2023 6746124000	B	1,442,339.030	1.0000		- 1,442,339	1,442,339	
03/31/2023 6746124000	B	6,990.700	1.0000		- 6,991	6,991	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/03/2023 6746124000	B	1,070,598.500	1.0000		- 1,070,599	1,070,599	
04/03/2023 6746124000	B	1,284,388.100	1.0000		- 1,284,388	1,284,388	
04/04/2023 6746124002	B	2,420.510	1.0000		- 2,421	2,421	
04/05/2023 6746124000	B	1,027,927.130	1.0000		- 1,027,927	1,027,927	
04/05/2023 6746124000	B	381,515.060	1.0000		- 381,515	381,515	
04/05/2023 6746124002	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
04/06/2023 6746124000	B	578,141.340	1.0000		- 578,141	578,141	
04/11/2023 6746124000	B	694,622.920	1.0000		- 694,623	694,623	
04/11/2023 6746124002	B	1,535,139.060	1.0000		- 1,535,139	1,535,139	
04/12/2023 6746124000	B	819,283.850	1.0000		- 819,284	819,284	
04/12/2023 6746124002	B	12,981.690	1.0000		- 12,982	12,982	
04/13/2023 6746124000	B	1,001,387.050	1.0000		- 1,001,387	1,001,387	
04/14/2023 6746124000	B	619,809.060	1.0000		- 619,809	619,809	
04/17/2023 6746124000	B	19,529,850.370	1.0000		- 19,529,850	19,529,850	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/17/2023 6746124002	B	41,363.900	1.0000		- 41,364	41,364	
04/18/2023 6746124000	B	1,127,239.090	1.0000		- 1,127,239	1,127,239	
04/19/2023 6746124000	B	318,589.860	1.0000		- 318,590	318,590	
04/19/2023 6746124000	B	125,007.280	1.0000		- 125,007	125,007	
04/21/2023 6746124000	B	1,438,825.150	1.0000		- 1,438,825	1,438,825	
04/24/2023 6746124000	B	141,468.670	1.0000		- 141,469	141,469	
04/25/2023 6746124000	B	2,419,578.690	1.0000		- 2,419,579	2,419,579	
04/25/2023 6746124000	B	202,207.390	1.0000		- 202,207	202,207	
04/26/2023 6746124000	B	462,874.940	1.0000		- 462,875	462,875	
04/27/2023 6746124000	B	1,971,124.990	1.0000		- 1,971,125	1,971,125	
04/28/2023 6746124000	B	1,579,327.050	1.0000		- 1,579,327	1,579,327	
05/01/2023 6746124000	B	7,179,896.600	1.0000		- 7,179,897	7,179,897	
05/01/2023 6746124002	B	3,303.000	1.0000		- 3,303	3,303	
05/02/2023 6746124000	B	169,776.620	1.0000		- 169,777	169,777	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/02/2023 6746124002	B	40,984,795.360	1.0000		- 40,984,795	40,984,795	
05/03/2023 6746124000	B	502,733.400	1.0000		- 502,733	502,733	
05/05/2023 6746124000	B	550,692.570	1.0000		- 550,693	550,693	
05/05/2023 6746124000	B	3,047.190	1.0000		- 3,047	3,047	
05/08/2023 6746124000	B	115,810.690	1.0000		- 115,811	115,811	
05/10/2023 6746124000	B	1,912,966.980	1.0000		- 1,912,967	1,912,967	
05/10/2023 6746124002	B	10,405.260	1.0000		- 10,405	10,405	
05/11/2023 6746124000	B	280,353.570	1.0000		- 280,354	280,354	
05/11/2023 6746124000	B	355,843.430	1.0000		- 355,843	355,843	
05/12/2023 6746124000	B	2,188,551.500	1.0000		- 2,188,552	2,188,552	
05/12/2023 6746124000	B	74,199.550	1.0000		- 74,200	74,200	
05/15/2023 6746124000	B	916,122.360	1.0000		- 916,122	916,122	
05/16/2023 6746124002	B	16,962,915.080	1.0000		- 16,962,915	16,962,915	
05/17/2023 6746124000	B	4,189,786.290	1.0000		- 4,189,786	4,189,786	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/17/2023 6746124002	B	15,000,000.000	1.0000		- 15,000,000	15,000,000	
05/18/2023 6746124000	B	2,268,753.450	1.0000		- 2,268,753	2,268,753	
05/18/2023 6746124002	B	7,794.000	1.0000		- 7,794	7,794	
05/23/2023 6746124000	B	11,068.650	1.0000		- 11,069	11,069	
05/23/2023 6746124000	B	1,431,409.870	1.0000		- 1,431,410	1,431,410	
05/24/2023 6746124000	B	94,898.210	1.0000		- 94,898	94,898	
05/24/2023 6746124002	B	157,641.420	1.0000		- 157,641	157,641	
05/25/2023 6746124000	B	784,604.770	1.0000		- 784,605	784,605	
05/25/2023 6746124002	B	211,860.000	1.0000		- 211,860	211,860	
05/26/2023 6746124002	B	168,581.590	1.0000		- 168,582	168,582	
05/30/2023 6746124000	B	692,090.210	1.0000		- 692,090	692,090	
05/31/2023 6746124000	B	2,972,058.430	1.0000		- 2,972,058	2,972,058	
05/31/2023 6746124000	B	400,797.790	1.0000		- 400,798	400,798	
Total For Buys				**0**	**521,429,753**	**521,429,753**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/01/2022 6746124000	S	- 248,937.140	1.0000		248,937	248,937	
06/02/2022 6746124000	S	- 292,380.470	1.0000		292,380	292,380	
06/03/2022 6746124002	S	- 26,486.000	1.0000		26,486	26,486	
06/06/2022 6746124000	S	- 89,797.940	1.0000		89,798	89,798	
06/06/2022 6746124002	S	- 444,147.740	1.0000		444,148	444,148	
06/07/2022 6746124000	S	- 278,786.940	1.0000		278,787	278,787	
06/08/2022 6746124000	S	- 111,349.610	1.0000		111,350	111,350	
06/09/2022 6746124000	S	- 1,933,678.050	1.0000		1,933,678	1,933,678	
06/09/2022 6746124000	S	- 129,663.560	1.0000		129,664	129,664	
06/10/2022 6746124000	S	- 84,466.940	1.0000		84,467	84,467	
06/13/2022 6746124000	S	- 252,454.760	1.0000		252,455	252,455	
06/15/2022 6746124000	S	- 275,559.920	1.0000		275,560	275,560	
06/15/2022 6746124002	S	- 257,401.130	1.0000		257,401	257,401	
06/21/2022 6746124000	S	- 708,066.570	1.0000		708,067	708,067	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/22/2022 6746124000	S	- 7,332,288.860	1.0000		7,332,289	7,332,289	
06/24/2022 6746124002	S	- 277,185.160	1.0000		277,185	277,185	
06/27/2022 6746124000	S	- 104,653.290	1.0000		104,653	104,653	
06/28/2022 6746124000	S	- 3,915,139.820	1.0000		3,915,140	3,915,140	
06/28/2022 6746124000	S	- 188,737.450	1.0000		188,737	188,737	
06/28/2022 6746124002	S	- 156,334.010	1.0000		156,334	156,334	
06/29/2022 6746124000	S	- 43,998.990	1.0000		43,999	43,999	
06/30/2022 6746124000	S	- 1,637,780.850	1.0000		1,637,781	1,637,781	
06/30/2022 6746124002	S	- 176,000.000	1.0000		176,000	176,000	
07/06/2022 6746124002	S	- 8,623.000	1.0000		8,623	8,623	
07/07/2022 6746124000	S	- 390,274.830	1.0000		390,275	390,275	
07/07/2022 6746124000	S	- 579,335.170	1.0000		579,335	579,335	
07/07/2022 6746124002	S	- 172,892.650	1.0000		172,893	172,893	
07/08/2022 6746124000	S	- 18,814,861.880	1.0000		18,814,862	18,814,862	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/12/2022 6746124002	S	- 10,000,000.000	1.0000		10,000,000	10,000,000	
07/12/2022 6746124002	S	- 7,000,000.000	1.0000		7,000,000	7,000,000	
07/13/2022 6746124002	S	- 373,538.880	1.0000		373,539	373,539	
07/15/2022 6746124000	S	- 14,251.720	1.0000		14,252	14,252	
07/15/2022 6746124002	S	- 91,350.000	1.0000		91,350	91,350	
07/19/2022 6746124000	S	- 135,346.510	1.0000		135,347	135,347	
07/19/2022 6746124002	S	- 478,263.620	1.0000		478,264	478,264	
07/20/2022 6746124000	S	- 5,700,048.400	1.0000		5,700,048	5,700,048	
07/20/2022 6746124000	S	- 213,524.090	1.0000		213,524	213,524	
07/21/2022 6746124000	S	- 33,335.110	1.0000		33,335	33,335	
07/21/2022 6746124002	S	- 44,433.000	1.0000		44,433	44,433	
07/22/2022 6746124000	S	- 2,857,497.680	1.0000		2,857,498	2,857,498	
07/22/2022 6746124002	S	- 129,883.450	1.0000		129,883	129,883	
07/26/2022 6746124000	S	- 106,212.720	1.0000		106,213	106,213	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/26/2022 6746124002	S	- 130,634.800	1.0000		130,635	130,635	
07/27/2022 6746124000	S	- 622,083.530	1.0000		622,084	622,084	
07/28/2022 6746124000	S	- 1,536,388.600	1.0000		1,536,389	1,536,389	
08/01/2022 6746124000	S	- 36,442.790	1.0000		36,443	36,443	
08/01/2022 6746124002	S	- 109,426.530	1.0000		109,427	109,427	
08/02/2022 6746124000	S	- 1,602,384.270	1.0000		1,602,384	1,602,384	
08/02/2022 6746124002	S	- 24,821,043.640	1.0000		24,821,044	24,821,044	
08/02/2022 6746124002	S	- 294,772.000	1.0000		294,772	294,772	
08/04/2022 6746124000	S	- 40,457.190	1.0000		40,457	40,457	
08/05/2022 6746124000	S	- 2,116,010.810	1.0000		2,116,011	2,116,011	
08/05/2022 6746124002	S	- 423,500.000	1.0000		423,500	423,500	
08/08/2022 6746124000	S	- 647,875.720	1.0000		647,876	647,876	
08/09/2022 6746124000	S	- 976,232.650	1.0000		976,233	976,233	
08/10/2022 6746124000	S	- 158,710.210	1.0000		158,710	158,710	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/11/2022 6746124000	S	- 2,880,861.570	1.0000		2,880,862	2,880,862	
08/11/2022 6746124002	S	- 515,184.540	1.0000		515,185	515,185	
08/12/2022 6746124000	S	- 1,038,897.660	1.0000		1,038,898	1,038,898	
08/12/2022 6746124000	S	- 329,856.880	1.0000		329,857	329,857	
08/16/2022 6746124000	S	- 888,237.310	1.0000		888,237	888,237	
08/16/2022 6746124002	S	- 221,934.750	1.0000		221,935	221,935	
08/17/2022 6746124000	S	- 766,885.140	1.0000		766,885	766,885	
08/17/2022 6746124000	S	- 119,582.730	1.0000		119,583	119,583	
08/17/2022 6746124002	S	- 5,343.920	1.0000		5,344	5,344	
08/18/2022 6746124000	S	- 883,680.660	1.0000		883,681	883,681	
08/19/2022 6746124002	S	- 62,059.000	1.0000		62,059	62,059	
08/22/2022 6746124000	S	- 4,118,193.910	1.0000		4,118,194	4,118,194	
08/23/2022 6746124000	S	- 1,673,258.000	1.0000		1,673,258	1,673,258	
