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 07/01/2022 and ending 06/30/2023

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
NO CALIF GLAZIERS, ARCHITECTURAL METAL AND GLASSWORKERS PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 03/23/1963

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

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

2b Employer Identification Number (EIN) 94-6083001

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

2d Business code (see instructions) 327210

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	04/10/2024	CHRIS BAGATELOS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	04/08/2024	ROBERT WILLIAMS III
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		
5	Total number of participants at the beginning of the plan year	**5**	4324
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)**	1753
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	1669
b	Retired or separated participants receiving benefits	**6b**	1396
c	Other retired or separated participants entitled to future benefits	**6c**	1013
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	4078
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	230
f	Total. Add lines **6d** and **6e**.	**6f**	4308
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	121

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

1A

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

9a Plan funding arrangement (check all that apply)

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

9b Plan benefit arrangement (check all that apply)

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

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

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
94-6083001

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

1a	Enter the valuation date: Month 07 Day 01 Year 2022		
b	Assets		
	(1) Current value of assets	**1b(1)**	471172025
	(2) Actuarial value of assets for funding standard account	**1b(2)**	492906966
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	596257716
	(2) Information for plans using spread gain methods:		
	(a) Unfunded liability for methods with bases	**1c(2)(a)**	
	(b) Accrued liability under entry age normal method	**1c(2)(b)**	
	(c) Normal cost under entry age normal method	**1c(2)(c)**	
	(3) Accrued liability under unit credit cost method	**1c(3)**	573674270
d	Information on current liabilities of the plan:		
	(1) Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
	(2) "RPA '94" information:		
	(a) Current liability	**1d(2)(a)**	999517722
	(b) Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	13401532
	(c) Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	39845502
	(3) Expected plan disbursements for the plan year	**1d(3)**	40895502

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary	02/27/2024 Date
MARK HAMWEE, FSA, MAAA	20-05829
Type or print name of actuary	Most recent enrollment number
SEGAL	415-263-8200
Firm name	Telephone number (including area code)
180 HOWARD STREET, SUITE 1100, SAN FRANCISCO, CA 94105-6147	
Address of the firm	

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	471172025
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		1382	624615501
(2) For terminated vested participants		930	165848921
(3) For active participants:			
(a) Non-vested benefits			25375866
(b) Vested benefits			183677434
(c) Total active		1719	209053300
(4) Total		4031	999517722
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	47.14 %

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
	26274338	0			

	Totals ►	**3(b)**	26274338	**3(c)**	0
(d) Total withdrawal liability amounts included in line 3(b) total				**3(d)**	0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	85.9 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	2.27 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☐ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	9P	9P
(2) Females	**6c(2)**	9FP	9FP
d Valuation liability interest rate	**6d**	6.50 %	6.50 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☐ Single rate ☐ ERISA 4044 ☒ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	6.9 %	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	-7.8 %	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	1014954	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-1903249	-190062
4	26693641	2665674
3	147762	14756

8 Miscellaneous information:

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	0
b Employer's normal cost for plan year as of valuation date	**9b**	3725318

c Amortization charges as of valuation date:			Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	188083858		37275152
(2) Funding waivers	**9c(2)**	0		0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0		0
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	2665031
e Total charges. Add lines 9a through 9d			**9e**	43665501
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	39336525
g Employer contributions. Total from column (b) of line 3			**9g**	26274338
			Outstanding balance	
h Amortization credits as of valuation date	**9h**	45396583		16272085
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	4468476
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	179077124		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	413328783		
(3) FFL credit			**9j(3)**	0
k (1) Waived funding deficiency			**9k(1)**	0
(2) Other credits			**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	86351424
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	42685923
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year			**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	0
(3) Total as of valuation date			**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

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

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
94-6083001

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

ENTRUST GLOBAL PARTNERS OFFSHORE LP

90-0644478

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

K2/D&S MANAGEMENT CO. LLC

13-3970786

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

NEWTOWER TRUST COMPANY

30-0872552

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

SEI TRUST (RAINIER)

06-1271230

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

AMERICAN REALTY ADVISORS LLC

33-0123114

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

GCM CUSTOMIZED FUND INVESTMENT GROU

80-0952472

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

MACQUIRE CAPITAL FUNDS, INC

25 WEST 55TH STREET
NEW YORK, NY 10019

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

AFL-CIO BUILDING INVESTMENT

22-1146430

(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

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

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

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

SIERRA INVESTMENT MANAGERS

68-0370668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 49 99	NONE	776043	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HEALTH SERVICES AND BENEFIT ADMIN

94-3089465

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
12 13 15 50	NONE	384532	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WITHUMSMITH+BROWM, P.C.

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	261036	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

THE SEGAL COMPANY

94-1503999

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50	NONE	238486	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SALTZMAN & JOHNSON

94-2376174

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	148765	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MORGAN STANLEY/GREYSTONE CONSULTING

36-3145972

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 31 33 50	NONE	138965	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)

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	NONE	134131	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WEALTH ENHANCEMENT ADVISORY SERVICE

41-2016508

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	111781	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

US BANK

31-0841368

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 50 62 99	NONE	106905	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

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

FREMONT BANK

94-1569025

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 50	NONE	6780	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL SELECT INSURANCE SERVICES INC

46-0619194

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
53	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	22245	Yes [ ] No [X]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	11482

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CHUBB 13-1963496	INSURANCE BROKER COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	7545

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EUCLID/HUDSON 45-3957469	INSURANCE BROKER COMMISSIONS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	3218

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TRAVELERS 06-0566090	INSURANCE BROKER COMMISSIONS

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
PIMCO LLC 33-0629048	52	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
HAMILTON LANE ADVISORS, LLC 23-2962336	52 99	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
HAMILTON LANE SECONDARY OFFSHORE 26-2316056	52 99	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
MACKAY SHIELDS, LLC 13-5582869	52	SERVICE PROVIDER DID NOT PROVIDE THE AMOUNT OF INDIRECT COMPENSATION, IF ANY.

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

(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 07/01/2022 and ending 06/30/2023

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
94-6083001

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: AFL-CIO BUILDING INVESTMENT TRUST

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-6328901-001	C	15176857

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
52-6218800-001	C	12113626

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
35-7085469-001	C	32442576

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
35-7085469-005	C	26404687

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
27-2402927-042	C	5317844

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

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 07/01/2022 and ending 06/30/2023

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
94-6083001

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	3509554	1289199
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	1990369	2276230
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	2718692	6991626
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	45251992	48517480
(2) U.S. Government securities	1c(2)	20249477	43069831
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	28143361	36618440
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	149507569	168277061
(5) Partnership/joint venture interests	1c(5)	73947992	77980749
(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)	107060883	91455590
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	25211927	2637
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	14174569	15157903

		(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	471766385	491636746
Liabilities			
g Benefit claims payable	1g	2752	2320
h Operating payables	1h	125771	205130
i Acquisition indebtedness	1i		
j Other liabilities	1j	465837	1620792
k Total liabilities (add all amounts in lines 1g through1j)	1k	594360	1828242
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	471172025	489808504

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)	26274338	
(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)		26274338
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1635984	
(B) U.S. Government securities	2b(1)(B)	1014192	
(C) Corporate debt instruments	2b(1)(C)	971713	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	-471302	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		3150587
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	2097946	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1589119	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		3687065
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	393468514	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	388728768	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		4739746
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	9365916	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		9365916

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		8299593
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		4781989
c Other income	2c		659
d Total income. Add all **income** amounts in column (b) and enter total	2d		60299893
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	39011962	
(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)		39011962
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)	614885	
(2) Contract administrator fees	2i(2)	355236	
(3) Investment advisory and management fees	2i(3)	1375912	
(4) Other	2i(4)	305419	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2651452
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		41663414
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		18636479
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, P.C. **(2)** EIN: 22-2027092

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

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

Part IV Compliance Questions

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

During the plan year:

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

		Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		1000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g	X		93138652
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

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

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 496943.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
94-6083001

Part I Distributions

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

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

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

EIN(s): _____ _____

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

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

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (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 WALTERS & WOLF GLASS COMPANY

b EIN 94-2507766 **c** Dollar amount contributed by employer 974623

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer ARCHITECTURAL GLASS & ALUMINUM

b EIN 27-0509930 **c** Dollar amount contributed by employer 649233

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer ROYAL GLASS COMPANY INC

b EIN 77-0191105 **c** Dollar amount contributed by employer 535147

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer C/S ERECTORS INC

b EIN 68-0174010 **c** Dollar amount contributed by employer 297553

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer BAGATELOS ARCH GLASS SYSTEMS

b EIN 68-0429003 **c** Dollar amount contributed by employer 293814

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer BENSON INDUSTRIES, LLC

b EIN 93-0429003 **c** Dollar amount contributed by employer 280449

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

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 PACIFIC GLAZING CONTRACTORS

b EIN 20-3681082 **c** Dollar amount contributed by employer 240709

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer CLARK PACIFIC

b EIN 68-0262848 **c** Dollar amount contributed by employer 230893

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer SILICON VALLEY GLASS INC

b EIN 77-0449789 **c** Dollar amount contributed by employer 223746

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer PROGRESS GLASS

b EIN 94-1679913 **c** Dollar amount contributed by employer 219791

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 06 Day 30 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 11.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	5
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**	8
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	4

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	1.06
b The corresponding number for the second preceding plan year	**15b**	0.68

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

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

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

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

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

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

a Enter the percentage of plan assets held as:
Stock: 49.0 % Investment-Grade Debt: 16.0 % High-Yield Debt: 0.0 % Real Estate: 13.0 % Other: 22.0 %

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

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

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

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

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

[ ] Yes.

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

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

[ ] No. Other. Provide explanation_____

NORTHERN CALIFORNIA GLAZIERS,
ARCHITECTURAL METAL AND
GLASSWORKERS PENSION PLAN
Financial Statements
June 30, 2023 and 2022
With Independent Auditor's Reports

withum
ADVISORY TAX AUDIT

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Table of Contents
June 30, 2023 and 2022

Independent Auditor's Report	1-2
Financial Statements	
Statements of Net Assets Available for Benefits	3
Statements of Changes in Net Assets Available for Benefits	4
Notes to Financial Statements	5-16
Supplementary Information	
Report on 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	17
Schedules of Administrative Expenses	18
Schedule H, Part IV, Line 4i - Schedule of Assets (Held at End of Year)	19-151
Schedule H, Part IV, Line 4j - Schedules of Reportable Transactions	152-328

withum
ADVISORY TAX AUDIT

INDEPENDENT AUDITOR'S REPORT

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

Report on the Financial Statements

Opinion

We have audited the financial statements of the Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), which comprise the statements of net assets available for benefits as of June 30, 2023 and 2022, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the plan as of June 30, 2023 and 2022, and the changes in net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan's ability to continue as a going concern for a reasonable period of time.