08/23/2022 6746124000	S	- 371,232.880	1.0000		371,233	371,233	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/24/2022 6746124002	S	- 83,485.860	1.0000		83,486	83,486	
08/25/2022 6746124000	S	- 1,013,215.800	1.0000		1,013,216	1,013,216	
08/25/2022 6746124000	S	- 127,697.420	1.0000		127,697	127,697	
08/26/2022 6746124000	S	- 1,923,258.170	1.0000		1,923,258	1,923,258	
08/29/2022 6746124000	S	- 58,811.940	1.0000		58,812	58,812	
08/30/2022 6746124000	S	- 181,133.510	1.0000		181,134	181,134	
08/30/2022 6746124002	S	- 155,694.000	1.0000		155,694	155,694	
08/31/2022 6746124000	S	- 2,820,843.500	1.0000		2,820,844	2,820,844	
08/31/2022 6746124002	S	- 5,000,000.000	1.0000		5,000,000	5,000,000	
09/01/2022 6746124000	S	- 188,096.960	1.0000		188,097	188,097	
09/02/2022 6746124000	S	- 352,001.330	1.0000		352,001	352,001	
09/02/2022 6746124002	S	- 13,733.290	1.0000		13,733	13,733	
09/06/2022 6746124002	S	- 124,690.350	1.0000		124,690	124,690	
09/07/2022 6746124000	S	- 438,351.950	1.0000		438,352	438,352	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/07/2022 6746124002	S	- 127,993.860	1.0000		127,994	127,994	
09/08/2022 6746124002	S	- 94,402.000	1.0000		94,402	94,402	
09/09/2022 6746124000	S	- 2,215,682.640	1.0000		2,215,683	2,215,683	
09/09/2022 6746124000	S	- 116,658.840	1.0000		116,659	116,659	
09/12/2022 6746124000	S	- 140,291.680	1.0000		140,292	140,292	
09/12/2022 6746124002	S	- 132,000.000	1.0000		132,000	132,000	
09/14/2022 6746124000	S	- 569,344.090	1.0000		569,344	569,344	
09/14/2022 6746124002	S	- 39,677.120	1.0000		39,677	39,677	
09/15/2022 6746124000	S	- 2,724,610.850	1.0000		2,724,611	2,724,611	
09/16/2022 6746124000	S	- 199,133.910	1.0000		199,134	199,134	
09/16/2022 6746124002	S	- 477,041.870	1.0000		477,042	477,042	
09/19/2022 6746124000	S	- 1,243,329.610	1.0000		1,243,330	1,243,330	
09/19/2022 6746124002	S	- 39.320	1.0000		39	39	
09/20/2022 6746124000	S	- 1,377,886.400	1.0000		1,377,886	1,377,886	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/21/2022 6746124000	S	- 353,841.300	1.0000		353,841	353,841	
09/22/2022 6746124000	S	- 3,190,139.480	1.0000		3,190,139	3,190,139	
09/23/2022 6746124000	S	- 1,190,169.550	1.0000		1,190,170	1,190,170	
09/23/2022 6746124000	S	- 764,501.050	1.0000		764,501	764,501	
09/23/2022 6746124002	S	- 306,059.080	1.0000		306,059	306,059	
09/26/2022 6746124000	S	- 35,470.360	1.0000		35,470	35,470	
09/27/2022 6746124000	S	- 621,007.420	1.0000		621,007	621,007	
09/28/2022 6746124000	S	- 1,577,079.710	1.0000		1,577,080	1,577,080	
09/28/2022 6746124000	S	- 215,281.250	1.0000		215,281	215,281	
09/28/2022 6746124002	S	- 61,475.000	1.0000		61,475	61,475	
09/29/2022 6746124002	S	- 10,867,062.760	1.0000		10,867,063	10,867,063	
09/30/2022 6746124000	S	- 1,871,992.260	1.0000		1,871,992	1,871,992	
09/30/2022 6746124002	S	- 10,000,000.000	1.0000		10,000,000	10,000,000	
10/03/2022 6746124000	S	- 457,453.320	1.0000		457,453	457,453	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/03/2022 6746124002	S	- 8,125.000	1.0000		8,125	8,125	
10/04/2022 6746124002	S	- 30,454.570	1.0000		30,455	30,455	
10/05/2022 6746124002	S	- 815.000	1.0000		815	815	
10/06/2022 6746124000	S	- 334,978.330	1.0000		334,978	334,978	
10/06/2022 6746124000	S	- 553,460.680	1.0000		553,461	553,461	
10/07/2022 6746124000	S	- 346,420.640	1.0000		346,421	346,421	
10/11/2022 6746124000	S	- 295,488.970	1.0000		295,489	295,489	
10/11/2022 6746124000	S	- 539,429.300	1.0000		539,429	539,429	
10/13/2022 6746124002	S	- 59,871.090	1.0000		59,871	59,871	
10/14/2022 6746124000	S	- 9,426,328.060	1.0000		9,426,328	9,426,328	
10/14/2022 6746124002	S	- 17,759.700	1.0000		17,760	17,760	
10/18/2022 6746124000	S	- 199,867.370	1.0000		199,867	199,867	
10/18/2022 6746124002	S	- 1,093,858.000	1.0000		1,093,858	1,093,858	
10/20/2022 6746124000	S	- 428,376.280	1.0000		428,376	428,376	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/21/2022 6746124000	S	- 1,918,454.300	1.0000		1,918,454	1,918,454	
10/21/2022 6746124000	S	- 397,636.670	1.0000		397,637	397,637	
10/25/2022 6746124000	S	- 23,784.020	1.0000		23,784	23,784	
10/25/2022 6746124000	S	- 25,657.800	1.0000		25,658	25,658	
10/25/2022 6746124002	S	- 6,525,483.000	1.0000		6,525,483	6,525,483	
10/26/2022 6746124002	S	- 201,600.000	1.0000		201,600	201,600	
10/28/2022 6746124000	S	- 2,291,470.940	1.0000		2,291,471	2,291,471	
10/28/2022 6746124002	S	- 540,412.000	1.0000		540,412	540,412	
10/31/2022 6746124000	S	- 1,365,551.710	1.0000		1,365,552	1,365,552	
10/31/2022 6746124000	S	- 325,525.890	1.0000		325,526	325,526	
11/01/2022 6746124000	S	- 367,741.700	1.0000		367,742	367,742	
11/01/2022 6746124002	S	- 5,372.650	1.0000		5,373	5,373	
11/03/2022 6746124000	S	- 6,370,114.340	1.0000		6,370,114	6,370,114	
11/03/2022 6746124000	S	- 27,476.400	1.0000		27,476	27,476	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/03/2022 6746124002	S	- 132,391.680	1.0000		132,392	132,392	
11/04/2022 6746124000	S	- 1,211,544.280	1.0000		1,211,544	1,211,544	
11/04/2022 6746124000	S	- 344,531.090	1.0000		344,531	344,531	
11/04/2022 6746124002	S	- 106,500.000	1.0000		106,500	106,500	
11/07/2022 6746124000	S	- 10,333.240	1.0000		10,333	10,333	
11/08/2022 6746124000	S	- 594,371.220	1.0000		594,371	594,371	
11/08/2022 6746124000	S	- 247,749.840	1.0000		247,750	247,750	
11/15/2022 6746124000	S	- 13,837,577.290	1.0000		13,837,577	13,837,577	
11/15/2022 6746124002	S	- 527,724.330	1.0000		527,724	527,724	
11/16/2022 6746124000	S	- 1,216,645.210	1.0000		1,216,645	1,216,645	
11/17/2022 6746124000	S	- 2,261,712.680	1.0000		2,261,713	2,261,713	
11/18/2022 6746124000	S	- 315,930.480	1.0000		315,930	315,930	
11/22/2022 6746124000	S	- 3,154,161.320	1.0000		3,154,161	3,154,161	
11/23/2022 6746124000	S	- 598,145.070	1.0000		598,145	598,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/23/2022 6746124002	S	- 505,450.910	1.0000		505,451	505,451	
11/28/2022 6746124002	S	- 25,685.260	1.0000		25,685	25,685	
11/29/2022 6746124000	S	- 3,565,118.780	1.0000		3,565,119	3,565,119	
11/30/2022 6746124000	S	- 6,303,030.970	1.0000		6,303,031	6,303,031	
11/30/2022 6746124000	S	- 2,773,921.630	1.0000		2,773,922	2,773,922	
12/01/2022 6746124000	S	- 711,086.220	1.0000		711,086	711,086	
12/07/2022 6746124002	S	- 14,336.630	1.0000		14,337	14,337	
12/08/2022 6746124000	S	- 2,193,340.900	1.0000		2,193,341	2,193,341	
12/08/2022 6746124002	S	- 10,881.800	1.0000		10,882	10,882	
12/12/2022 6746124000	S	- 129,041.730	1.0000		129,042	129,042	
12/13/2022 6746124000	S	- 317,549.780	1.0000		317,550	317,550	
12/13/2022 6746124000	S	- 185,151.610	1.0000		185,152	185,152	
12/13/2022 6746124002	S	- 93,470.650	1.0000		93,471	93,471	
12/14/2022 6746124000	S	- 1,313,904.280	1.0000		1,313,904	1,313,904	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/14/2022 6746124002	S	- 55,996.170	1.0000		55,996	55,996	
12/15/2022 6746124002	S	- 354,008.780	1.0000		354,009	354,009	
12/16/2022 6746124000	S	- 2,218,717.250	1.0000		2,218,717	2,218,717	
12/16/2022 6746124002	S	- 131,241.000	1.0000		131,241	131,241	
12/19/2022 6746124000	S	- 1,412,628.310	1.0000		1,412,628	1,412,628	
12/20/2022 6746124000	S	- 365,516.830	1.0000		365,517	365,517	
12/20/2022 6746124000	S	- 1,332,268.530	1.0000		1,332,269	1,332,269	
12/20/2022 6746124002	S	- 210,190.400	1.0000		210,190	210,190	
12/21/2022 6746124000	S	- 455,009.390	1.0000		455,009	455,009	
12/21/2022 6746124000	S	- 346,797.000	1.0000		346,797	346,797	
12/21/2022 6746124002	S	- 887,000.000	1.0000		887,000	887,000	
12/22/2022 6746124000	S	- 112,411.250	1.0000		112,411	112,411	
12/23/2022 6746124000	S	- 12,608.820	1.0000		12,609	12,609	
12/27/2022 6746124000	S	- 307,609.980	1.0000		307,610	307,610	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/27/2022 6746124002	S	- 71,000.000	1.0000		71,000	71,000	
12/28/2022 6746124000	S	- 458,655.730	1.0000		458,656	458,656	
12/28/2022 6746124002	S	- 1,109,434.800	1.0000		1,109,435	1,109,435	
12/29/2022 6746124000	S	- 4,671,312.110	1.0000		4,671,312	4,671,312	
12/30/2022 6746124000	S	- 1,038,812.970	1.0000		1,038,813	1,038,813	
12/30/2022 6746124000	S	- 1,283,395.350	1.0000		1,283,395	1,283,395	
01/03/2023 6746124000	S	- 6,936,339.820	1.0000		6,936,340	6,936,340	
01/03/2023 6746124000	S	- 96.320	1.0000		96	96	
01/06/2023 6746124000	S	- 1,616,711.390	1.0000		1,616,711	1,616,711	
01/06/2023 6746124000	S	- 105,108.990	1.0000		105,109	105,109	
01/06/2023 6746124002	S	- 447.000	1.0000		447	447	
01/09/2023 6746124002	S	- 508,043.960	1.0000		508,044	508,044	
01/11/2023 6746124000	S	- 119,345.290	1.0000		119,345	119,345	