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

Withum Smith + Brown, PC

April 5, 2024

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Statements of Net Assets Available for Benefits
June 30, 2023 and 2022

	2023	2022
Assets		
Investments - at fair value		
Common stock	$ 168,277,061	$ 149,507,569
Common/collective trust funds	91,455,590	107,060,883
Corporate obligations	36,618,440	28,143,361
Foreign hedge funds	15,157,903	14,174,569
Limited partnerships	77,980,749	73,947,992
Money market funds	48,517,480	45,251,992
Mutual funds	2,637	25,211,927
U.S. Government and Government Agency obligations	17,795,133	7,072,290
U.S. Treasury notes and bonds	25,274,698	13,177,187
Total investments	481,079,691	463,547,770
Receivables		
Due from related plan	2,350,560	2,077,960
Due from broker	1,261,576	142,014
Employer contributions	2,276,230	1,990,369
Accrued interest and dividends	846,739	431,886
Total receivables	6,735,105	4,642,229
Prepaid expenses		
Prepaid benefits	2,465,960	-
Other	66,791	66,832
Total prepaid expenses	2,532,751	66,832
Cash	1,289,199	3,509,554
Total assets	491,636,746	471,766,385
Liabilities		
Accounts payable and accrued expenses	202,799	126,427
Due to broker for securities purchased	1,625,443	467,933
Total liabilities	1,828,242	594,360
Net assets available for benefits	$ 489,808,504	$ 471,172,025

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

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Statements of Changes in Net Assets Available for Benefits
Years Ended June 30, 2023 and 2022

	2023	2022
Additions		
Investment income (loss)		
Net appreciation (depreciation) in fair value of investments	$ 27,187,244	$ (43,859,489)
Interest and dividends	6,837,652	4,658,074
	34,024,896	(39,201,415)
Less: Investment expenses	(1,375,912)	(1,578,255)
Investment income (loss) - net	32,648,984	(40,779,670)
Employer contributions	26,274,338	26,155,992
Withdrawal liability and other income	659	218,517
Total additions	58,923,981	(14,405,161)
Deductions		
Pension benefits	39,011,962	38,363,859
Administrative expenses	1,275,540	1,085,807
Total deductions	40,287,502	39,449,666
Net change in net assets available for benefits	18,636,479	(53,854,827)
Net assets available for benefits		
Beginning of year	471,172,025	525,026,852
End of year	$ 489,808,504	$ 471,172,025

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

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Method of Accounting

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

Investment Valuation, Transactions and Income Recognition

General

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

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

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

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

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

Inputs and Valuation Methods

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

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

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

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

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

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

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

Transactions and Income Recognition
Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year. Certain investment-related expenses are included in net appreciation (depreciation) in fair value of investments.

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

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

Payment of Benefits
Benefit payments to participants are generally recorded upon distribution. Prepaid benefits represent payments for which the Plan administrator has determined that the requirements set forth in the Plan instrument have not yet been satisfied.

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

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

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

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

2. DESCRIPTION OF THE PLAN

The Plan was established during 1963 as a result of collective bargaining agreements between the unions and various employers to provide retirement, death and disability benefits for eligible participants. The Plan is financed entirely by employer contributions, as specified in the collective bargaining agreements. The Plan is a multiemployer defined benefit pension plan and is subject to the provisions of the ERISA, as amended.

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

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

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

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

3. PENSION PROTECTION ACT OF 2006

Under the Pension Protection Act of 2006 (the “Act”), the Plan’s actuary has certified that the Plan was in endangered status as of July 1, 2022. The credit balance in the funding standard account was projected to be positive for at least seven years. In addition, the Plan was not projected to be in critical status for any of the five succeeding Plan years.

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

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

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

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

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

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

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

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

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

4. PRIORITIES UPON TERMINATION

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

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

5. TAX STATUS

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

The Plan has analyzed the tax positions taken by the Plan and has concluded that, as of June 30, 2023, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by the taxing and regulatory jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan believes it is no longer subject to income tax examinations for the fiscal years prior to 2020.

6. ACTUARIAL INFORMATION

Actuarial valuations of the Plan were made by Segal Consulting as of June 30, 2022. Information in the reports included the following:

Actuarial present value of	
accumulated Plan benefits	
Vested benefits	
Participants currently receiving payments	$ 408,348,193
Other vested participants	155,134,919
Total vested benefits	563,483,112
Non-vested benefits	10,191,158
Total actuarial present value	
of accumulated Plan benefits	$ 573,674,270

As reported by the actuary, the changes in the actuarial present value of accumulated Plan benefits for the year ended June 30, 2022, are as follows:

Actuarial present value of accumulated	
Plan benefits at beginning of year	$ 546,494,729
Increase (decrease) during the	
year attributable to	
Benefits paid	(38,363,859)
Benefits earned, net experience	
gain or loss and changes in data	3,706,576
Changes in Actuarial Assumptions	24,924,928
Increase for interest due to the	
decrease in the discount period	36,911,896
Net increase	27,179,541
Actuarial present value of accumulated	
Plan benefits at end of year	$ 573,674,270

The computations of the actuarial present value of accumulated plan benefits were made as of July 1, 2022. Had the valuations been made as of June 30, 2022, there would be no material differences. No amendments were adopted on July 1, 2022.

The annual actuarial valuations were made using the entry-age normal-cost method. Some of the more significant actuarial assumptions used in the July 1, 2022, valuations were:

Life expectancy of participants:	
Retirement:	2022: Pri-2012 Healthy Retiree Blue Collar Amount-weighted Mortality Tables with generational projection using scale MP-2021 from 2012. (2021: RP-2006 Blue Collar Employee Mortality Tables with generational projection using scale MP-2018 from 2006).
Healthy:	2022: Pri-2012 Healthy Retiree Blue Collar Amount-weighted Mortality Tables with generational projection using scale MP-2021 from 2012. (2021: RP-2006 Blue Collar Employee Mortality Tables with generational projection using scale MP-2018 from 2006).
Disabled:	2022: Pri-2012 Disabled Retiree Amount-weighted Mortality Tables with generational projection using scale MP-2021 from 2012. (2021: RP-2006 Disabled Retiree Mortality Table, with generational projection using Scale MP-2018 from 2006).
Retirement age assumptions:	Age 61.4, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in this actuarial valuation.
Investment rate of return:	2022: 6.50% (2021: 7.0%) per annum, net of investment expense.
Administration expense allowance:	$1,050,000 per year, payable at the end of each month.
Actual Cost Method:	Entry Age Normal

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

The following assumptions were changed for July 1, 2022 valuation, based on past experience and future expectations:

- Net investment return, previously 7.00%.
- Mortality for pre-retirement lives, previously RP-2006 Blue Collar Employee Mortality Tables with generational projection using scale MP-2018 from 2006.

- Mortality for post-retirement healthy lives, previously RP-2006 Blue Collar Healthy Annuitant Mortality Tables with generational projection using scale MP-2018 from 2006.
- Mortality for disabled lives, previously RP-2006 Disabled Retiree Mortality Table with generational projection using scale MP-2018 from 2006.

Because information on the accumulated Plan benefits at June 30, 2023, and the changes therein for the year then ended are not included above, the financial statements do not purport to present a complete financial status of the Plan as of June 30, 2023, and the changes in its financial status for the year then ended, but only present the net assets available for benefits and the changes therein as of and for the year ended June 30, 2023. The complete financial status is presented as of June 30, 2022.

As required by law, the Board of Trustees adopted a rehabilitation plan in November 2010. The rehabilitation plan includes two schedules (one default and one recommended) of reductions in Plan benefits and/or increases in employer contributions for the consideration of the parties to the various bargaining agreements, which are described in Note 3. All of the changes in benefits or contributions associated with the recommended schedule under the rehabilitation plan are reflected in the July 1, 2022, valuation.

7. FUNDING POLICY

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

Effective July 1, 2005, the Trustees approved a $1.00 increase in the hourly Journeyman Glazier contribution rate each year, for three years, designated as a deficit reduction contribution. Effective July 1, 2008, and through June 30, 2012, a total of $3.00 per hour continued to be allocated to the Plan for the sole purpose of deficit reduction. Effective January 1, 2013, and through December 31, 2013, hourly amounts allocated to the Plan for deficit reduction ranged from $3.35 to $3.75. Effective January 1, 2014, and through December 31, 2014, hourly amounts allocated to the Plan for deficit reduction ranged from $3.85 to $4.50. Effective January 1, 2015, and through December 31, 2015, hourly amounts allocated to the Plan for deficit reduction ranged from $4.65 to $5.25. Effective January 1, 2016, and through December 31, 2016, hourly amounts allocated to the Plan for deficit reduction ranged from $5.30 to $6.00. Effective January 1, 2017, and through December 31, 2017, hourly amounts allocated to the Plan for deficit reduction ranged from $5.95 to $6.75. Effective January 1, 2018, and through June 30, 2023, hourly amounts allocated to the Plan for deficit reduction ranged from $6.60 to $7.50. The deficit reduction contribution for other employment categories is based on pro-rata amounts.

The Plan's actuary has advised that the minimum funding requirements of ERISA are currently being met as of June 30, 2023 and 2022.

The Plan complies with the provisions of the Multiemployer Pension Plan Amendments Act of 1980 (the "MPPAA"), which requires imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. Under these provisions of the MPPAA, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer, based on certain comparisons of the employer's contributions to the Plan compared to total Plan contributions. The Plan's actuary has advised the Plan that, as of June 30, 2023 and 2022, the Plan has an estimated unfunded vested liability for withdrawal liability purposes totaling approximately $317,685,000 and $307,800,000, respectively.

As of June 30, 2023 and 2022, employers who have withdrawn from the Plan had outstanding withdrawal liability totaling approximately $207,000 for 2023 and $130,000 for 2022. This amount has been recorded net of an allowance equal to the total amount assessed because collectability is uncertain.

8. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at June 30, 2023 and and 2022, are as follows:

	Fair Value Measurements at Reporting Date Using:			
	Quoted Prices in Active Markets for Identical Assets Level 1	Significant Other Observable Inputs Level 2	Significant Unobservable Inputs Level 3	2023
Assets in the fair value hierarchy				
Common stock	$ 168,277,061	$ -	$ -	$ 168,277,061
Corporate obligations	-	36,618,440	-	36,618,440
Mutual funds	2,637	48,517,480	-	48,520,117
U.S. Government and Government Agency obligations	-	17,795,133	-	17,795,133
U.S. Treasury notes and bonds	25,274,698	-	-	25,274,698
Total assets in the fair value hierarchy	$ 193,554,396	$ 102,931,053	$ -	296,485,449
Investments measured at net asset value				
Common/collective trusts				91,455,590
Foreign hedge funds				15,157,903
Limited partnerships				77,980,749
Total investments measured at net asset value				184,594,242
Total investments at fair value				$ 481,079,691

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

9. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

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

	Fair Value as of June 30,			Redemption Frequency (if currently eligible)	Redemption Notice Period
	2023	2022			
Common/collective trust funds					
Real estate	$ 24,145,022	$ 31,947,126	(a)	Annually	1–365 days
International	44,344,572	44,203,573	(a)	Daily or Weekly	1–30 days
Domestic equity composite	22,965,996	32,790,109	(a)	Daily	Daily
Total common/collective trust funds	91,455,590	108,940,808			
Foreign hedge funds					
Global activist fund	18,561	150,059	(b)	See (b)	See (b)
Opportunity fund	15,139,342	14,024,510	(c)	See (c)	See (c)
Total foreign hedge funds	15,157,903	14,174,569			
Limited partnerships					
Global opportunities	50,301,464	43,470,483	(d)	Quarterly	70 days
Private equity	2,558,882	2,252,879	(e)	See (e)	See (e)
Infrastructure	-	74,158	(f)	See (f)	See (f)
Real estate	25,120,403	26,270,547	(g)	See (g)	See (g)
Total limited partnerships	77,980,749	72,068,067			
	$ 184,594,242	$ 195,183,444			

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

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

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

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

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

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

(f) This category represents the Plan's investment in the MacQuarie Infrastructure Partners II Fund. The objective of this fund is to earn income directly and indirectly from infrastructure assets and assets with similar characteristics located predominately in the United States, Canada and Mexico. The MacQuarie Infrastructure Partners II Fund has ten-year investment terms. An investment in this fund must be held for the term of the agreement. The Fund was liquidated during the fiscal year 2023.

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

10. COMMITMENTS

The following is a summary of the Plan's unfunded commitments as of June 30, 2023 and 2022:

Description	Original Commitments	Invested	Outstanding Commitments as of June 30, 2023
Hamilton Lane Secondary Offshore Fund II, L.P.	$ 8,000,000	$ 6,568,684	$ 1,431,316
Hamilton Lane Secondary Offshore Fund III, L.P.	10,000,000	6,022,325	3,977,675
Landmark Equity Partners XIV, L.P.	8,000,000	7,791,425	208,575
McMorgan Northern California Value Added/Development Fund II, LP	10,000,000	5,069,328	4,930,672
EnTrust Special Opportunities Fund II, Ltd.	6,500,000	5,976,804	523,196
GCM Grosvenor Secondary Opportunities Feeder Fund II, L.P.	10,000,000	5,858,499	4,141,501
Total	$ 52,500,000	$ 37,287,065	$ 15,212,935

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

11. SUPPLEMENTAL RETIREE BENEFITS

Included in employer contributions is $0.05 per hour worked to provide certain retired participants with supplemental benefits. An analysis of the activity in the supplemental retiree benefits cash account during the years ended June 30, 2023 and 2022, is as follows:

	2023	2022
Balance - beginning of year	$ 77,723	$ 104,443
Employer contributions	108,395	123,768
Supplemental retiree benefits paid	(112,944)	(143,804)
Net interest income and wire transfer fees	(5,907)	(6,684)
Balance - end of year	$ 67,267	$ 77,723

The balance of the supplemental retiree benefits account at June 30, 2023 and 2022, is included in cash.

12. RELATED-PARTY TRANSACTIONS

The Plan shares a common Board of Trustees with the Glaziers Individual Account Retirement Plan and with the District Council 16 Northern California Health and Welfare Trust Fund. Contributions for District Council 16 Locals (located in the Northern California Bay Area and Sacramento area) are deposited into the District Council 16 Health and Welfare Trust Fund's (the "Fund") lockbox bank account. In the following month, money is transferred from the Fund to the Plan. As of June 30, 2023 and 2022, the Plan was due approximately $2,350,000 and $2,078,000, respectively, from the Fund for contributions received in the lockbox on the Plan's behalf.

13. SUBSEQUENT EVENTS

In preparing these financial statements, management of the Plan has evaluated events and transactions that occurred after June 30, 2023, for potential recognition or disclosure in the financial statements. These events and transactions were evaluated through April 5, 2024, the date that the financial statements were available to be issued, and no items have come to the attention of management that require recognition or disclosure.

SUPPLEMENTARY INFORMATION

withum
ADVISORY TAX AUDIT

REPORT ON 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

INDEPENDENT AUDITOR'S REPORT

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

We have audited the financial statements of the Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan as of and for the years ended June 30, 2023 and 2022, and have issued our report thereon dated April 5, 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 supplemental schedules, Schedule H, Part IV, Line 4i – Schedule of Assets Held (Held at end of Year) as of June 30, 2023, and Schedule H, Part IV, Line 4j – Schedules of Reportable Transactions for the year ended June 30, 2023, are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America.

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

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

WithumSmith+Brown, PC

April 5, 2024

Northern California Glaziers, Architectural Metal and Glassworkers Pension Plan
Schedules of Administrative Expenses
Years Ended June 30, 2023 and 2022

	2023	2022
Actuarial consulting	$ 139,833	$ 137,871
Administrative fees	355,236	344,012
Audit fees/compliance testing	281,353	173,913
Insurance expense	262,082	238,988
Legal and collection fees	184,496	126,782
Meeting and seminars	9,203	21,461
Printing and miscellaneous	43,337	42,780
Total	$ 1,275,540	$ 1,085,807

See Independent Auditor's Report on Supplementary Information.

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

FYE: June 30, 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
		See attached	$ 394,044,769	$ 485,112,985
		Audit adjustment for AFL- CIO Building Investment Trust		(3,551,422)
		Other market value adjustments		(481,872)
Total			$ 394,044,769	$ 481,079,691

See Independent Auditor's Report on 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" on each page.

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986380*	2,286,285.540	2,286,285.54 1.0000	2,286,285.54	.00 .00	9,275.55	5.21
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986381*	1,489,981.930	1,489,981.93 1.0000	1,489,981.93	.00 .00	11,279.74	5.21
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986382*	41,103,293.290	41,103,293.29 1.0000	41,103,293.29	.00 .00	170,411.91	5.21
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986383*	475,623.520	475,623.52 1.0000	475,623.52	.00 .00	1,885.02	5.21
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986384*	2,791,006.900	2,791,006.90 1.0000	2,791,006.90	.00 .00	14,375.98	5.21
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050986385*	198,276.210	198,276.21 1.0000	198,276.21	.00 .00	3,973.17	5.21
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050989070*	41,471.000	41,471.00 1.0000	41,471.00	.00 .00	11.29	5.21

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050989075*	131,541.410	131,541.41 1.0000	131,541.41	.00 .00	4,292.30	5.21
Total First Am Govt Ob Fd Cl Z	**48,517,479.800**	**48,517,479.80**	**48,517,479.80**	**.00** **.00**	**215,504.96**	**5.20**
Total Money Markets	**48,517,479.800**	**48,517,479.80**	**48,517,479.80**	**.00** **.00**	**215,504.96**	**5.20**
Cash						
Cash		- 53,594.38	- 53,594.38			
Pending Cash		- 310,273.04	- 310,273.04			
Total Cash	**.000**	**- 363,867.42**	**- 363,867.42**	**.00** **.00**	**.00**	**0.00**
Total Cash And Equivalents	**48,517,479.800**	**48,153,612.38**	**48,153,612.38**	**.00** **.00**	**215,504.96**	**5.24**
US Government Issues						
F N M A Gtd Remic 7.78461% 1/25/31 Standard & Poors Rating: N/A Moodys Rating: N/A 30711XY24 Asset Minor Code 30 *ACCOUNT 001050986381*	68,898.090	70,058.33 101.6840	69,608.60	449.73 449.73	75.13	7.66

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 #Sd0625 2.500% 5/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DMVS1 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 85.3830	.00	.00 8,958.38	.00	0.00
F H L M C #Sd1604 4.000% 9/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DNX99 Asset Minor Code 24 *ACCOUNT 001050986381*	75,461.510	70,965.51 94.0420	71,900.65	- 935.14 - 935.14	251.54	4.25
F H L M C #Sd1719 5.500% 10/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DN4C4 Asset Minor Code 24 *ACCOUNT 001050986381*	951,975.020	949,319.01 99.7210	948,178.38	1,140.63 1,140.63	4,363.22	5.52
F H L M C #Sd8030 3.000% 11/01/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DV4P7 Asset Minor Code 24 *ACCOUNT 001050986381*	27,446.960	24,374.27 88.8050	28,645.61	- 4,271.34 - 940.82	138.58	3.38
F H L M C #Sd8200 2.500% 2/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWDD2 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.8400	.00	.00 9,367.65	.00	0.00
F H L M C #Sd8215 4.000% 4/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWDU4 Asset Minor Code 24 *ACCOUNT 001050986381*	140,444.270	131,818.18 93.8580	142,474.14	- 10,655.96 - 6,670.00	468.15	4.26

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C #Sd8256 4.000% 9/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWE58 Asset Minor Code 24 *ACCOUNT 001050986381*	386,313.780	362,582.52 93.8570	363,738.56	- 1,156.04 - 1,156.04	1,287.71	4.26
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 001050986381*	821,613.460	790,030.64 96.1560	797,058.41	- 7,027.77 - 7,027.77	3,081.06	4.68
F H L M C #Sd8343 6.000% 6/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWHU0 Asset Minor Code 24 *ACCOUNT 001050986381*	120,000.000	121,060.80 100.8840	121,462.50	- 401.70 - 401.70	600.00	5.95
F H L M C #Sd8344 6.500% 6/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DWHV8 Asset Minor Code 24 *ACCOUNT 001050986381*	205,000.000	209,325.50 102.1100	210,076.95	- 751.45 - 751.45	1,110.42	6.37
F H L M C #Sc0257 2.000% 4/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3132D9JA3 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 86.5590	.00	.00 10,974.87	.00	0.00
F H L M C Gd U90490 4.000% 6/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3132H3RK1 Asset Minor Code 24 *ACCOUNT 001050986381*	24,235.840	23,262.29 95.9830	25,773.28	- 2,510.99 - 900.65	80.79	4.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C #Qb7147 2.500% 1/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3133AD5G7 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.8790	.00	.00 2,898.02	.00	0.00
F H L M C #Qc5080 2.000% 8/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3133APUD9 Asset Minor Code 24 *ACCOUNT 001050986381*	487,590.530	398,434.60 81.7150	400,185.41	- 1,750.81 - 1,750.81	812.65	2.45
F H L M C #Qd2128 2.500% 11/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3133AYLH1 Asset Minor Code 24 *ACCOUNT 001050986381*	304,631.780	258,748.14 84.9380	261,078.95	- 2,330.81 - 2,330.81	634.65	2.94
F H L M C #Qd8213 3.000% 3/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3133B6DS6 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 88.4300	.00	.00 6,156.06	.00	0.00
F H L M C #Qd9576 3.000% 4/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3133B7T99 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 88.7500	.00	.00 16,297.52	.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 001050986381*	.000	.00 80.4280	.00	.00 1,895.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F F C B 1.875% 8/09/33 Standard & Poors Rating: AA+ Moodys Rating: Aaa 3133EM2A9 Asset Minor Code 22 *ACCOUNT 001050986381*	.000	.00 78.7380	.00	.00 7,331.85	.00	0.00
F H L M C #Ra4095 2.500% 11/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KKRQ4 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 85.1160	.00	.00 22,713.39	.00	0.00
F H L M C #Ra6132 2.500% 10/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KMY58 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.9380	.00	.00 13,378.61	.00	0.00
F H L M C #Ra8647 4.500% 5/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KQTC0 Asset Minor Code 24 *ACCOUNT 001050986381*	549,148.270	528,017.04 96.1520	527,439.75	577.29 577.29	.00	4.68
F H L M C #Rb5148 2.000% 2/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KYWH8 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.9300	.00	.00 8,440.14	.00	0.00
F H L M C #Qa1451 3.000% 8/01/49 31334XTG4 Asset Minor Code 24 *ACCOUNT 001050986381*	22,555.580	20,037.48 88.8360	23,702.73	- 3,665.25 - 649.77	56.39	3.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Gd G61682 5.500% 2/01/40 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B2P0 Asset Minor Code 24 *ACCOUNT 001050986381*	15,117.680	15,513.31 102.6170	16,253.86	- 740.55 - 699.49	69.29	5.36
F H L M C Gd G61720 3.644% 1/01/44 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4D5 Asset Minor Code 24 *ACCOUNT 001050986381*	12,039.420	11,284.91 93.7330	11,781.70	- 496.79 - 565.10	54.96	3.89
F H L M C Gd G61725 3.500% 3/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4J2 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 94.1540	.00	.00 - 28.50	.00	0.00
F H L M C Gd G61726 3.500% 11/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4K9 Asset Minor Code 24 *ACCOUNT 001050986381*	12,007.280	11,220.56 93.4480	11,770.88	- 550.32 - 594.41	35.02	3.75
F H L M C Gd G61763 4.000% 7/01/44 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5Y8 Asset Minor Code 24 *ACCOUNT 001050986381*	6,033.640	5,807.98 96.2600	6,097.73	- 289.75 - 300.59	20.10	4.16
F H L M C Gd G61764 4.000% 12/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5Z5 Asset Minor Code 24 *ACCOUNT 001050986381*	14,050.370	13,445.78 95.6970	14,116.22	- 670.44 - 732.13	46.84	4.18