01/13/2023 6746124000	S	- 1,845,898.810	1.0000		1,845,899	1,845,899	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/17/2023 6746124000	S	- 228,878.090	1.0000		228,878	228,878	
01/18/2023 6746124000	S	- 3,320,416.350	1.0000		3,320,416	3,320,416	
01/18/2023 6746124002	S	- 433,328.140	1.0000		433,328	433,328	
01/23/2023 6746124000	S	- 2,543,053.140	1.0000		2,543,053	2,543,053	
01/24/2023 6746124000	S	- 1,474,514.970	1.0000		1,474,515	1,474,515	
01/24/2023 6746124000	S	- 207,828.210	1.0000		207,828	207,828	
01/24/2023 6746124002	S	- 39,327.000	1.0000		39,327	39,327	
01/25/2023 6746124000	S	- 9,922.200	1.0000		9,922	9,922	
01/26/2023 6746124000	S	- 1,064,654.280	1.0000		1,064,654	1,064,654	
01/27/2023 6746124000	S	- 160,655.730	1.0000		160,656	160,656	
01/30/2023 6746124000	S	- 7,871,026.460	1.0000		7,871,026	7,871,026	
01/31/2023 6746124000	S	- 979,821.590	1.0000		979,822	979,822	
01/31/2023 6746124000	S	- 180,016.180	1.0000		180,016	180,016	
02/01/2023 6746124000	S	- 1,354,938.270	1.0000		1,354,938	1,354,938	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/01/2023 6746124002	S	- 35,926.000	1.0000		35,926	35,926	
02/03/2023 6746124002	S	- 320,080.060	1.0000		320,080	320,080	
02/06/2023 6746124000	S	- 640,187.720	1.0000		640,188	640,188	
02/06/2023 6746124002	S	- 31,919.560	1.0000		31,920	31,920	
02/07/2023 6746124000	S	- 468,140.910	1.0000		468,141	468,141	
02/08/2023 6746124000	S	- 140,639.310	1.0000		140,639	140,639	
02/10/2023 6746124000	S	- 438,929.670	1.0000		438,930	438,930	
02/10/2023 6746124000	S	- 197,448.430	1.0000		197,448	197,448	
02/13/2023 6746124000	S	- 136,536.970	1.0000		136,537	136,537	
02/13/2023 6746124002	S	- 156,000.000	1.0000		156,000	156,000	
02/14/2023 6746124000	S	- 637,782.620	1.0000		637,783	637,783	
02/15/2023 6746124000	S	- 143,674.370	1.0000		143,674	143,674	
02/16/2023 6746124000	S	- 3,780,074.510	1.0000		3,780,075	3,780,075	
02/16/2023 6746124000	S	- 145,335.800	1.0000		145,336	145,336	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/16/2023 6746124002	S	- 191,886.450	1.0000		191,886	191,886	
02/17/2023 6746124000	S	- 16,228.200	1.0000		16,228	16,228	
02/22/2023 6746124000	S	- 160,696.480	1.0000		160,696	160,696	
02/22/2023 6746124000	S	- 480,358.990	1.0000		480,359	480,359	
02/22/2023 6746124002	S	- 76,331.510	1.0000		76,332	76,332	
02/23/2023 6746124000	S	- 250,936.750	1.0000		250,937	250,937	
02/24/2023 6746124000	S	- 50,000,000.000	1.0000		50,000,000	50,000,000	
02/24/2023 6746124002	S	- 356,245.000	1.0000		356,245	356,245	
02/27/2023 6746124000	S	- 7,405,361.310	1.0000		7,405,361	7,405,361	
03/01/2023 6746124000	S	- 147,529.400	1.0000		147,529	147,529	
03/02/2023 6746124000	S	- 881,831.630	1.0000		881,832	881,832	
03/02/2023 6746124000	S	- 263,623.520	1.0000		263,624	263,624	
03/03/2023 6746124000	S	- 206,125.000	1.0000		206,125	206,125	
03/06/2023 6746124000	S	- 471,856.240	1.0000		471,856	471,856	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/07/2023 6746124000	S	- 52,750.000	1.0000		52,750	52,750	
03/08/2023 6746124000	S	- 13,547.300	1.0000		13,547	13,547	
03/09/2023 6746124000	S	- 301,809.530	1.0000		301,810	301,810	
03/09/2023 6746124000	S	- 13,241.710	1.0000		13,242	13,242	
03/15/2023 6746124002	S	- 292,628.000	1.0000		292,628	292,628	
03/16/2023 6746124000	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
03/17/2023 6746124000	S	- 2,002,172.330	1.0000		2,002,172	2,002,172	
03/17/2023 6746124002	S	- 160,098.000	1.0000		160,098	160,098	
03/22/2023 6746124000	S	- 1,128,959.900	1.0000		1,128,960	1,128,960	
03/22/2023 6746124000	S	- 386,119.730	1.0000		386,120	386,120	
03/22/2023 6746124002	S	- 406,895.890	1.0000		406,896	406,896	
03/23/2023 6746124000	S	- 2,623,741.790	1.0000		2,623,742	2,623,742	
03/23/2023 6746124000	S	- 380,504.910	1.0000		380,505	380,505	
03/24/2023 6746124002	S	- 321,552.000	1.0000		321,552	321,552	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2023 6746124002	S	- 22,054.000	1.0000		22,054	22,054	
03/28/2023 6746124000	S	- 490,609.460	1.0000		490,609	490,609	
03/28/2023 6746124002	S	- 22,984.570	1.0000		22,985	22,985	
03/29/2023 6746124000	S	- 138,657.440	1.0000		138,657	138,657	
03/29/2023 6746124002	S	- 1,243,524.630	1.0000		1,243,525	1,243,525	
03/30/2023 6746124000	S	- 6,320,727.900	1.0000		6,320,728	6,320,728	
03/31/2023 6746124000	S	- 471,352.770	1.0000		471,353	471,353	
03/31/2023 6746124002	S	- 1,341,806.430	1.0000		1,341,806	1,341,806	
04/04/2023 6746124000	S	- 882,036.050	1.0000		882,036	882,036	
04/04/2023 6746124000	S	- 843,422.110	1.0000		843,422	843,422	
04/06/2023 6746124000	S	- 1,204,686.040	1.0000		1,204,686	1,204,686	
04/06/2023 6746124002	S	- 21,944.480	1.0000		21,944	21,944	
04/10/2023 6746124000	S	- 30,445.470	1.0000		30,445	30,445	
04/10/2023 6746124000	S	- 361,822.050	1.0000		361,822	361,822	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/11/2023 6746124000	S	- 109,518.080	1.0000		109,518	109,518	
04/12/2023 6746124000	S	- 84,999.190	1.0000		84,999	84,999	
04/13/2023 6746124000	S	- 1,094,989.270	1.0000		1,094,989	1,094,989	
04/14/2023 6746124000	S	- 201,445.760	1.0000		201,446	201,446	
04/17/2023 6746124000	S	- 20,540,860.770	1.0000		20,540,861	20,540,861	
04/18/2023 6746124000	S	- 247,815.310	1.0000		247,815	247,815	
04/19/2023 6746124002	S	- 864,998.340	1.0000		864,998	864,998	
04/20/2023 6746124000	S	- 678,948.430	1.0000		678,948	678,948	
04/20/2023 6746124000	S	- 122,976.890	1.0000		122,977	122,977	
04/24/2023 6746124000	S	- 1,178,393.790	1.0000		1,178,394	1,178,394	
04/24/2023 6746124002	S	- 69,170.000	1.0000		69,170	69,170	
04/25/2023 6746124002	S	- 210,861.000	1.0000		210,861	210,861	
04/26/2023 6746124000	S	- 1,203,125.660	1.0000		1,203,126	1,203,126	
04/27/2023 6746124000	S	- 7,222,642.440	1.0000		7,222,642	7,222,642	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/28/2023 6746124000	S	- 620,062.220	1.0000		620,062	620,062	
04/28/2023 6746124002	S	- 57,831.000	1.0000		57,831	57,831	
05/01/2023 6746124002	S	- 223,876.520	1.0000		223,877	223,877	
05/02/2023 6746124000	S	- 367,662.820	1.0000		367,663	367,663	
05/02/2023 6746124002	S	- 41,000,000.000	1.0000		41,000,000	41,000,000	
05/03/2023 6746124000	S	- 1,212,784.010	1.0000		1,212,784	1,212,784	
05/04/2023 6746124000	S	- 3,025,404.540	1.0000		3,025,405	3,025,405	
05/05/2023 6746124002	S	- 1,442,953.930	1.0000		1,442,954	1,442,954	
05/08/2023 6746124000	S	- 416,670.900	1.0000		416,671	416,671	
05/09/2023 6746124000	S	- 101,193.530	1.0000		101,194	101,194	
05/09/2023 6746124000	S	- 272,422.120	1.0000		272,422	272,422	
05/10/2023 6746124000	S	- 5,828.640	1.0000		5,829	5,829	
05/15/2023 6746124000	S	- 223,317.850	1.0000		223,318	223,318	
05/15/2023 6746124002	S	- 15,083.620	1.0000		15,084	15,084	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/16/2023 6746124000	S	- 843,138.930	1.0000		843,139	843,139	
05/16/2023 6746124000	S	- 100,313.510	1.0000		100,314	100,314	
05/17/2023 6746124000	S	- 145,069.570	1.0000		145,070	145,070	
05/17/2023 6746124002	S	- 17,100,000.000	1.0000		17,100,000	17,100,000	
05/18/2023 6746124000	S	- 3,693,632.100	1.0000		3,693,632	3,693,632	
05/19/2023 6746124000	S	- 2,232,330.090	1.0000		2,232,330	2,232,330	
05/19/2023 6746124000	S	- 291,492.480	1.0000		291,492	291,492	
05/19/2023 6746124002	S	- 108,031.000	1.0000		108,031	108,031	
05/22/2023 6746124000	S	- 2,870,752.270	1.0000		2,870,752	2,870,752	
05/22/2023 6746124000	S	- 144,432.030	1.0000		144,432	144,432	
05/22/2023 6746124002	S	- 834,346.000	1.0000		834,346	834,346	
05/23/2023 6746124002	S	- 124,800.000	1.0000		124,800	124,800	
05/24/2023 6746124000	S	- 1,318,986.890	1.0000		1,318,987	1,318,987	
05/25/2023 6746124000	S	- 79,566.090	1.0000		79,566	79,566	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/26/2023 6746124000	S	- 327,505.920	1.0000		327,506	327,506	
05/26/2023 6746124000	S	- 392,363.300	1.0000		392,363	392,363	
05/30/2023 6746124000	S	- 10,681,851.700	1.0000		10,681,852	10,681,852	
05/30/2023 6746124002	S	- 10,000,000.000	1.0000		10,000,000	10,000,000	
	Total For Sells			**0**	**516,474,803**	**516,474,803**	**0**
	Total First Am Treas Ob Fd Cl Z			**0**	**1,037,904,556**	**1,037,904,556**	**0**
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
02/23/2023 6746124002	B	1,643,753.814	30.4182		- 50,000,000	50,000,000	
	Total For Buys			**0**	**50,000,000**	**50,000,000**	**0**
06/30/2022 6746124002	S	- 93.050	31.0101		2,885	3,017	- 132
07/31/2022 6746124002	S	- 785,218.430	31.8383		25,000,000	25,461,090	- 461,090
07/31/2022 6746124002	S	- 157,043.686	31.8383		5,000,000	5,092,218	- 92,218
10/31/2022 6746124002	S	- 208,113.474	31.7135		6,600,000	6,748,181	- 148,181
10/31/2022 6746124002	S	- 306.015	30.6920		9,392	9,923	- 530