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Gd G61766 4.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6B7 Asset Minor Code 24 *ACCOUNT 001050986381*	9,823.370	9,376.41 95.4500	9,863.24	- 486.83 - 469.32	32.74	4.19
FNMA Remic Trust 201 3.000% 10/25/47 Standard & Poors Rating: N/A Moodys Rating: N/A 3136AYEW9 Asset Minor Code 30 *ACCOUNT 001050986381*	249,483.370	215,381.49 86.3310	216,114.97	- 733.48 - 733.48	.00	3.47
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 001050986381*	41,728.300	32,831.41 78.6790	35,980.89	- 3,149.48 - 3,149.48	60.85	2.22
F N M A Gtd Remic Standard & Poors Rating: N/A Moodys Rating: N/A 3136BAP81 Asset Minor Code 30 *ACCOUNT 001050986381*	39,628.170	30,078.18 75.9010	29,470.35	607.83 607.83	49.54	1.98
F N M A Gtd Remic Standard & Poors Rating: N/A Moodys Rating: N/A 3136BCBJ8 Asset Minor Code 30 *ACCOUNT 001050986381*	165,011.680	119,923.89 72.6760	123,346.23	- 3,422.34 - 3,422.34	137.51	1.38
F N M A Gtd Remic 3.500% 7/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3136BFHM8 Asset Minor Code 30 *ACCOUNT 001050986381*	97,633.890	87,145.08 89.2570	105,810.72	- 18,665.64 - 6,693.33	284.77	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
F N M A Gtd Remic 3.000% 4/25/46 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B0TJ5 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 96.2640	.00	.00 184.23	.00	0.00
F N M A Gtd Remic 3.000% 3/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B4GU6 Asset Minor Code 30 *ACCOUNT 001050986381*	17,146.710	15,362.59 89.5950	17,040.22	- 1,677.63 - 1,132.79	42.87	3.35
F N M A Gtd Remic 3.500% 3/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B9AX5 Asset Minor Code 30 *ACCOUNT 001050986381*	76,836.850	70,456.32 91.6960	76,428.34	- 5,972.02 - 2,321.88	224.12	3.82
F N M A Gtd Remic 3.500% 3/25/60 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B9BV8 Asset Minor Code 30 *ACCOUNT 001050986381*	59,665.450	54,843.29 91.9180	63,413.18	- 8,569.89 - 3,054.71	174.02	3.81
F H L M C Mltcl Mtg 3.000% 10/15/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3137AVJV0 Asset Minor Code 30 *ACCOUNT 001050986381*	123,892.010	109,650.62 88.5050	111,135.01	- 1,484.39 - 1,484.39	.00	3.39
F H L M C Mltcl Mtg 3.500% 8/15/47 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FAD21 Asset Minor Code 30 *ACCOUNT 001050986381*	153,267.270	138,018.71 90.0510	139,712.69	- 1,693.98 - 1,693.98	.00	3.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
FHLMC Remic Series 3.500% 11/15/47 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FBKV7 Asset Minor Code 30 *ACCOUNT 001050986381*	274,278.790	246,697.31 89.9440	247,193.72	- 496.41 - 496.41	.00	3.89
F H L M C Mltcl Mt 3.136% 10/25/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 3137FCM43 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 97.0150	.00	.00 23,569.84	.00	0.00
F H L M C Mltcl Mtg 1.500% 8/25/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FFBH9 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 98.4010	.00	.00 1,304.51	.00	0.00
F H L M C Mltcl Mtg 3.000% 4/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FNBV1 Asset Minor Code 30 *ACCOUNT 001050986381*	30,609.750	27,182.07 88.8020	31,605.67	- 4,423.60 - 1,769.29	76.52	3.38
F H L M C Mltcl Mtg Standard & Poors Rating: N/A Moodys Rating: N/A 3137FUNH3 Asset Minor Code 30 *ACCOUNT 001050986381*	43,746.020	33,192.29 75.8750	32,435.27	757.02 757.02	54.68	1.98
F H L M C Mltcl Mtg 2.000% 9/25/47 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FU5A8 Asset Minor Code 30 *ACCOUNT 001050986381*	251,793.180	216,798.96 86.1020	222,899.63	- 6,100.67 - 6,100.67	419.66	2.32

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F H L M C Mltcl Mtg 1.000% 10/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FXJT6 Asset Minor Code 30 *ACCOUNT 001050986381*	119,326.620	87,993.84 73.7420	115,094.24	- 27,100.40 - 8,188.16	99.44	1.36
F H L M C Mltcl Mtg 3.000% 6/15/45 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F4R46 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 98.1910	.00	.00 - 453.10	.00	0.00
F H L M C Mltcl Mtg 1.250% 3/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F6XW2 Asset Minor Code 30 *ACCOUNT 001050986381*	174,651.040	141,947.63 81.2750	150,472.76	- 8,525.13 - 2,730.80	181.93	1.54
F H L M C Mltcl Mtg 1.000% 8/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F9WS6 Asset Minor Code 30 *ACCOUNT 001050986381*	84,571.590	62,262.45 73.6210	81,928.73	- 19,666.28 - 5,836.64	70.48	1.36
F H L M C Mltcl 7.73294% 9/25/30 Standard & Poors Rating: N/A Moodys Rating: N/A 3137G0UD9 Asset Minor Code 30 *ACCOUNT 001050986381*	100,249.450	101,126.63 100.8750	100,954.34	172.29 172.29	141.33	7.67
F H L M C Mltcl Mtg 2.000% 11/25/44 Standard & Poors Rating: N/A Moodys Rating: N/A 3137H25W0 Asset Minor Code 30 *ACCOUNT 001050986381*	67,251.630	57,844.47 86.0120	61,577.26	- 3,732.79 - 3,732.79	112.09	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
F H L M C Mltcl Mtg 3.000% 5/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137H6BU8 Asset Minor Code 30 *ACCOUNT 001050986381*	300,183.880	269,793.26 89.8760	275,512.52	- 5,719.26 - 5,719.26	750.46	3.34
F H L M C Mltcl Mtg 4.000% 2/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3137H9YM5 Asset Minor Code 30 *ACCOUNT 001050986381*	165,498.420	154,972.72 93.6400	158,417.41	- 3,444.69 - 3,444.69	551.66	4.27
F H L M C Mltcl Mtg 4.500% 10/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3137H94H9 Asset Minor Code 30 *ACCOUNT 001050986381*	405,986.450	386,742.69 95.2600	389,937.30	- 3,194.61 - 3,194.61	1,522.45	4.72
F N M A #Az7336 3.500% 11/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 3140E0EJ0 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 93.0460	.00	.00 1,789.90	.00	0.00
F N M A #Bf0189 3.000% 6/01/57 Standard & Poors Rating: N/A Moodys Rating: N/A 3140FXF72 Asset Minor Code 24 *ACCOUNT 001050986381*	47,493.320	41,925.68 88.2770	45,209.56	- 3,283.88 - 2,491.74	118.73	3.40
F N M A #Bf0209 3.500% 2/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3140FXGT3 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 91.5960	.00	.00 825.70	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Bk4772 4.000% 8/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140HJJS1 Asset Minor Code 24 *ACCOUNT 001050986381*	19,653.340	18,720.20 95.2520	21,182.61	- 2,462.41 - 704.70	65.51	4.20
F N M A #Bk9022 4.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140HPAY3 Asset Minor Code 24 *ACCOUNT 001050986381*	67,122.660	63,995.42 95.3410	70,059.29	- 6,063.87 - 2,958.61	223.74	4.20
F N M A #Bn5890 4.000% 2/01/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3140JNRL6 Asset Minor Code 24 *ACCOUNT 001050986381*	5,225.260	4,981.82 95.3410	5,347.73	- 365.91 - 217.36	17.42	4.20
F N M A #Bm4480 3.500% 5/01/43 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J86S7 Asset Minor Code 24 *ACCOUNT 001050986381*	.020	.02 94.0700	.02	.00 424.52	.00	0.00
F N M A #Bm4482 4.000% 1/01/43 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J86U2 Asset Minor Code 24 *ACCOUNT 001050986381*	12,500.620	11,982.72 95.8570	12,725.24	- 742.52 - 547.76	41.68	4.17
F N M A #Bm4699 4.000% 1/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9GH8 Asset Minor Code 24 *ACCOUNT 001050986381*	6,420.280	6,173.10 96.1500	6,488.97	- 315.87 - 320.55	21.40	4.16

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Bm4748 3.500% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9H20 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 94.0520	.00	.00 5.91	.00	0.00
F N M A #Bm4798 5.500% 7/01/41 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9KL4 Asset Minor Code 24 *ACCOUNT 001050986381*	7,339.640	7,512.05 102.3490	7,899.29	- 387.24 - 346.29	33.64	5.37
F N M A #Bm4803 3.000% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9KR1 Asset Minor Code 24 *ACCOUNT 001050986381*	24,797.290	22,407.58 90.3630	23,961.14	- 1,553.56 - 1,283.45	62.00	3.32
F N M A #Bm4806 3.000% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9KU4 Asset Minor Code 24 *ACCOUNT 001050986381*	9,000.500	8,057.79 89.5260	8,543.46	- 485.67 - 467.82	22.50	3.35
F N M A #Bm4819 3.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9K91 Asset Minor Code 24 *ACCOUNT 001050986381*	8,467.650	7,910.99 93.4260	8,355.18	- 444.19 - 405.83	24.71	3.75
F N M A #Bm4912 6.000% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9N64 Asset Minor Code 24 *ACCOUNT 001050986381*	3,619.800	3,758.51 103.8320	3,928.64	- 170.13 - 216.24	18.10	5.78

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Bp5843 2.500% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140KDP53 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 85.1400	.00	.00 7,098.84	.00	0.00
F N M A #Bq5749 2.500% 10/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140KRL72 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 85.1190	.00	.00 21,680.45	.00	0.00
F N M A #Bw6232 5.000% 9/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140MX4S0 Asset Minor Code 24 *ACCOUNT 001050986381*	156,226.870	153,175.76 98.0470	154,054.34	- 878.58 - 878.58	650.95	5.10
FNMA By3520 5.500% 6/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 3140NK4E8 Asset Minor Code 24 *ACCOUNT 001050986381*	40,000.000	39,823.60 99.5590	39,931.25	- 107.65 - 107.65	.00	5.52
F N M A #Ca5424 3.000% 3/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QDA20 Asset Minor Code 24 *ACCOUNT 001050986381*	11,906.000	10,559.43 88.6900	12,532.02	- 1,972.59 - 378.55	29.77	3.38
F N M A #Ca5670 3.000% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QDJQ8 Asset Minor Code 24 *ACCOUNT 001050986381*	84,769.490	75,023.54 88.5030	89,590.74	- 14,567.20 - 2,308.97	211.92	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
F N M A #Ca9301 3.000% 2/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QHKP9 Asset Minor Code 24 *ACCOUNT 001050986381*	51,891.440	45,878.78 88.4130	54,781.95	- 8,903.17 - 2,189.31	129.73	3.39
F N M A #Cb4117 3.500% 7/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QPSF5 Asset Minor Code 24 *ACCOUNT 001050986381*	557,436.450	508,365.32 91.1970	511,176.88	- 2,811.56 - 2,811.56	1,625.86	3.84
F N M A #Cb5401 4.500% 12/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QRAB9 Asset Minor Code 24 *ACCOUNT 001050986381*	98,554.800	94,763.40 96.1530	95,428.77	- 665.37 - 665.37	369.58	4.68
F N M A #Fm7685 3.000% 6/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XBRF9 Asset Minor Code 24 *ACCOUNT 001050986381*	47,541.020	41,960.18 88.2610	50,140.93	- 8,180.75 - 1,912.63	118.85	3.40
F N M A #Fm9467 3.000% 11/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XDQV1 Asset Minor Code 24 *ACCOUNT 001050986381*	232,139.640	204,654.31 88.1600	244,834.77	- 40,180.46 - 10,057.97	580.35	3.40
F N M A #Fs0674 3.000% 2/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XFXC0 Asset Minor Code 24 *ACCOUNT 001050986381*	43,945.960	38,689.14 88.0380	43,146.00	- 4,456.86 2,682.89	109.86	3.41