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/31/2022 6746124002	S	- 505,005.534	29.7026		15,000,000	16,375,050	- 1,375,050
01/01/2023 6746124002	S	- 230.003	30.8940		7,106	7,458	- 352
03/17/2023 6746124002	S	- 196.887	31.0731		6,118	6,252	- 134
Total For Sells				**0**	**51,625,501**	**53,703,189**	**- 2,077,687**
Total Ssga U.S. Aggregate Bond Indx Nl Ctf				**0**	**101,625,501**	**103,703,189**	**- 2,077,687**
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
07/28/2022 6746124000	B	25,435,000.000	1.0025		- 25,497,496	25,497,496	
08/01/2022 6746124000	B	2,500,000.000	1.0019		- 2,504,785	2,504,785	
08/09/2022 6746124000	B	2,500,000.000	.9951		- 2,487,695	2,487,695	
08/17/2022 6746124000	B	1,120,000.000	.9934		- 1,112,563	1,112,563	
08/19/2022 6746124000	B	4,200,000.000	.9947		- 4,177,852	4,177,852	
08/24/2022 6746124000	B	1,300,000.000	.9940		- 1,292,230	1,292,230	
08/30/2022 6746124000	B	2,800,000.000	.9920		- 2,777,469	2,777,469	
09/08/2022 6746124000	B	3,000,000.000	.9914		- 2,974,336	2,974,336	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/14/2022 6746124000	B	3,000,000.000	.9848		- 2,954,414	2,954,414	
09/16/2022 6746124000	B	2,800,000.000	.9831		- 2,752,641	2,752,641	
09/19/2022 6746124000	B	1,700,000.000	.9825		- 1,670,250	1,670,250	
09/21/2022 6746124000	B	2,800,000.000	.9825		- 2,751,109	2,751,109	
09/22/2022 6746124000	B	2,500,000.000	.9805		- 2,451,172	2,451,172	
09/27/2022 6746124000	B	2,000,000.000	.9769		- 1,953,750	1,953,750	
09/29/2022 6746124000	B	1,700,000.000	.9780		- 1,662,680	1,662,680	
Total For Buys				**0**	**59,020,442**	**59,020,442**	**0**
10/12/2022 6746124000	S	- 1,165,000.000	.9765		1,137,650	1,158,433	- 20,784
10/28/2022 6746124000	S	- 58,190,000.000	.9750		56,735,250 *	57,862,008	- 1,126,758
Total For Sells				**0**	**57,872,900**	**59,020,441**	**- 1,147,542**
Total U S Treasury Nt 3.000% 7/31/24				**0**	**116,893,342**	**118,040,883**	**- 1,147,542**
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
07/28/2022 6746124000	B	37,015,000.000	1.0014		- 37,068,498	37,068,498	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/03/2022 6746124000	B	965,000.000	.9921		- 957,423	957,423	
08/16/2022 6746124000	B	2,800,000.000	.9906		- 2,773,641	2,773,641	
10/14/2022 6746124000	B	3,000,000.000	.9374		- 2,812,266	2,812,266	
Total For Buys				**0**	**43,611,828**	**43,611,828**	**0**
08/01/2022 6746124000	S	- 1,950,000.000	1.0042		1,958,150	1,952,818	5,332
08/08/2022 6746124000	S	- 1,120,000.000	.9926		1,111,731	1,121,340	- 9,609
08/08/2022 6746124000	S	- 2,055,000.000	.9928		2,040,149	2,057,458	- 17,309
08/11/2022 6746124000	S	- 1,935,000.000	.9893		1,914,289	1,937,315	- 23,025
09/06/2022 6746124000	S	- 1,665,000.000	.9678		1,611,343	1,665,525	- 54,182
10/28/2022 6746124000	S	- 35,055,000.000	.9379		32,877,756	34,877,371	- 1,999,615
Total For Sells				**0**	**41,513,418**	**43,611,827**	**- 2,098,408**
Total U S Treasury Nt 2.750% 7/31/27				**0**	**85,125,246**	**87,223,655**	**- 2,098,408**
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
07/29/2022 6746124000	B	27,870,000.000	.9927		- 27,665,330	27,665,330	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/23/2022 6746124000	B	15,805,000.000	.9717		- 15,358,015	15,358,015	
Total For Buys				**0**	**43,023,345**	**43,023,345**	**0**
10/17/2022 6746124000	S	- 1,395,000.000	.9096		1,268,905	1,374,186	- 105,281
10/28/2022 6746124000	S	- 42,280,000.000	.9137		38,631,698	41,649,159	- 3,017,460
Total For Sells				**0**	**39,900,603**	**43,023,345**	**- 3,122,741**
Total U S Treasury Nt 2.625% 7/31/29				**0**	**82,923,948**	**86,046,690**	**- 3,122,741**
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
10/28/2022 6746124000	B	57,195,000.000	.9998		- 57,181,595 *	57,181,595	
11/15/2022 6746124000	B	3,600,000.000	1.0000		- 3,600,141	3,600,141	
12/07/2022 6746124000	B	1,750,000.000	.9995		- 1,749,111	1,749,111	
12/13/2022 6746124000	B	1,600,000.000	.9991		- 1,598,563	1,598,563	
12/15/2022 6746124000	B	3,750,000.000	1.0015		- 3,755,713	3,755,713	
12/15/2022 6746124000	B	810,000.000	1.0013		- 811,076	811,076	
12/20/2022 6746124000	B	1,200,000.000	1.0006		- 1,200,750	1,200,750	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/21/2022 6746124000	B	1,200,000.000	1.0015		- 1,201,828	1,201,828	
12/30/2022 6746124000	B	3,320,000.000	.9973		- 3,311,181	3,311,181	
01/05/2023 6746124000	B	625,000.000	.9968		- 622,998	622,998	
01/17/2023 6746124000	B	1,500,000.000	1.0006		- 1,500,879	1,500,879	
01/18/2023 6746124000	B	1,750,000.000	1.0018		- 1,753,145	1,753,145	
01/23/2023 6746124000	B	1,500,000.000	1.0013		- 1,501,875	1,501,875	
01/24/2023 6746124000	B	850,000.000	1.0007		- 850,598	850,598	
Total For Buys				**0**	**80,639,453**	**80,639,453**	**0**
01/30/2023 6746124000	S	- 80,650,000.000	.9993		80,593,293 *	80,639,452	- 46,159
Total For Sells				**0**	**80,593,293**	**80,639,452**	**- 46,159**
Total U S Treasury Nt 4.375% 10/31/24				**0**	**161,232,746**	**161,278,905**	**- 46,159**

Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29

10/28/2022 6746124000	B	39,035,000.000	.9970		- 38,919,115	38,919,115	
11/16/2022 6746124000	B	2,400,000.000	1.0093		- 2,422,313	2,422,313	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/30/2022 6746124000	B	7,520,000.000	.9997		- 7,517,944	7,517,944	
01/20/2023 6746124000	B	3,200,000.000	1.0303		- 3,297,000	3,297,000	
Total For Buys				**0**	**52,156,372**	**52,156,372**	**0**
11/01/2022 6746124000	S	- 780,000.000	.9905		772,566	777,684	- 5,119
12/08/2022 6746124000	S	- 1,290,000.000	1.0217		1,318,017	1,287,104	30,913
01/03/2023 6746124000	S	- 2,510,000.000	1.0075		2,528,923	2,505,159	23,764
01/30/2023 6746124000	S	- 47,575,000.000	1.0211		48,578,535	47,586,423	992,112
Total For Sells				**0**	**53,198,041**	**52,156,370**	**1,041,670**
Total U S Treasury Nt 4.000% 10/31/29				**0**	**105,354,413**	**104,312,742**	**1,041,670**
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
10/28/2022 6746124000	B	33,185,000.000	.9980		- 33,118,889	33,118,889	
12/30/2022 6746124000	B	2,655,000.000	1.0032		- 2,663,401	2,663,401	
01/11/2023 6746124000	B	420,000.000	1.0178		- 427,481	427,481	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Buys			**0**	**36,209,771**	**36,209,771**	**0**
01/10/2023 6746124000	S	- 1,320,000.000	1.0161		1,341,295	1,317,875	23,421
01/17/2023 6746124000	S	- 1,345,000.000	1.0213		1,373,686	1,343,148	30,538
01/30/2023 6746124000	S	- 33,595,000.000	1.0176		34,185,537	33,548,748	636,789
	Total For Sells			**0**	**36,900,518**	**36,209,771**	**690,748**
	Total U S Treasury Nt 4.125% 10/31/27			**0**	**73,110,289**	**72,419,542**	**690,748**
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
01/30/2023 6746124000	B	81,695,000.000	.9977		- 81,503,527 *	81,503,527	
02/09/2023 6746124000	B	1,475,000.000	.9943		- 1,466,588	1,466,588	
03/08/2023 6746124000	B	115,000.000	.9836		- 113,109	113,109	
03/23/2023 6746124000	B	1,400,000.000	1.0018		- 1,402,461	1,402,461	
04/04/2023 6746124000	B	1,900,000.000	1.0001		- 1,900,148	1,900,148	
04/12/2023 6746124000	B	1,350,000.000	.9991		- 1,348,840	1,348,840	
04/14/2023 6746124000	B	1,200,000.000	1.0000		- 1,200,000	1,200,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/19/2023 6746124000	B	1,800,000.000	.9955		- 1,791,844	1,791,844	
04/21/2023 6746124000	B	1,550,000.000	.9980		- 1,546,852	1,546,852	
Total For Buys				**0**	**92,273,369**	**92,273,369**	**0**
04/25/2023 6746124000	S	- 615,000.000	1.0007		615,432	613,593	1,840
04/27/2023 6746124000	S	- 91,870,000.000	.9982		91,704,921 *	91,659,776	45,145
Total For Sells				**0**	**92,320,353**	**92,273,369**	**46,985**
Total U S Treasury Nt 4.125% 1/31/25				**0**	**184,593,722**	**184,546,738**	**46,985**
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
01/30/2023 6746124000	B	34,810,000.000	.9923		- 34,543,486	34,543,486	
03/16/2023 6746124000	B	950,000.000	.9885		- 939,090	939,090	
03/17/2023 6746124000	B	180,000.000	1.0004		- 180,070	180,070	
03/20/2023 6746124000	B	910,000.000	.9945		- 905,023	905,023	
03/21/2023 6746124000	B	770,000.000	.9878		- 760,616	760,616	
03/22/2023 6746124000	B	1,765,000.000	.9872		- 1,742,455	1,742,455	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/22/2023 6746124000	B	755,000.000	.9972		- 752,906	752,906	
03/23/2023 6746124000	B	135,000.000	1.0019		- 135,258	135,258	
04/04/2023 6746124000	B	925,000.000	1.0038		- 928,541	928,541	
04/20/2023 6746124000	B	560,000.000	.9936		- 556,434	556,434	
Total For Buys				**0**	**41,443,879**	**41,443,879**	**0**
01/31/2023 6746124000	S	- 1,025,000.000	.9944		1,019,274	1,017,152	2,122
02/28/2023 6746124000	S	- 1,825,000.000	.9698		1,769,822	1,811,027	- 41,205
03/01/2023 6746124000	S	- 1,805,000.000	.9654		1,742,530	1,791,180	- 48,650
03/28/2023 6746124000	S	- 1,815,000.000	.9929		1,802,026	1,800,710	1,316
03/28/2023 6746124000	S	- 2,720,000.000	.9912		2,696,094	2,698,584	- 2,490
04/03/2023 6746124000	S	- 1,440,000.000	.9987		1,438,144	1,428,662	9,482
04/27/2023 6746124000	S	- 31,130,000.000	.9963		31,013,263	30,896,564	116,698
Total For Sells				**0**	**41,481,153**	**41,443,879**	**37,273**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total U S Treasury Nt 3.500% 1/31/28				**0**	**82,925,032**	**82,887,758**	**37,273**
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
01/30/2023 6746124000	B	49,440,000.000	.9927		- 49,080,788	49,080,788	
02/27/2023 6746124000	B	175,000.000	.9650		- 168,875	168,875	
04/12/2023 6746124000	B	470,000.000	1.0048		- 472,277	472,277	
Total For Buys				**0**	**49,721,940**	**49,721,940**	**0**
04/27/2023 6746124000	S	- 50,085,000.000	.9951		49,838,488	49,721,939	116,549
Total For Sells				**0**	**49,838,488**	**49,721,939**	**116,549**
Total U S Treasury Nt 3.500% 1/31/30				**0**	**99,560,428**	**99,443,879**	**116,549**
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/14/2023 6746124000	B	20,180,000.000	.9816		- 19,809,508	19,809,508	
02/15/2023 6746124000	B	2,915,000.000	.9755		- 2,843,605	2,843,605	
03/16/2023 6746124000	B	2,200,000.000	1.0064		- 2,214,094	2,214,094	
03/20/2023 6746124000	B	685,000.000	1.0004		- 685,241	685,241	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/20/2023 6746124000	B	680,000.000	1.0014		- 680,956	680,956	
03/21/2023 6746124000	B	2,000,000.000	.9947		- 1,989,453	1,989,453	
03/21/2023 6746124000	B	250,000.000	.9953		- 248,828	248,828	
03/21/2023 6746124000	B	970,000.000	.9955		- 965,605	965,605	
03/22/2023 6746124000	B	1,900,000.000	.9901		- 1,881,148	1,881,148	
04/12/2023 6746124000	B	470,000.000	1.0102		- 474,773	474,773	
Total For Buys				**0**	**31,793,211**	**31,793,211**	**0**
02/15/2023 6746124000	S	- 1,590,000.000	.9752		1,550,498	1,559,578	- 9,079
02/27/2023 6746124000	S	- 1,845,000.000	.9654		1,781,074	1,809,699	- 28,625
03/06/2023 6746124000	S	- 1,050,000.000	.9611		1,009,189	1,029,910	- 20,720
03/20/2023 6746124000	S	- 1,365,000.000	1.0014		1,366,920	1,345,163	21,757
03/28/2023 6746124000	S	- 440,000.000	.9947		437,663	433,961	3,702
03/28/2023 6746124000	S	- 1,975,000.000	.9952		1,965,588	1,947,891	17,696
03/31/2023 6746124000	S	- 705,000.000	.9981		703,678	695,323	8,355

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/31/2023 6746124000	S	- 495,000.000	.9984		494,207	488,206	6,002
03/31/2023 6746124000	S	- 750,000.000	.9988		749,121	739,706	9,415
04/03/2023 6746124000	S	- 184,000.000	1.0059		185,093	181,474	3,618
04/11/2023 6746124000	S	- 611,000.000	1.0057		614,508	602,614	11,895
05/01/2023 6746124000	S	- 1,850,000.000	.9930		1,837,137	1,825,585	11,552
05/08/2023 6746124000	S	- 640,000.000	.9990		639,350	631,554	7,796
05/08/2023 6746124000	S	- 1,270,000.000	.9989		1,268,611	1,253,239	15,372
05/09/2023 6746124000	S	- 720,000.000	.9984		718,847	710,498	8,349
05/12/2023 6746124000	S	- 16,760,000.000	1.0087		16,905,341	16,538,812	366,529
Total For Sells				**0**	**32,226,825**	**31,793,213**	**433,614**
Total U S Treasury Nt 3.500% 2/15/33				**0**	**64,020,036**	**63,586,424**	**433,614**
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
04/27/2023 6746124000	B	92,890,000.000	.9968		- 92,592,462 *	92,592,462	
05/02/2023 6746124000	B	3,700,000.000	.9951		- 3,681,789	3,681,789	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/03/2023 6746124000	B	1,300,000.000	.9984		- 1,297,867	1,297,867	
05/09/2023 6746124000	B	1,500,000.000	.9978		- 1,496,719	1,496,719	
05/12/2023 6746124000	B	1,250,000.000	.9990		- 1,248,730	1,248,730	
05/15/2023 6746124000	B	2,230,000.000	.9972		- 2,223,728	2,223,728	
05/18/2023 6746124000	B	2,150,000.000	.9937		- 2,136,395	2,136,395	
05/25/2023 6746124000	B	2,500,000.000	.9873		- 2,468,359	2,468,359	
Total For Buys				**0**	**107,146,049**	**107,146,049**	**0**
05/30/2023 6746124000	S	- 3,000,000.000	.9874		2,962,266	2,989,566	- 27,300
Total For Sells				**0**	**2,962,266**	**2,989,566**	**- 27,300**
Total U S Treasury Nt 3.875% 4/30/25				**0**	**110,108,315**	**110,135,615**	**- 27,300**
Issue: 95MSCK0D0 - Brigade Capital Operating							
05/02/2023 6746124002	B	41,000,000.000	1.0000		- 41,000,000	41,000,000	
05/17/2023 6746124002	B	17,100,000.000	1.0000		- 17,100,000	17,100,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Buys			**0**	**58,100,000**	**58,100,000**	**0**
	Total Brigade Capital Operating			**0**	**58,100,000**	**58,100,000**	**0**
	GRAND TOTAL			**0**	**2,451,959,029**	**2,459,625,815**	**- 7,666,782**