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 #Fs0898 3.000% 2/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XF7L9 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 88.4100	.00	.00 19,879.38	.00	0.00
F N M A #Fs0931 3.000% 3/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XGA90 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 88.0380	.00	.00 5,075.68	.00	0.00
F N M A #Fs1098 3.000% 3/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XGGG8 Asset Minor Code 24 *ACCOUNT 001050986381*	124,095.400	109,339.22 88.1090	121,661.96	- 12,322.74 - 6,164.96	310.24	3.40
F N M A #Fs2058 4.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XHJC2 Asset Minor Code 24 *ACCOUNT 001050986381*	210,815.200	197,961.80 93.9030	212,297.48	- 14,335.68 - 10,198.42	702.72	4.26
F N M A #Fs2521 4.500% 8/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XHYT8 Asset Minor Code 24 *ACCOUNT 001050986381*	233,138.070	225,178.74 96.5860	233,183.60	- 8,004.86 - 8,004.86	874.27	4.66
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 001050986381*	76,036.070	75,914.41 99.8400	76,190.52	- 276.11 - 276.11	348.50	5.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
F N M A #Fs3904 5.000% 3/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 3140XKKS8 Asset Minor Code 24 *ACCOUNT 001050986381*	54,711.850	53,665.21 98.0870	54,579.34	- 914.13 - 914.13	227.97	5.10
F N M A #Fm3747 2.500% 8/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X7EV7 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 85.3910	.00	.00 2,638.20	.00	0.00
F N M A #Fm3889 3.000% 7/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X7KB4 Asset Minor Code 24 *ACCOUNT 001050986381*	74,086.440	65,706.52 88.6890	78,520.04	- 12,813.52 - 2,296.91	185.22	3.38
F N M A #Fm4875 2.500% 11/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X8MZ7 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 86.1210	.00	.00 11,185.48	.00	0.00
F N M A #Fm6109 2.500% 1/01/51 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X9YF6 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.5840	.00	.00 12,669.87	.00	0.00
F N M A #Ma4334 2.500% 5/01/41 Standard & Poors Rating: N/A Moodys Rating: N/A 31418DY89 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 87.7420	.00	.00 16,112.18	.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
F N M A #Ma4540 2.000% 1/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EBJ8 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.9500	.00	.00 10,615.29	.00	0.00
F N M A #Ma4570 2.000% 2/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 31418ECG3 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.6300	.00	.00 18,039.88	.00	0.00
F N M A #Ma4587 2.500% 3/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 31418ECZ1 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 86.8380	.00	.00 15,757.62	.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 001050986381*	638,366.160	599,413.06 93.8980	636,304.79	- 36,891.73 - 28,465.61	2,127.89	4.26
F N M A #Ma4655 4.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EE55 Asset Minor Code 24 *ACCOUNT 001050986381*	948,337.900	890,470.32 93.8980	908,749.32	- 18,279.00 - 27,446.84	3,161.14	4.26
F N M A #Ma4709 5.000% 6/01/52 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EGT1 Asset Minor Code 24 *ACCOUNT 001050986381*	87,722.610	86,022.55 98.0620	89,175.52	- 3,152.97 - 3,634.38	365.51	5.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
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 001050986381*	1,038,270.880	1,017,474.31 97.9970	1,004,488.48	12,985.83 12,985.83	4,326.14	5.10
F N M A #Ma4919 5.500% 1/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EPD6 Asset Minor Code 24 *ACCOUNT 001050986381*	833,245.090	829,262.18 99.5220	833,078.71	- 3,816.53 - 3,816.53	3,819.06	5.53
F N M A #Ma4940 5.000% 2/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EP20 Asset Minor Code 24 *ACCOUNT 001050986381*	1,098,689.830	1,076,683.07 97.9970	1,092,290.75	- 15,607.68 - 15,607.68	4,577.87	5.10
F N M A #Ma4942 6.000% 3/01/53 Standard & Poors Rating: N/A Moodys Rating: N/A 31418EP46 Asset Minor Code 24 *ACCOUNT 001050986381*	269,379.480	271,739.24 100.8760	273,463.71	- 1,724.47 - 1,724.47	1,346.90	5.95
G N M A I I #Ma6398 2.500% 1/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 36179VDB3 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 85.0970	.00	.00 3,489.36	.00	0.00
G N M A I I #Ma6645 2.500% 5/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 36179VL24 Asset Minor Code 24 *ACCOUNT 001050986381*	.000	.00 84.1070	.00	.00 9,446.36	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
G N M A Gtd Remic 3.500% 10/20/48 Standard & Poors Rating: N/A Moodys Rating: N/A 38381RTD1 Asset Minor Code 30 *ACCOUNT 001050986381*	88,588.370	81,658.10 92.1770	83,968.63	- 2,310.53 - 2,310.53	258.38	3.80
G N M A Gtd Remic 3.500% 7/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38381WS33 Asset Minor Code 30 *ACCOUNT 001050986381*	109,618.500	97,431.12 88.8820	97,697.49	- 266.37 - 266.37	117.23	3.94
G N M A Gtd Remic 3.500% 8/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38381YHP2 Asset Minor Code 30 *ACCOUNT 001050986381*	226,935.150	201,740.81 88.8980	202,255.95	- 515.14 - 515.14	242.69	3.94
G N M A Gtd Remic 3.500% 9/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38381YWY6 Asset Minor Code 30 *ACCOUNT 001050986381*	79,202.560	69,516.09 87.7700	69,871.51	- 355.42 - 355.42	84.70	3.99
G N M A Gtd Remic 3.500% 10/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38382AEQ4 Asset Minor Code 30 *ACCOUNT 001050986381*	118,374.880	105,232.90 88.8980	105,501.61	- 268.71 - 268.71	126.60	3.94
G N M A Gtd Remic 3.500% 10/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38382AGG4 Asset Minor Code 30 *ACCOUNT 001050986381*	154,703.360	137,481.78 88.8680	137,879.37	- 397.59 - 397.59	451.22	3.94

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
GNMA Remic Trust 201 2.500% 9/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38382BJL8 Asset Minor Code 30 *ACCOUNT 001050986381*	179,504.850	155,594.80 86.6800	159,023.07	- 3,428.27 - 3,428.27	517.96	2.88
G N M A Gtd Remic 3.500% 4/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 38382D3S6 Asset Minor Code 30 *ACCOUNT 001050986381*	125,632.970	111,763.09 88.9600	119,312.07	- 7,548.98 - 7,548.98	117.89	3.93
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 001050986381*	.000	.00 90.3260	.00	.00 - 9.54	.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 001050986381*	70,934.500	53,358.35 75.2220	53,807.69	- 449.34 - 449.34	21.67	1.33
G N M A Gtd Remic 1.000% 10/20/50 Standard & Poors Rating: N/A Moodys Rating: N/A 38382KWF6 Asset Minor Code 30 *ACCOUNT 001050986381*	145,541.770	110,405.08 75.8580	112,770.94	- 2,365.86 - 2,365.86	121.28	1.32
G N M A Gtd Remic Standard & Poors Rating: N/A Moodys Rating: N/A 38382K4S9 Asset Minor Code 30 *ACCOUNT 001050986381*	177,101.110	139,569.84 78.8080	134,264.78	5,305.06 5,305.06	67.64	1.59

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
G N M A Gtd Remic 2.500% 5/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382QWD8 Asset Minor Code 30 *ACCOUNT 001050986381*	351,100.500	284,893.48 81.1430	311,427.21	- 26,533.73 - 26,533.73	268.22	3.08
G N M A Gtd Remic 1.000% 6/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382TWY6 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 77.4460	.00	.00 12,549.46	.00	0.00
G N M A Gtd Remic 3.000% 7/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382WCY1 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 86.6860	.00	.00 - .01	.00	0.00
G N M A Gtd Remic 3.500% 7/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38382WHE0 Asset Minor Code 30 *ACCOUNT 001050986381*	237,379.380	210,795.26 88.8010	210,970.92	- 175.66 - 175.66	253.86	3.94
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 001050986381*	396,963.450	345,921.89 87.1420	347,565.05	- 1,643.16 - 1,643.16	992.41	3.44
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 001050986381*	317,710.370	277,415.16 87.3170	277,748.35	- 333.19 - 333.19	794.27	3.44

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 4.000% 10/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38383HKK4 Asset Minor Code 30 *ACCOUNT 001050986381*	116,605.770	109,533.63 93.9350	110,374.64	- 841.01 - 841.01	2.02	4.26
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 001050986381*	273,310.920	237,490.79 86.8940	240,897.95	- 3,407.16 - 3,407.16	683.28	3.45
G N M A Gtd Remic 4.000% 7/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38383MGZ5 Asset Minor Code 30 *ACCOUNT 001050986381*	.000	.00 91.2060	.00	.00 - .01	.00	0.00
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 001050986381*	235,297.900	211,761.05 89.9970	216,393.53	- 4,632.48 - 4,632.48	686.29	3.89
G N M A Gtd Remic 6.786% 12/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38383WJT4 Asset Minor Code 30 *ACCOUNT 001050986381*	253,686.730	273,301.79 107.7320	275,487.93	- 2,186.14 - 2,186.14	1,450.71	6.30
G N M A Gtd Remic Standard & Poors Rating: N/A Moodys Rating: N/A 38383XXB5 Asset Minor Code 30 *ACCOUNT 001050986381*	191,609.040	210,831.26 110.0320	212,873.15	- 2,041.89 - 2,041.89	1,097.12	6.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
G N M A Gtd Remic 7.947% 11/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38383X4D3 Asset Minor Code 30 *ACCOUNT 001050986381*	258,179.490	301,527.83 116.7900	297,321.82	4,206.01 4,206.01	1,719.64	6.80
G N M A Gtd Remic 7.449% 7/20/51 Standard & Poors Rating: N/A Moodys Rating: N/A 38383X4E1 Asset Minor Code 30 *ACCOUNT 001050986381*	182,602.740	202,574.00 110.9370	209,955.00	- 7,381.00 - 7,381.00	1,139.11	6.71
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 001050986381*	297,906.560	271,255.84 91.0540	277,857.45	- 6,601.61 - 6,601.61	868.89	3.84
U S Treasury Bd 2.875% 5/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TG3 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 82.8710	.00	.00 53,666.04	.00	0.00
U S Treasury Bd 3.250% 5/15/42 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TH1 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 89.2340	.00	.00 104,334.77	.00	0.00
U S Treasury Bd 3.625% 5/15/53 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TR9 Asset Minor Code 21 *ACCOUNT 001050986381*	3,755,000.000	3,608,892.95 96.1090	3,647,542.11	- 38,649.16 - 38,649.16	17,384.73	3.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 3.750% 5/15/43 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TS7 Asset Minor Code 21 *ACCOUNT 001050986381*	4,260,000.000	4,156,822.80 97.5780	4,141,036.88	15,785.92 15,785.92	20,139.44	3.84
U S Treasury Nt 2.875% 4/30/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEM9 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 93.7730	.00	.00 44,280.97	.00	0.00
U S Treasury Nt 2.875% 5/15/32 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CEP2 Asset Minor Code 21 *ACCOUNT 001050986381*	.000	.00 92.7190	.00	.00 19,042.39	.00	0.00
U S Treasury Nt 3.500% 4/30/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CGZ8 Asset Minor Code 21 *ACCOUNT 001050986381*	7,675,000.000	7,451,964.50 97.0940	7,575,222.34	- 123,257.84 - 123,257.84	.00	3.60
U S Treasury Nt 3.500% 4/30/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CHA2 Asset Minor Code 21 *ACCOUNT 001050986381*	3,085,000.000	2,997,756.20 97.1720	3,032,295.77	- 34,539.57 - 34,539.57	23,262.64	3.60
U S Treasury Nt 3.375% 5/15/33 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CHC8 Asset Minor Code 21 *ACCOUNT 001050986381*	7,320,000.000	7,059,261.60 96.4380	7,283,435.69	- 224,174.09 - 224,174.09	39,742.08	3.50