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

Broker: Amherst Pierpont Securities

Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
07/19/2022 6746124000	B	1,090,000.000	.9828		- 1,071,223	1,071,223	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
07/28/2022 6746124000	B	25,435,000.000	1.0025		- 25,497,496	25,497,496	
Issue: 91282CEK3 - U S Treasury Nt 2.500% 4/30/24							
07/28/2022 6746124000	S	- 25,510,000.000	.9929		25,328,640	25,390,032	- 61,392
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/28/2022 6746124000	S	- 1,195,000.000	1.0096		1,206,483	1,188,951	17,533
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/29/2022 6746124000	S	- 28,825,000.000	1.0074		29,038,936	28,679,082	359,853
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
07/29/2022 6746124000	B	27,870,000.000	.9927		- 27,665,330	27,665,330	
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/03/2022 6746124000	S	- 1,270,000.000	.9991		1,268,859	1,261,465	7,394

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 337158AJ8 - First Tennessee Bank 5.750% 5/01/30							
09/07/2022 6746124000	B	440,000.000	1.0139		- 446,098	446,098	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
09/07/2022 6746124000	S	- 450,000.000	.9563		430,313	445,041	- 14,729
Issue: 3140X8MZ7 - F N M A #Fm4875 2.500% 11/01/50							
09/19/2022 6746124000	S	- 1,110,880.640	.8748		971,847	1,160,176	- 188,329
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
10/14/2022 6746124000	S	- 17,990,000.000	.9630		17,323,808	17,869,102	- 545,294
Issue: 91282CFP1 - U S Treasury Nt 4.250% 10/15/25							
10/14/2022 6746124000	B	17,545,000.000	.9955		- 17,465,499	17,465,499	
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/24/2023 6746124000	B	850,000.000	1.0007		- 850,598	850,598	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
04/25/2023 6746124000	S	- 615,000.000	1.0007		615,432	613,593	1,840
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
04/27/2023 6746124000	B	92,890,000.000	.9968		- 92,592,462 *	92,592,462	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
04/27/2023 6746124000	S	- 91,870,000.000	.9982		91,704,921 *	91,659,776	45,145
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
05/15/2023 6746124000	S	- 995,000.000	.9893		984,389	993,679	- 9,289
Total For Amherst Pierpont Securities				**0**	**334,462,334**	**334,849,603**	**- 387,268**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Broker: Mtgsus6Sfic BofA Secs New York						
	Issue: 05609CAA5 - Bx Trust 5.923% 10/15/36						
06/06/2022 6746124000	B	700,000.000	.9672		- 677,031	677,031	
	Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32						
06/06/2022 6746124000	S	- 1,195,000.000	.9859		1,178,149	1,192,331	- 14,183
	Issue: 89236TKD6 - Toyota Mtr Mtn 4.450% 6/29/29						
06/27/2022 6746124000	B	1,670,000.000	.9999		- 1,669,800	1,669,800	
	Issue: 94990EAA2 - Wells Fargo 4.0583% 7/17/36						
07/11/2022 6746124000	S	- 405,000.000	.9653		390,952	413,831	- 22,879
	Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49						
07/11/2022 6746124000	B	200,000.000	.8681		- 173,625	173,625	
	Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37						
07/11/2022 6746124000	B	205,000.000	.9105		- 186,646	186,646	
	Issue: 94990EAA2 - Wells Fargo 4.0583% 7/17/36						
07/12/2022 6746124000	S	- 150,000.000	.9686		145,283	153,271	- 7,987
	Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37						
07/12/2022 6746124000	B	150,000.000	.9144		- 137,156	137,156	
	Issue: 91282CEH0 - U S Treasury Nt 2.625% 4/15/25						
07/14/2022 6746124000	S	- 23,465,000.000	.9833		23,072,695	23,448,737	- 376,042
	Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25						
07/14/2022 6746124000	B	21,330,000.000	.9931		- 21,182,523	21,182,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 56585ABD3 - Marathon Petroleum 3.800% 4/01/28							
07/19/2022 6746124000	S	- 990,000.000	.9422		932,729	1,075,905	- 143,176
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
07/26/2022 6746124000	B	435,000.000	.8807		- 383,089	383,089	
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
07/28/2022 6746124000	S	- 1,115,000.000	1.0161		1,132,988	1,112,202	20,786
Issue: 58552NAA7 - Mello Warehouse 3.40662% 4/25/55							
08/02/2022 6746124000	S	- 1,610,000.000	.9753		1,570,253	1,611,372	- 41,119
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
08/02/2022 6746124000	S	- 1,575,000.000	1.0104		1,591,365	1,571,048	20,317
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/03/2022 6746124000	B	940,000.000	.9974		- 937,577	937,577	
Issue: 46592TAC7 - Jp Morgan Mortgage 2.500% 12/25/51							
08/04/2022 6746124000	S	- 1,561,321.510	.8853		1,382,257	1,581,570	- 199,312
Issue: 432833AF8 - Hilton Domestic 4.875% 1/15/30							
08/08/2022 6746124000	S	- 110,000.000	.9550		105,050	117,658	- 12,608
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
08/30/2022 6746124000	B	185,000.000	.8588		- 158,876	158,876	
Issue: 44421GAA1 - Hudson Yards 3.228% 6/10/37							
08/30/2022 6746124000	S	- 185,000.000	.9031		167,078	185,024	- 17,946
Issue: 38382TZ49 - G N M A Gtd Remic 3.500% 4/20/51							
09/08/2022 6746124000	B	626,824.080	.9275		- 581,379	581,379	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65246PAA9 - Newrez Warehouse 4.94325% 5/25/55							
09/12/2022 6746124000	S	- 930,000.000	.9816		912,853	930,000	- 17,147
Issue: 62886EAV0 - NCR Corp 6.125% 9/01/29							
10/04/2022 6746124000	S	- 225,000.000	.9100		204,750	213,875	- 9,125
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
10/04/2022 6746124000	B	700,000.000	.8263		- 578,375	578,375	
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
10/12/2022 6746124000	B	75,000.000	.8199		- 61,494	61,494	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
10/12/2022 6746124000	S	- 1,165,000.000	.9765		1,137,650	1,158,433	- 20,784
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
10/12/2022 6746124000	B	105,000.000	.8070		- 84,738	84,738	
Issue: 143905AP2 - Carriage Svcs Inc 4.250% 5/15/29							
10/13/2022 6746124000	B	145,000.000	.7863		- 114,006	114,006	
Issue: 143905AP2 - Carriage Svcs Inc 4.250% 5/15/29							
10/14/2022 6746124000	B	75,000.000	.7763		- 58,219	58,219	
Issue: 143905AP2 - Carriage Svcs Inc 4.250% 5/15/29							
10/14/2022 6746124000	B	180,000.000	.7825		- 140,850	140,850	
Issue: 12655QAA3 - Csmc Trust 3.0403% 2/16/35							
10/17/2022 6746124000	B	1,640,000.000	.7648		- 1,254,216	1,254,216	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/01/2022 6746124000	S	- 780,000.000	.9905		772,566	777,684	- 5,119

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 06540CBF3 - Bank 2.285% 6/17/64							
11/02/2022 6746124000	B	650,000.000	.7715		- 501,465	501,465	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/04/2022 6746124000	S	- 1,690,000.000	.8876		1,500,073	1,671,377	- 171,303
Issue: 63942LAA0 - Navient Student 0.940% 7/15/69							
11/04/2022 6746124000	B	79,063.180	.8440		- 66,728	66,728	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/14/2022 6746124000	B	15,375,000.000	1.0209		- 15,695,713	15,695,713	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/14/2022 6746124000	S	- 16,810,000.000	.9084		15,270,834	16,624,757	- 1,353,922
Issue: 404280DQ9 - Hsbc Hldgs Plc 7.336% 11/03/26							
12/13/2022 6746124000	S	- 525,000.000	1.0497		551,087	525,000	26,087
Issue: 345397C35 - Ford Motor Credit 7.350% 11/04/27							
12/13/2022 6746124000	S	- 115,000.000	1.0450		120,175	115,000	5,175
Issue: 345397C35 - Ford Motor Credit 7.350% 11/04/27							
12/14/2022 6746124000	S	- 145,000.000	1.0438		151,344	145,000	6,344
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/30/2022 6746124000	B	3,320,000.000	.9973		- 3,311,181	3,311,181	
Issue: 885160AA9 - Thor Inds Inc 4.000% 10/15/29							
01/17/2023 6746124000	S	- 25,000.000	.8425		21,063	24,984	- 3,922
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/17/2023 6746124000	S	- 1,345,000.000	1.0213		1,373,686	1,343,148	30,538

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 04685A2V2 - Athene Global Mtn 2.500% 3/24/28							
01/19/2023 6746124000	S	- 40,000.000	.8729		34,916	39,888	- 4,972
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/30/2023 6746124000	S	- 80,650,000.000	.9993		80,593,293 *	80,639,452	- 46,159
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/30/2023 6746124000	S	- 33,595,000.000	1.0176		34,185,537	33,548,748	636,789
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
01/30/2023 6746124000	B	81,695,000.000	.9977		- 81,503,527 *	81,503,527	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
01/30/2023 6746124000	B	34,810,000.000	.9923		- 34,543,486	34,543,486	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
01/31/2023 6746124000	S	- 1,025,000.000	.9944		1,019,274	1,017,152	2,122
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
02/02/2023 6746124000	B	790,000.000	1.0614		- 838,511	838,511	
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
02/02/2023 6746124000	S	- 855,000.000	1.0110		864,379	852,290	12,090
Issue: 443201AB4 - Howmet Aerospace Inc 3.000% 1/15/29							
02/03/2023 6746124000	S	- 90,000.000	.8775		78,975	90,000	- 11,025
Issue: 443201AB4 - Howmet Aerospace Inc 3.000% 1/15/29							
02/16/2023 6746124000	S	- 71,000.000	.8625		61,238	71,000	- 9,763
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/21/2023 6746124000	B	900,000.000	.9855		- 886,957	886,957	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/21/2023 6746124000	B	1,185,000.000	.9849		- 1,167,132	1,167,132	
Issue: 970648AJ0 - Willis North America 2.950% 9/15/29							
02/22/2023 6746124000	S	- 1,110,000.000	.8533		947,119	1,102,150	- 155,031
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/27/2023 6746124000	S	- 1,370,000.000	.9827		1,346,293	1,367,606	- 21,314
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
03/08/2023 6746124000	B	115,000.000	.9836		- 113,109	113,109	
Issue: 24702HAE3 - Dell Equip Fin Tr 6.02667% 9/22/28							
03/14/2023 6746124000	B	840,000.000	.0000		- 839,966	839,966	
Issue: 05329WAQ5 - Autonation Inc 4.750% 6/01/30							
03/20/2023 6746124000	S	- 85,000.000	.9355		79,516	100,430	- 20,914
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/22/2023 6746124000	B	755,000.000	.9972		- 752,906	752,906	
Issue: 46652WAA1 - Jp Morgan Chase 2.28704% 3/05/42							
04/04/2023 6746124000	S	- 1,110,000.000	.8006		888,694	1,143,300	- 254,606
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
04/04/2023 6746124000	B	925,000.000	1.0038		- 928,541	928,541	
Issue: 88167AAE1 - Teva Pharmaceuticals 3.150% 10/01/26							
04/04/2023 6746124000	S	- 120,000.000	.8975		107,700	104,668	3,032
Issue: 03881VAJ8 - Arbor Multifamily 2.5133% 6/15/54							
04/11/2023 6746124000	S	- 550,000.000	.8248		453,643	574,320	- 120,678

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 33845XAC1 - Flagship Cr Auto Tr 1.770% 2/16/27							
04/12/2023 6746124000	B	830,000.000	.9572		- 794,466	794,466	
Issue: 03881VAN9 - Arbor Mtf Mtg 2.7004% 6/30/53							
04/12/2023 6746124000	S	- 1,180,000.000	.8052		950,130	1,215,399	- 265,268
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
04/19/2023 6746124000	S	- 1,505,000.000	.9944		1,496,593	1,502,237	- 5,644
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
04/27/2023 6746124000	B	31,350,000.000	.9974		- 31,267,951	31,267,951	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
04/27/2023 6746124000	S	- 31,130,000.000	.9963		31,013,263	30,896,564	116,698
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
05/01/2023 6746124000	S	- 2,470,000.000	.9934		2,453,694	2,460,543	- 6,849
Issue: 30303M8M7 - Meta Platforms Inc 4.800% 5/15/30							
05/01/2023 6746124000	B	2,250,000.000	.9977		- 2,244,915	2,244,915	
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
05/05/2023 6746124000	B	1,415,000.000	1.0029		- 1,419,090	1,419,090	
Issue: 30227FAE0 - Extended Stay 6.573% 7/15/38							
05/05/2023 6746124000	B	107,381.140	.9744		- 104,630	104,630	
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
05/11/2023 6746124000	S	- 315,000.000	1.0116		318,642	313,794	4,848
Issue: 68236JAA9 - One Bryant Park 2.51641% 9/13/49							
05/11/2023 6746124000	B	380,000.000	.8401		- 319,230	319,230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 563136AA8 - Manhattan West 2.130% 9/10/40							
05/17/2023 6746124000	B	105,000.000	.8716		- 91,522	91,522	
Total For Mtgsus6Sfic BofA Secs New York				**0**	**416,348,405**	**418,802,374**	**- 2,453,971**
Broker: Sbnyus33 Citgroup Gbl Mkts Ny							
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
06/24/2022 6746124000	B	460,000.000	.9821		- 451,788	451,788	
Issue: 756109BK9 - Realty Income Corp 3.100% 12/15/29							
07/06/2022 6746124000	S	- 1,265,000.000	.9167		1,159,676	1,332,968	- 173,292
Issue: 34528PAK2 - Ford Credit 4.060% 11/15/30							
07/20/2022 6746124000	B	100,000.000	.9909		- 99,090	99,090	
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/21/2022 6746124000	B	4,000,000.000	.9898		- 3,959,063	3,959,063	
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
07/28/2022 6746124000	B	1,105,000.000	.9974		- 1,102,094	1,102,094	
Issue: 172967NE7 - Citigroup Inc 2.520% 11/03/32							
08/01/2022 6746124000	B	470,000.000	.8549		- 401,812	401,812	
Issue: 446150BB9 - Huntington 4.443% 8/04/28							
08/01/2022 6746124000	B	2,060,000.000	1.0000		- 2,060,000	2,060,000	
Issue: 172967NU1 - Citigroup Inc 4.910% 5/24/33							
08/01/2022 6746124000	S	- 365,000.000	1.0346		377,618	368,420	9,198

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
08/03/2022 6746124000	B	965,000.000	.9921		- 957,423	957,423	
Issue: 172967NE7 - Citigroup Inc 2.520% 11/03/32							
08/04/2022 6746124000	B	570,000.000	.8490		- 483,902	483,902	
Issue: 53944YAT0 - Lloyds Banking 4.716% 8/11/26							
08/04/2022 6746124000	B	1,120,000.000	1.0000		- 1,120,000	1,120,000	
Issue: 172967NU1 - Citigroup Inc 4.910% 5/24/33							
08/04/2022 6746124000	S	- 480,000.000	1.0273		493,118	484,498	8,621
Issue: 29374JAC9 - Enterprise Fleet 4.790% 5/21/29							
08/04/2022 6746124000	B	50,000.000	1.0184		- 50,920	50,920	
Issue: 432833AF8 - Hilton Domestic 4.875% 1/15/30							
08/09/2022 6746124000	S	- 160,000.000	.9500		152,000	171,139	- 19,139
Issue: 02582JJV3 - American Express 3.750% 8/16/27							
08/09/2022 6746124000	B	1,250,000.000	.0000		- 1,249,980	1,249,980	
Issue: 46654VAA1 - Jp Morgan Mortgage 2.5195% 5/25/52							
08/17/2022 6746124000	S	- 118,548.350	.8709		103,248	118,548	- 15,300
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/18/2022 6746124000	S	- 1,775,000.000	.9929		1,762,312	1,763,071	- 760
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
08/25/2022 6746124000	B	3,345,000.000	.9756		- 3,263,335	3,263,335	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
09/06/2022 6746124000	S	- 1,505,000.000	.9497		1,429,280	1,488,415	- 59,135

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38382CGC9 - G N M A Gtd Remic 3.500% 1/20/50							
09/07/2022 6746124000	B	742,697.320	.9425		- 699,992	699,992	
Issue: 36261XAE5 - Gls Auto Rec Tr 1.080% 6/15/26							
09/16/2022 6746124000	B	155,000.000	.9558		- 148,146	148,146	
Issue: 12596UAF5 - Cps Auto Trust 6.940% 9/15/26							
09/22/2022 6746124000	B	600,000.000	1.0022		- 601,313	601,313	
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
10/14/2022 6746124000	S	- 9,500,000.000	.9858		9,365,293	9,486,906	- 121,613
Issue: 527298BP7 - Level 3 Financing 3.400% 3/01/27							
10/18/2022 6746124000	S	- 400,000.000	.8450		338,000	399,526	- 61,526
Issue: 91282CFP1 - U S Treasury Nt 4.250% 10/15/25							
10/20/2022 6746124000	S	- 1,205,000.000	.9888		1,191,491	1,199,540	- 8,049
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
10/28/2022 6746124000	S	- 35,055,000.000	.9379		32,877,756	34,877,371	- 1,999,615
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
10/28/2022 6746124000	B	57,195,000.000	.9998		- 57,181,595 *	57,181,595	
Issue: 91282CFA4 - U S Treasury Nt 3.000% 7/31/24							
10/28/2022 6746124000	S	- 58,190,000.000	.9750		56,735,250 *	57,862,008	- 1,126,758
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
10/28/2022 6746124000	B	33,185,000.000	.9980		- 33,118,889	33,118,889	
Issue: 12592PBF9 - Comm Mortgage Trust 3.644% 12/10/47							
11/02/2022 6746124000	B	720,000.000	.9552		- 687,713	687,713	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 842400HT3 - Southern Calif 5.950% 11/01/32							
11/03/2022 6746124000	B	1,435,000.000	.9935		- 1,425,658	1,425,658	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/16/2022 6746124000	B	2,400,000.000	1.0093		- 2,422,313	2,422,313	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/16/2022 6746124000	S	- 1,340,000.000	1.0297		1,379,834	1,367,952	11,882
Issue: 3133B7T99 - F H L M C #Qd9576 3.000% 4/01/52							
11/18/2022 6746124000	S	- 1,169,060.800	.8742		1,022,015	1,157,370	- 135,355
Issue: 38383HKD0 - G N M A Gtd Remic 3.000% 2/20/52							
12/01/2022 6746124000	B	1,185,000.000	.8742		- 1,035,949	1,035,949	
Issue: 06738ECA1 - Barclays Plc 5.746% 8/09/33							
12/07/2022 6746124000	S	- 1,020,000.000	.9777		997,234	1,020,000	- 22,766
Issue: 345397C35 - Ford Motor Credit 7.350% 11/04/27							
12/07/2022 6746124000	S	- 270,000.000	1.0363		279,788	270,000	9,788
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
12/07/2022 6746124000	B	845,000.000	1.0595		- 895,304	895,304	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
12/08/2022 6746124000	S	- 1,290,000.000	1.0217		1,318,017	1,287,104	30,913
Issue: 928668BT8 - Volkswagen Group 4.600% 6/08/29							
12/08/2022 6746124000	B	1,495,000.000	.9592		- 1,434,034	1,434,034	
Issue: 527298BP7 - Level 3 Financing 3.400% 3/01/27							
12/13/2022 6746124000	S	- 455,000.000	.8725		396,988	454,461	- 57,473