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	**45,203,265.270**	**43,069,831.12**	**43,915,750.90**	**- 845,919.78** **- 157,643.28**	**157,635.32**	**3.94**
Corporate Issues						
Aep Tex Inc 4.700% 5/15/32 Standard & Poors Rating: A- Moodys Rating: Baa2 00108WAP5 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	62,198.50 95.6900	64,894.50	- 2,696.00 - 2,486.90	390.36	4.91
Aep Transmission Co 3.100% 12/01/26 Standard & Poors Rating: A- Moodys Rating: A2 00115AAE9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 93.6930	.00	.00 2,910.30	.00	0.00
Amsr Trust 1.632% 7/17/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 00178UAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	200,000.000	183,226.00 91.6130	191,113.28	- 7,887.28 - 4,572.00	281.07	1.78
Amsr Trust 1.819% 4/17/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 00180AAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	99,904.140	92,801.95 92.8910	94,425.02	- 1,623.07 - 1,986.10	151.44	1.96
At T Inc 3.550% 9/15/55 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RLJ9 Asset Minor Code 28 *ACCOUNT 001050986381*	87,000.000	60,906.09 70.0070	76,829.99	- 15,923.90 - 4,277.79	909.39	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
At T Inc 3.650% 9/15/59 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RLV2 Asset Minor Code 28 *ACCOUNT 001050986381*	184,000.000	128,104.48 69.6220	153,078.38	- 24,973.90 - 6,095.42	1,977.49	5.24
At T Inc 3.800% 12/01/57 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RMN9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 72.4000	.00	.00 3,000.92	.00	0.00
Aadvantage Loyalty 5.500% 4/20/26 Standard & Poors Rating: N/A Moodys Rating: Ba1 00253XAA9 Asset Minor Code 31 *ACCOUNT 001050989075*	200,000.000	198,138.00 99.0690	196,957.00	1,181.00 1,181.00	2,169.44	5.55
Chubbs Ina Holdings 3.350% 5/03/26 Standard & Poors Rating: A Moodys Rating: A3 00440EAV9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.0750	.00	.00 2,703.55	.00	0.00
Air Lease Corp 2.750% 1/15/23 Standard & Poors Rating: N/R Moodys Rating: N/A 00912XAX2 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 - 182.25	.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 001050986381*	50,000.000	47,601.00 95.2020	49,310.70	- 1,709.70 - 121.50	541.67	3.41

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Alabama Pwr Co 3.000% 3/15/52 Standard & Poors Rating: A- Moodys Rating: A1 010392FW3 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	80,984.40 67.4870	119,788.80	- 38,804.40 - 7,035.60	1,060.00	4.45
Albertsons Cos Inc 3.250% 3/15/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba3 013092AF8 Asset Minor Code 28 *ACCOUNT 001050989075*	105,000.000	96,974.85 92.3570	97,609.70	- 634.85 - 634.85	1,004.79	3.52
Howmet Aerospace Inc 5.125% 10/01/24 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 013817AW1 Asset Minor Code 28 *ACCOUNT 001050989075*	125,000.000	123,596.25 98.8770	124,360.00	- 763.75 - 763.75	1,601.56	5.18
Alexandria Real 3.375% 8/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AR0 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	68,521.60 85.6520	84,502.96	- 15,981.36 15,610.54	1,020.00	3.94
Ally Finl Inc 6.992% 6/13/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 02005NBT6 Asset Minor Code 28 *ACCOUNT 001050986381*	180,000.000	177,750.00 98.7500	180,000.00	- 2,250.00 - 2,250.00	629.28	7.08
Altria Group Inc 4.800% 2/14/29 Standard & Poors Rating: BBB Moodys Rating: A3 02209SBD4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 97.2550	.00	.00 1,753.79	.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 001050986381*	195,000.000	152,070.75 77.9850	174,932.25	- 22,861.50 2,949.60	1,950.81	3.14
Amazon Com 3.600% 4/13/32 Standard & Poors Rating: AA Moodys Rating: A1 023135CH7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 93.2360	.00	.00 3,348.75	.00	0.00
American Express 3.390% 5/17/27 Standard & Poors Rating: AAA Moodys Rating: N/A 02582JJT8 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 96.5060	.00	.00 269.53	.00	0.00
American Honda Mtn 4.700% 1/12/28 Standard & Poors Rating: A- Moodys Rating: A3 02665WED9 Asset Minor Code 28 *ACCOUNT 001050986381*	260,000.000	257,849.80 99.1730	259,485.20	- 1,635.40 - 1,635.40	5,736.61	4.74
American Homes 4 L P 2.375% 7/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 02666TAC1 Asset Minor Code 28 *ACCOUNT 001050986381*	220,000.000	174,686.60 79.4030	186,440.40	- 11,753.80 634.10	2,409.31	2.99
American Tower Corp 2.950% 1/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03027XAV2 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	81,289.75 95.6350	84,309.80	- 3,020.05 - 776.05	1,156.24	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
Americr Atmbl Rec 43.800% 4/18/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 03065WAD7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.0000	.00	.00 - 592.10	.00	0.00
Anheuser Busch Cos 6.500% 5/01/42 Standard & Poors Rating: A- Moodys Rating: A3 035229CM3 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	80,485.50 107.3140	97,143.75	- 16,658.25 1,647.00	812.50	6.06
Appalachian Pwr Co 4.500% 8/01/32 Standard & Poors Rating: A- Moodys Rating: Baa1 037735DA2 Asset Minor Code 28 *ACCOUNT 001050986381*	40,000.000	37,485.20 93.7130	39,894.80	- 2,409.60 - 2,409.60	750.00	4.80
Apple Inc 3.350% 2/09/27 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833CJ7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.0260	.00	.00 1,575.15	.00	0.00
Apple Inc 2.700% 8/05/51 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833EK2 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 69.6550	.00	.00 24,049.25	.00	0.00
Arbor Multifamily 2.5133% 6/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03881VAJ8 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 81.8070	.00	.00 25,763.10	.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 Multifamily 3.40291% 12/15/54 Standard & Poors Rating: N/A Moodys Rating: N/A 03882LAJ9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 86.6860	.00	.00 17,035.95	.00	0.00
Arizona Pub Svc Co 3.350% 5/15/50 Standard & Poors Rating: BBB+ Moodys Rating: A3 040555DB7 Asset Minor Code 28 *ACCOUNT 001050986381*	95,000.000	65,520.55 68.9690	94,554.45	- 29,033.90 - 4,218.00	406.65	4.86
Arizona Pub Svc Co 2.200% 12/15/31 Standard & Poors Rating: BBB+ Moodys Rating: A3 040555DD3 Asset Minor Code 28 *ACCOUNT 001050986381*	165,000.000	128,959.05 78.1570	155,313.45	- 26,354.40 - 3,240.15	161.33	2.81
Athene Global Mtn 2.500% 3/24/28 Standard & Poors Rating: A+ Moodys Rating: A1 04685A2V2 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 84.4770	.00	.00 20,742.00	.00	0.00
Atmos Energy Corp 4.125% 10/15/44 Standard & Poors Rating: A- Moodys Rating: A1 049560AM7 Asset Minor Code 28 *ACCOUNT 001050986381*	30,000.000	25,235.70 84.1190	31,139.20	- 5,903.50 - 1,324.80	261.25	4.90
Autonation Inc 4.750% 6/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05329WAQ5 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	112,201.20 93.5010	140,623.20	- 28,422.00 2,785.95	475.00	5.08

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Aviation Cap Group 1.950% 1/30/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 05369AAK7 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	66,800.25 89.0670	74,283.00	- 7,482.75 1,564.50	613.44	2.19
Avis Budget Rental 4.000% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDC5 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.0470	.00	.00 7,007.94	.00	0.00
Avis Budget Rental 3.350% 9/22/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDL5 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	97,028.00 97.0280	105,613.28	- 8,585.28 - 1,266.00	102.36	3.45
Avis Budget Rental 2.360% 3/20/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377RDQ4 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	94,419.00 94.4190	101,167.97	- 6,748.97 - 861.00	72.20	2.50
Avis Budgt Renl Fd 2.020% 2/20/27 Standard & Poors Rating: N/A Moodys Rating: Aa1 05377RDY7 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	90,582.00 90.5820	103,191.41	- 12,609.41 - 1,267.00	61.72	2.23
Avis Budget Rental 1.380% 8/20/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 05377REH3 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 87.8390	.00	.00 14,255.95	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Axa Equitable 5.000% 4/20/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 054561AM7 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	42,838.50 85.6770	49,740.70	- 6,902.20 - 3,385.00	493.06	5.84
Bank Of America 4.790% 5/15/28 Standard & Poors Rating: AAA Moodys Rating: N/A 05522RDG0 Asset Minor Code 31 *ACCOUNT 001050986381*	335,000.000	332,588.00 99.2800	334,502.73	- 1,914.73 - 1,914.73	668.60	4.82
Bat Capital Corp Sr 3.734% 9/25/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 05526DBT1 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	64,033.20 71.1480	92,159.67	- 28,126.47 7,382.23	896.16	5.25
Truist Finl Corp Mtn 3.750% 12/06/23 Standard & Poors Rating: A- Moodys Rating: A3 05531FBF9 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	84,177.20 99.0320	86,737.30	- 2,560.10 - 1,329.40	221.35	3.79
Bmw US Cap LLC 3.450% 4/01/27 Standard & Poors Rating: A Moodys Rating: A2 05565ECA1 Asset Minor Code 28 *ACCOUNT 001050986381*	190,000.000	180,194.10 94.8390	189,800.50	- 9,606.40 - 5,019.80	1,638.75	3.64
Boca Commercial 7.31608% 5/15/39 Standard & Poors Rating: AAA Moodys Rating: N/A 05592LAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.2790	.00	.00 1,877.74	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bx Trust 3.605% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: Aa3 05606FAG8 Asset Minor Code 31 *ACCOUNT 001050986381*	35,000.000	30,023.35 85.7810	36,048.96	- 6,025.61 - 1,518.30	105.15	4.20
Bx Trust 3.856% 12/09/41 Standard & Poors Rating: N/A Moodys Rating: A3 05606FAJ2 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	84,754.00 84.7540	102,993.38	- 18,239.38 - 3,533.00	321.33	4.55
Bx Trust 6.5349% 10/15/36 Standard & Poors Rating: AAA Moodys Rating: N/A 05608RAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	110,000.000	106,582.30 96.8930	107,971.88	- 1,389.58 3,210.90	186.03	6.74
Bx Trust 6.32917% 1/15/34 Standard & Poors Rating: AAA Moodys Rating: N/A 05608VAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.1340	.00	.00 6,562.75	.00	0.00
Bx Trust 6.4325% 2/15/36 Standard & Poors Rating: N/A Moodys Rating: Aaa 05609BAV1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 96.8150	.00	.00 6,344.40	.00	0.00
Bx Trust 6.36017% 10/15/36 Standard & Poors Rating: N/A Moodys Rating: N/A 05609CAA5 Asset Minor Code 31 *ACCOUNT 001050986381*	78,226.210	75,748.00 96.8320	75,659.41	88.59 1,813.48	114.90	6.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bx Tr 5.0453% 2/15/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 05609DAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	120,000.000	114,189.60 95.1580	120,000.00	- 5,810.40 - 5,810.40	.00	5.30
Ball Corp 5.250% 7/01/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 058498AT3 Asset Minor Code 28 *ACCOUNT 001050989075*	245,000.000	242,880.75 99.1350	243,946.50	- 1,065.75 - 1,065.75	6,431.25	5.30
Bank Of America Corp 3.705% 4/24/28 Standard & Poors Rating: A- Moodys Rating: A1 06051GGL7 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	93,726.00 93.7260	108,451.00	- 14,725.00 25,309.30	689.54	3.95
Bank Of America Corp 3.419% 12/20/28 Standard & Poors Rating: A- Moodys Rating: A1 06051GHD4 Asset Minor Code 28 *ACCOUNT 001050986381*	187,000.000	171,482.74 91.7020	191,802.01	- 20,319.27 - 2,662.88	195.36	3.73
Bank Of America Mtn 3.194% 7/23/30 Standard & Poors Rating: A- Moodys Rating: A1 06051GHV4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 88.1410	.00	.00 6,352.35	.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 001050986381*	95,000.000	79,536.85 83.7230	95,688.80	- 16,151.95 - 749.55	908.96	2.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bk Of America Mtn 2.687% 4/22/32 Standard & Poors Rating: A- Moodys Rating: A1 06051GJT7 Asset Minor Code 28 *ACCOUNT 001050986381*	55,000.000	45,581.25 82.8750	55,000.00	- 9,418.75 - 592.35	283.25	3.24
Bk Of America Mtn 2.087% 6/14/29 Standard & Poors Rating: A- Moodys Rating: A1 06051GJZ3 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	85,316.00 85.3160	100,000.00	- 14,684.00 - 322.00	98.55	2.45
Bk Of America Corp 2.572% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A1 06051GKD0 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	61,087.50 81.4500	75,000.00	- 13,912.50 - 773.25	380.44	3.16
Bank Of America Mtn 3.384% 4/02/26 Standard & Poors Rating: A- Moodys Rating: A1 06051GKM0 Asset Minor Code 28 *ACCOUNT 001050986381*	130,000.000	124,606.30 95.8510	130,000.00	- 5,393.70 - 1,402.70	1,107.95	3.53
Bank 3.50662% 3/17/64 Standard & Poors Rating: AA+ Moodys Rating: N/A 06541LBP0 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	109,869.75 81.3850	134,976.64	- 25,106.89 - 9,721.35	394.51	4.31
Benchmark Mtg Tr 2.701% 8/17/57 Standard & Poors Rating: AAA Moodys Rating: N/A 08162DAD0 Asset Minor Code 31 *ACCOUNT 001050986381*	70,000.000	59,687.60 85.2680	75,381.25	- 15,693.65 - 3,139.50	162.81	3.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Benchmark Mtg Tr 1.691% 9/17/53 Standard & Poors Rating: AAA Moodys Rating: N/A 08162WAZ9 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	120,286.35 89.1010	139,044.53	- 18,758.18 - 5,040.90	190.24	1.90
Biogen Inc 3.625% 9/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 09062XAE3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 99.9230	.00	.00 - 79.90	.00	0.00
Boyd Gaming Corp 4.750% 12/01/27 Standard & Poors Rating: Bb Moodys Rating: B1 103304BU4 Asset Minor Code 28 *ACCOUNT 001050989075*	260,000.000	246,344.80 94.7480	249,314.00	- 2,969.20 - 2,969.20	1,029.17	5.01
Bristol Myers Squibb 3.200% 6/15/26 Standard & Poors Rating: A+ Moodys Rating: A2 110122CN6 Asset Minor Code 28 *ACCOUNT 001050986381*	56,000.000	53,593.12 95.7020	60,116.07	- 6,522.95 - 1,611.12	79.64	3.34
British Airways 2.900% 9/15/36 Standard & Poors Rating: A+ Moodys Rating: A2 11042CAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	114,571.120	94,397.44 82.3920	115,210.71	- 20,813.27 - 5,852.46	166.29	3.52
Broadbridge 2.900% 12/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 11133TAD5 Asset Minor Code 28 *ACCOUNT 001050986381*	190,000.000	162,039.60 85.2840	193,214.75	- 31,175.15 - 4,286.40	459.17	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
Burlington Northn 5.200% 4/15/54 Standard & Poors Rating: AA- Moodys Rating: A3 12189LBK6 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	122,389.20 101.9910	119,935.20	2,454.00 2,454.00	381.33	5.10
Cdw LLC Cdw Finance 4.125% 5/01/25 Standard & Poors Rating: BBB- Moodys Rating: Ba1 12513GBE8 Asset Minor Code 28 *ACCOUNT 001050989075*	275,000.000	264,814.00 96.2960	265,764.75	- 950.75 - 950.75	1,890.63	4.28
Cf Hippolyta 1.49398% 3/15/61 Standard & Poors Rating: AA- Moodys Rating: N/A 12530MAE5 Asset Minor Code 31 *ACCOUNT 001050986381*	188,489.500	163,299.76 86.6360	186,888.56	- 23,588.80 - 2,370.37	59.32	1.72
Comm Mortgage Trust 3.326% 11/13/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 12592LBH4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 96.4820	.00	.00 15,306.54	.00	0.00
Comm Mtg Tr 3.645% 7/10/50 Standard & Poors Rating: N/A Moodys Rating: Aaa 12593GAF9 Asset Minor Code 31 *ACCOUNT 001050986381*	90,000.000	85,995.00 95.5500	85,648.83	346.17 346.17	329.78	3.81
Cna Financial Corp 4.500% 3/01/26 Standard & Poors Rating: A- Moodys Rating: Baa2 126117AT7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 97.0140	.00	.00 2,912.35	.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 Trust 3.334% 6/10/46 Standard & Poors Rating: N/A Moodys Rating: Aaa 12625KAD7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.3120	.00	.00 77.75	.00	0.00
CNH Equipment Tr 2.940% 7/15/27 Standard & Poors Rating: AAA Moodys Rating: N/A 12660DAC1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 95.4470	.00	.00 2,415.13	.00	0.00
Cvs Health Corp 4.780% 3/25/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 126650CY4 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	69,215.25 92.2870	83,286.30	- 14,071.05 - 1,776.75	956.00	5.18
California 3.650% 9/01/19 Standard & Poors Rating: AA- Moodys Rating: Aa3 13034VAD6 Asset Minor Code 28 *ACCOUNT 001050986381*	71,000.000	48,417.03 68.1930	70,820.37	- 22,403.34 - 5,196.49	863.83	5.35
Capital One Multi 2.060% 8/15/28 Standard & Poors Rating: AAA Moodys Rating: N/A 14041NFV8 Asset Minor Code 31 *ACCOUNT 001050986381*	75,000.000	68,520.00 91.3600	74,804.60	- 6,284.60 - 2,439.00	68.67	2.25
Care Capital 5.125% 8/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 14162VAB2 Asset Minor Code 28 *ACCOUNT 001050989075*	260,000.000	244,296.00 93.9600	247,053.80	- 2,757.80 - 2,757.80	5,033.89	5.45

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Carmax Auto Owner 1.700% 8/16/27 Standard & Poors Rating: AAA Moodys Rating: Aaa 14317CAD4 Asset Minor Code 31 *ACCOUNT 001050986381*	210,000.000	193,246.20 92.0220	209,953.57	- 16,707.37 - 2,198.70	158.67	1.85
Carrier Global 2.722% 2/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 14448CAQ7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 86.0710	.00	.00 15,172.00	.00	0.00
Centene Corp Del Sr 4.250% 12/15/27 Standard & Poors Rating: BBB- Moodys Rating: Ba1 15135BAR2 Asset Minor Code 28 *ACCOUNT 001050989075*	260,000.000	243,089.60 93.4960	244,914.80	- 1,825.20 - 1,825.20	491.11	4.55
Charter Comm Opt LLC 4.908% 7/23/25 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175AY0 Asset Minor Code 28 *ACCOUNT 001050989075*	250,000.000	245,162.50 98.0650	245,822.50	- 660.00 - 660.00	5,385.17	5.00
Cheniere Corpus 2.742% 12/31/39 Standard & Poors Rating: BBB- Moodys Rating: Baa2 16412XAL9 Asset Minor Code 28 *ACCOUNT 001050986381*	190,000.000	149,754.20 78.8180	170,822.55	- 21,068.35 - 394.20	14.47	3.48
Chevron Phillips 3.400% 12/01/26 Standard & Poors Rating: A- Moodys Rating: A2 166754AP6 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 94.8820	.00	.00 1,561.00	.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
Cintas Corporation 3.700% 4/01/27 Standard & Poors Rating: A- Moodys Rating: A3 17252MAN0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.3640	.00	.00 1,294.75	.00	0.00
Citigroup Inc 4.050% 7/30/22 Standard & Poors Rating: N/R Moodys Rating: WR 172967GK1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 8,275.40	.00	0.00
Citigroup Inc 6.675% 9/13/43 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967HA2 Asset Minor Code 28 *ACCOUNT 001050986381*	43,000.000	46,315.73 107.7110	49,979.21	- 3,663.48 - 1,913.50	861.08	6.20
Citigroup Inc 3.668% 7/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967LP4 Asset Minor Code 28 *ACCOUNT 001050986381*	295,000.000	275,792.55 93.4890	310,723.60	- 34,931.05 - 2,705.15	4,718.98	3.92
Citigroup Inc 2.520% 11/03/32 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NE7 Asset Minor Code 28 *ACCOUNT 001050986381*	170,000.000	136,970.70 80.5710	140,203.40	- 3,232.70 - 3,232.70	690.20	3.13
Citigroup Inc 4.910% 5/24/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NU1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.7660	.00	.00 1,158.46	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc 5.610% 9/29/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NX5 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	74,898.00 99.8640	75,000.00	- 102.00 - 102.00	1,075.25	5.62
Citigroup Commercial 3.818% 11/10/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 17324KAP3 Asset Minor Code 31 *ACCOUNT 001050986381*	25,000.000	23,593.25 94.3730	23,512.50	80.75 80.75	79.54	4.05
Citizens Finl Inc 2.638% 9/30/32 Standard & Poors Rating: BBB Moodys Rating: Baa1 174610AW5 Asset Minor Code 28 *ACCOUNT 001050986381*	165,000.000	116,623.65 70.6810	157,591.00	- 40,967.35 - 10,290.80	1,100.27	3.73
Columbia Pipeline 5.800% 6/01/45 Standard & Poors Rating: N/R Moodys Rating: Baa1 198280AH2 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	83,849.10 98.6460	104,169.20	- 20,320.10 - 3,405.95	410.83	5.88
Commonwealth Edison 2.950% 8/15/27 Standard & Poors Rating: A Moodys Rating: A1 202795JK7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 92.4160	.00	.00 4,619.65	.00	0.00
Connecticut Light 4.300% 4/15/44 Standard & Poors Rating: A+ Moodys Rating: A1 207597EG6 Asset Minor Code 28 *ACCOUNT 001050986381*	45,000.000	38,885.40 86.4120	50,986.95	- 12,101.55 - 2,810.70	408.50	4.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Constellation Brands 3.500% 5/09/27 Standard & Poors Rating: BBB Moodys Rating: Baa3 21036PAS7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 94.6180	.00	.00 5,871.05	.00	0.00
Crestwood Midstream 5.750% 4/01/25 Standard & Poors Rating: Bb Moodys Rating: Ba3 226373AP3 Asset Minor Code 28 *ACCOUNT 001050989075*	270,000.000	265,277.70 98.2510	266,451.65	- 1,173.95 - 1,173.95	3,881.25	5.85
Crown Amer Cap Corp 4.750% 2/01/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 228187AB6 Asset Minor Code 28 *ACCOUNT 001050989075*	250,000.000	242,292.50 96.9170	243,672.50	- 1,380.00 - 1,380.00	4,947.92	4.90
Dt Midstream Inc 4.300% 4/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 23345MAC1 Asset Minor Code 28 *ACCOUNT 001050986381*	180,000.000	155,786.40 86.5480	169,850.00	- 14,063.60 - 5,883.60	1,634.00	4.97
Daimler Trucks 5.230% 2/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 233869AC0 Asset Minor Code 31 *ACCOUNT 001050986381*	115,000.000	113,830.45 98.9830	114,992.36	- 1,161.91 - 1,161.91	267.31	5.28
Deere Company 2.750% 4/15/25 Standard & Poors Rating: A Moodys Rating: A2 244199BH7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 95.9950	.00	.00 26,910.80	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Dell Intl LLC 3.375% 12/15/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703DBE0 Asset Minor Code 28 *ACCOUNT 001050986381*	175,000.000	123,406.50 70.5180	159,468.50	- 36,062.00 - 777.00	262.50	4.79
Dell Intl LLC Emc 4.900% 10/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAE6 Asset Minor Code 28 *ACCOUNT 001050986381*	145,000.000	143,969.05 99.2890	145,419.05	- 1,450.00 - 236.15	1,776.25	4.94
Dell Intl LLC Emc 8.100% 7/15/36 Standard & Poors Rating: BBB Moodys Rating: Baa2 24703TAJ5 Asset Minor Code 28 *ACCOUNT 001050986381*	87,000.000	101,786.52 116.9960	114,600.15	- 12,813.63 233.16	3,249.45	6.92
Digital Realty Trust 3.700% 8/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 25389JAR7 Asset Minor Code 28 *ACCOUNT 001050986381*	165,000.000	151,585.50 91.8700	175,770.75	- 24,185.25 - 5,588.55	2,306.33	4.03
Duke Energy Corp 5.000% 12/08/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 26441CBW4 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	99,319.00 99.3190	99,944.61	- 625.61 - 625.61	319.44	5.03
Duke Realty L P 2.875% 11/15/29 Standard & Poors Rating: N/R Moodys Rating: WR 26441YBC0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 83.2900	.00	.00 - 1,867.80	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Duke Energy Ohio Inc 4.300% 2/01/49 Standard & Poors Rating: A Moodys Rating: A2 26442EAG5 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	71,062.55 83.6030	70,662.20	400.35 400.35	1,522.92	5.14
Duke Energy Progress 5.350% 3/15/53 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAR5 Asset Minor Code 28 *ACCOUNT 001050986381*	130,000.000	130,826.80 100.6360	129,315.90	1,510.90 1,510.90	2,163.78	5.32
Energy Transfer 4.950% 6/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa3 29278NAF0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.9970	.00	.00 9,663.10	.00	0.00
Energy Transfer 5.250% 4/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa3 29278NAG8 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	48,812.00 97.6240	59,306.00	- 10,494.00 - 711.00	554.17	5.38
Entergy Louisiana 4.000% 3/15/33 Standard & Poors Rating: A Moodys Rating: A2 29364WBA5 Asset Minor Code 28 *ACCOUNT 001050986381*	45,000.000	40,839.75 90.7550	45,871.50	- 5,031.75 - 1,954.80	530.00	4.41
Entergy Arkansas 5.150% 1/15/33 Standard & Poors Rating: A Moodys Rating: A2 29366MAD0 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	120,256.80 100.2140	119,878.15	378.65 378.65	3,004.17	5.14