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/15/2022 6746124000	B	810,000.000	1.0013		- 811,076	811,076	
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
12/30/2022 6746124000	B	2,655,000.000	1.0032		- 2,663,401	2,663,401	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
01/03/2023 6746124000	S	- 2,510,000.000	1.0075		2,528,923	2,505,159	23,764
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
01/03/2023 6746124000	S	- 475,000.000	1.0273		487,970	487,522	447
Issue: 30165XAF2 - Exeter Auto Recv Tr 1.400% 4/15/27							
01/04/2023 6746124000	B	1,930,000.000	.9195		- 1,774,695	1,774,695	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
01/04/2023 6746124000	B	480,000.000	.9103		- 436,950	436,950	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
01/04/2023 6746124000	B	795,000.000	.9103		- 723,698	723,698	
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/05/2023 6746124000	B	625,000.000	.9968		- 622,998	622,998	
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/11/2023 6746124000	B	420,000.000	1.0178		- 427,481	427,481	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
01/13/2023 6746124000	B	17,645,000.000	1.0012		- 17,665,678	17,665,678	
Issue: 91282CFP1 - U S Treasury Nt 4.250% 10/15/25							
01/13/2023 6746124000	S	- 17,315,000.000	1.0089		17,468,535	17,252,768	215,767

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
01/30/2023 6746124000	S	- 47,575,000.000	1.0211		48,578,535	47,586,423	992,112
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
01/30/2023 6746124000	B	49,440,000.000	.9927		- 49,080,788	49,080,788	
Issue: 443201AB4 - Howmet Aerospace Inc 3.000% 1/15/29							
02/08/2023 6746124000	S	- 235,000.000	.8700		204,450	235,000	- 30,550
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
02/14/2023 6746124000	S	- 20,235,000.000	1.0311		20,863,392	20,870,420	- 7,028
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/14/2023 6746124000	B	20,180,000.000	.9816		- 19,809,508	19,809,508	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
02/15/2023 6746124000	B	505,000.000	.9116		- 460,379	460,379	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/15/2023 6746124000	S	- 1,590,000.000	.9752		1,550,498	1,559,578	- 9,079
Issue: 031162DR8 - Amgen Inc 5.250% 3/02/33							
02/15/2023 6746124000	B	1,480,000.000	.9969		- 1,475,338	1,475,338	
Issue: 65535HAY5 - Nomura Holdings Inc 2.172% 7/14/28							
02/22/2023 6746124000	S	- 320,000.000	.8356		267,402	320,000	- 52,598
Issue: 432833AH4 - Hilton Domestic 5.750% 5/01/28							
02/22/2023 6746124000	S	- 425,000.000	.9702		412,344	428,630	- 16,287
Issue: 517834AG2 - Las Vegas Sands Corp 3.200% 8/08/24							
02/22/2023 6746124000	S	- 600,000.000	.9552		573,132	599,526	- 26,394

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02005NBH2 - Ally Financial Inc 3.875% 5/21/24							
02/22/2023 6746124000	S	- 475,000.000	.9797		465,353	470,212	- 4,859
Issue: 56585ABC5 - Marathon Petroleum 5.125% 12/15/26							
02/22/2023 6746124000	S	- 720,000.000	.9967		717,588	783,576	- 65,988
Issue: 760759AS9 - Republic Services 3.375% 11/15/27							
02/22/2023 6746124000	S	- 835,000.000	.9325		778,646	869,961	- 91,316
Issue: 254687FL5 - Walt Disney Company 2.000% 9/01/29							
02/22/2023 6746124000	S	- 1,065,000.000	.8355		889,839	1,049,206	- 159,367
Issue: 50077LBC9 - Kraft Heinz Foods Co 3.875% 5/15/27							
02/22/2023 6746124000	S	- 600,000.000	.9508		570,504	600,000	- 29,496
Issue: 24703TAE6 - Dell Intl LLC Emc 4.900% 10/01/26							
02/22/2023 6746124000	S	- 550,000.000	.9799		538,951	562,688	- 23,738
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/23/2023 6746124000	S	- 12,700,000.000	.9919		12,596,813	12,614,395	- 17,583
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/23/2023 6746124000	S	- 1,000,000.000	.9919		991,875	993,259	- 1,384
Issue: 29374JAC9 - Enterprise Fleet 4.790% 5/21/29							
02/23/2023 6746124000	S	- 630,000.000	.9817		618,483	631,477	- 12,995
Issue: 91282CBN0 - U S Treasury Nt 0.125% 2/28/23							
02/23/2023 6746124000	S	- 1,290,000.000	.9997		1,289,647	1,288,222	1,425
Issue: 91282CBX8 - U S Treasury Nt 0.125% 4/30/23							
02/24/2023 6746124000	S	- 5,000,000.000	.9922		4,960,938	4,966,297	- 5,360

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
02/27/2023 6746124000	B	175,000.000	.9650		- 168,875	168,875	
Issue: 341081GK7 - Florida Pwr Lt Co 5.050% 4/01/28							
02/28/2023 6746124000	B	1,610,000.000	.9987		- 1,607,907	1,607,907	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
03/01/2023 6746124000	S	- 1,805,000.000	.9654		1,742,530	1,791,180	- 48,650
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/07/2023 6746124000	S	- 570,000.000	.7400		421,800	567,893	- 146,093
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/08/2023 6746124000	S	- 250,000.000	.7375		184,375	249,076	- 64,701
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/09/2023 6746124000	S	- 45,000.000	.7375		33,188	44,834	- 11,646
Issue: 67623CAE9 - Office Pptys Income 2.400% 2/01/27							
03/13/2023 6746124000	S	- 50,000.000	.7250		36,250	49,815	- 13,565
Issue: 912796ZE2 - U S Treasury Bill 5/11/23							
03/16/2023 6746124000	B	1,000,000.000	.9934		- 993,366	993,366	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/20/2023 6746124000	B	685,000.000	1.0004		- 685,241	685,241	
Issue: 031162DR8 - Amgen Inc 5.250% 3/02/33							
03/20/2023 6746124000	S	- 740,000.000	1.0171		752,669	737,669	15,000
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/21/2023 6746124000	B	250,000.000	.9953		- 248,828	248,828	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 15189XBB3 - Centerpoint Energy 4.950% 4/01/33							
03/21/2023 6746124000	S	- 260,000.000	1.0034		260,889	259,366	1,524
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
04/12/2023 6746124000	B	470,000.000	1.0102		- 474,773	474,773	
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
04/14/2023 6746124000	B	20,405,000.000	.9982		- 20,367,538	20,367,538	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
04/14/2023 6746124000	S	- 20,170,000.000	.9997		20,163,697	20,134,760	28,937
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
05/08/2023 6746124000	S	- 640,000.000	.9990		639,350	631,554	7,796
Issue: 80287JAD6 - Santander Drv Auto 5.240% 5/15/28							
05/09/2023 6746124000	B	750,000.000	.0000		- 749,992	749,992	
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
05/10/2023 6746124000	S	- 1,185,000.000	1.0046		1,190,416	1,181,899	8,517
Issue: 17291NAA9 - Citigroup Coml Mtg 6.01469% 6/12/40							
05/10/2023 6746124000	B	1,040,000.000	1.0300		- 1,071,200	1,071,200	
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
05/12/2023 6746124000	B	1,250,000.000	.9990		- 1,248,730	1,248,730	
Issue: 30166AAF1 - Exeter Auto Recv Tr 1.550% 6/15/27							
05/18/2023 6746124000	B	170,000.000	.9206		- 156,506	156,506	
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
05/19/2023 6746124000	B	2,500,000.000	.9900		- 2,475,000	2,475,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29278NAF0 - Energy Transfer 4.950% 6/15/28							
05/23/2023 6746124000	S	- 95,000.000	.9795		93,050	110,447	- 17,397
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
05/24/2023 6746124000	S	- 1,375,000.000	.9859		1,355,557	1,370,624	- 15,068
Total For Sbnyus33 Citgroup Gbl Mkts Ny				**0**	**496,656,766**	**499,962,992**	**- 3,306,232**
GRAND TOTAL				**0**	**1,247,467,505**	**1,253,614,969**	**- 6,147,471**

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 06/01/2022 and ending 05/31/2023

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

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

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
Laborers Annuity Plan For Northern California

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 04/01/1985

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

BOARD OF TRUSTEES LABORERS PENSION
TRUST FUND FOR NOR CAL-ANNUITY

5672 STONERIDGE DRIVE, SUITE 100

PLEASANTON CA 94588

2b Employer Identification Number (EIN) 94-6277608

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

2d Business code (see instructions) 236200

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

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

SIGN HERE	[signature]	3-7-2024	OSCAR DE LA TORRE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	[signature]	3-7-2024	BILL KOPONEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor	**3b** Administrator's EIN	
	3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: **a** Sponsor's name **c** Plan Name	**4b** EIN **4d** PN	
5 Total number of participants at the beginning of the plan year	**5**	75,824
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)**	30,063
a(2) Total number of active participants at the end of the plan year	**6a(2)**	29,863
b Retired or separated participants receiving benefits	**6b**	0
c Other retired or separated participants entitled to future benefits	**6c**	46,087
d Subtotal. Add lines **6a(2), 6b,** and **6c**	**6d**	75,950
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	676
f Total. Add lines **6d** and **6e**	**6f**	76,626
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	76,626
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	1,603

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

2C

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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_____

LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

EIN 94-6277608
Plan No. 002
Plan Year Ended May 31, 2023

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

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

LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

EIN 94-6277608
Plan No. 002
Plan Year Ended May 31, 2023

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

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

LABORERS ANNUITY PLAN FOR NORTHERN CALIFORNIA

EIN 94-6277608
Plan No. 002
Plan Year Ended May 31, 2023

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