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Enterprise Fleet 4.790% 5/21/29 Standard & Poors Rating: AAA Moodys Rating: N/A 29374JAC9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 97.7040	.00	.00 - 987.47	.00	0.00
Enterprise Products 4.250% 2/15/48 Standard & Poors Rating: A- Moodys Rating: Baa1 29379VBQ5 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	42,354.00 84.7080	49,555.85	- 7,201.85 295.00	802.78	5.02
Enterprise Products 4.200% 1/31/50 Standard & Poors Rating: A- Moodys Rating: Baa1 29379VBW2 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	87,755.85 83.5770	89,073.00	- 1,317.15 1,143.45	1,849.75	5.03
Citigrp Coml Mtg Tr 3.778% 9/12/58 Standard & Poors Rating: N/A Moodys Rating: Aaa 29425AAD5 Asset Minor Code 31 *ACCOUNT 001050986381*	35,000.000	33,017.95 94.3370	33,208.05	- 190.10 - 190.10	110.19	4.00
Evergy Metro Inc 4.950% 4/15/33 Standard & Poors Rating: A+ Moodys Rating: A2 30037DAB1 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	113,130.10 98.3740	114,853.95	- 1,723.85 - 1,723.85	1,344.06	5.03
Evergy Mo West Inc 5.150% 12/15/27 Standard & Poors Rating: A Moodys Rating: A3 30037FAA8 Asset Minor Code 28 *ACCOUNT 001050986381*	195,000.000	192,242.70 98.5860	194,621.70	- 2,379.00 - 2,379.00	446.33	5.22

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Exeter Auto Recv Tr 1.550% 6/15/27 Standard & Poors Rating: A- Moodys Rating: A1 30166AAF1 Asset Minor Code 31 *ACCOUNT 001050986381*	35,000.000	32,086.95 91.6770	32,135.74	- 48.79 - 48.79	24.11	1.69
Expedia Inc 3.800% 2/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa3 30212PAP0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 93.5070	.00	.00 11,747.70	.00	0.00
Expedia Group Inc 3.250% 2/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 30212PAR6 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 87.0350	.00	.00 2,374.05	.00	0.00
Expedia Group Inc 6.250% 5/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 30212PAS4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.3250	.00	.00 - 418.74	.00	0.00
Extended Stay 6.72183% 7/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 30227FAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	130,104.620	127,532.45 98.0230	130,104.62	- 2,572.17 796.94	231.54	6.86
Fremf Mortgage Tr 3.22041% 7/25/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 30265AAN4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.5980	.00	.00 2,684.89	.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
Fremf Mortgage 3.74491% 10/25/45 Standard & Poors Rating: N/A Moodys Rating: N/A 30290WAE5 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 6,527.01	.00	0.00
Fremf Mtg Tr 4.37489% 6/25/47 Standard & Poors Rating: N/A Moodys Rating: N/A 30292CAJ6 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.0690	.00	.00 5,183.41	.00	0.00
Meta Platforms Inc 4.950% 5/15/33 Standard & Poors Rating: AA- Moodys Rating: A1 30303M8N5 Asset Minor Code 28 *ACCOUNT 001050986381*	60,000.000	59,953.80 99.9230	59,970.60	- 16.80 - 16.80	478.50	4.95
Fremf Mortgage 3.8538% 10/25/49 Standard & Poors Rating: A+ Moodys Rating: N/A 30305KAG9 Asset Minor Code 31 *ACCOUNT 001050986381*	30,000.000	27,665.70 92.2190	29,755.08	- 2,089.38 - 820.20	96.35	4.18
Fidelity Natl 1.150% 3/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 31620MBR6 Asset Minor Code 28 *ACCOUNT 001050986381*	215,000.000	191,745.60 89.1840	214,677.50	- 22,931.90 1,642.60	824.17	1.29
First Horizon Natl 4.000% 5/26/25 Standard & Poors Rating: N/A Moodys Rating: Baa3 320517AD7 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	107,412.30 93.4020	114,561.85	- 7,149.55 - 5,670.65	447.22	4.28

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
First Tennessee Bank 5.750% 5/01/30 Standard & Poors Rating: N/A Moodys Rating: Baa3 337158AJ8 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	99,869.45 86.8430	141,173.25	- 41,303.80 - 18,173.45	1,102.08	6.62
Firstkey Homes 202 1.34106% 9/17/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 33767MAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	148,362.890	134,648.22 90.7560	145,865.13	- 11,216.91 - 2,987.09	165.55	1.48
Fiserv Inc 3.200% 7/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738AT5 Asset Minor Code 28 *ACCOUNT 001050986381*	170,000.000	159,521.20 93.8360	179,780.90	- 20,259.70 - 1,448.40	2,720.00	3.41
Flex Inter L P 3.363% 6/30/31 Standard & Poors Rating: BBB- Moodys Rating: N/A 33939HAA7 Asset Minor Code 28 *ACCOUNT 001050986381*	125,000.000	99,381.25 79.5050	124,996.25	- 25,615.00 - 2,683.75	12.60	4.23
Florida Gas 2.300% 10/01/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 340711BA7 Asset Minor Code 28 *ACCOUNT 001050986381*	155,000.000	123,276.15 79.5330	154,876.00	- 31,599.85 - 2,442.80	891.25	2.89
Ford Credit 4.060% 11/15/30 Standard & Poors Rating: AAA Moodys Rating: N/A 34528PAK2 Asset Minor Code 31 *ACCOUNT 001050986381*	15,000.000	14,175.75 94.5050	15,023.15	- 847.40 - 689.68	27.14	4.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ford Credit 2.440% 9/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 34528QHF4 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 95.9930	.00	.00 - 1,554.35	.00	0.00
Ford Credit Auto 2.040% 8/15/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 34531NAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	65,000.000	61,171.50 94.1100	65,000.20	- 3,828.70 - 958.75	58.87	2.17
Ford Motor Credit Co 4.063% 11/01/24 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 345397ZX4 Asset Minor Code 28 *ACCOUNT 001050989075*	305,000.000	295,142.40 96.7680	296,548.45	- 1,406.05 - 1,406.05	2,065.36	4.20
Ge Cap Funding L P 3.450% 5/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 36166NAG8 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 95.5340	.00	.00 6,177.15	.00	0.00
Glp Capital LP Fin 5.375% 4/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AH2 Asset Minor Code 28 *ACCOUNT 001050989075*	250,000.000	244,727.50 97.8910	244,655.00	72.50 72.50	2,836.81	5.49
Gmac Inc Sr Nt 8.000% 11/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 36186CBY8 Asset Minor Code 28 *ACCOUNT 001050986381*	170,000.000	176,480.40 103.8120	178,717.60	- 2,237.20 - 2,237.20	2,266.67	7.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Gmf Floorp Own Rev 5.340% 6/17/30 Standard & Poors Rating: AAA Moodys Rating: Aaa 361886CW2 Asset Minor Code 31 *ACCOUNT 001050986381*	180,000.000	179,182.80 99.5460	179,922.01	- 739.21 - 739.21	.00	5.36
Gs Mortgage Backed 2.500% 1/25/52 Standard & Poors Rating: N/A Moodys Rating: N/A 36262CAB6 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 80.5200	.00	.00 28,296.42	.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 001050986381*	100,000.000	94,584.00 94.5840	99,978.25	- 5,394.25 991.00	86.22	2.05
Gm Fin Rev Rec Tr 1.170% 6/12/34 Standard & Poors Rating: AAA Moodys Rating: Aaa 36263HAA6 Asset Minor Code 31 *ACCOUNT 001050986381*	140,000.000	122,315.20 87.3680	139,972.15	- 17,656.95 - 3,022.60	91.00	1.34
Gls Auto Rec Tr 3.190% 2/16/27 Standard & Poors Rating: A+ Moodys Rating: N/A 36263XAE3 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	128,838.60 95.4360	134,987.36	- 6,148.76 - 792.45	182.86	3.34
General Mtrs Co 5.600% 10/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAZ3 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	116,096.40 96.7470	117,351.45	- 1,255.05 - 1,255.05	1,418.67	5.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
General Mtrs Finl 2.350% 1/08/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XDE3 Asset Minor Code 28 *ACCOUNT 001050986381*	114,000.000	89,300.76 78.3340	111,608.37	- 22,307.61 918.84	1,287.41	3.00
General Mtrs Finl 2.700% 6/10/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XDL7 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	71,784.00 79.7600	89,843.40	- 18,059.40 872.10	141.75	3.39
General Mtrs Finl Co 4.300% 4/06/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XDV5 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	73,416.80 91.7710	79,856.80	- 6,440.00 - 2.40	812.22	4.69
Global Payments Inc 2.650% 2/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 37940XAA0 Asset Minor Code 28 *ACCOUNT 001050986381*	165,000.000	156,490.95 94.8430	166,373.55	- 9,882.60 - 973.50	1,651.83	2.79
Golden Credit Card 1.440% 8/15/28 Standard & Poors Rating: N/A Moodys Rating: N/R 380881FC1 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	87,457.00 87.4570	99,968.25	- 12,511.25 - 1,576.00	64.00	1.65
Goldman Sachs Group 3.625% 1/22/23 Standard & Poors Rating: N/R Moodys Rating: WR 38141GRD8 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 11,407.05	.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
Goldman Sachs Group 3.850% 1/26/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GWB6 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	114,087.60 95.0730	128,894.10	- 14,806.50 - 1,916.40	1,989.17	4.05
Goldman Sachs Grou 6.49071% 5/15/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GXD1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 101.1940	.00	.00 1,320.00	.00	0.00
Goldman Sachs Group 1.992% 1/27/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GXR0 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	82,659.15 78.7230	95,279.10	- 12,619.95 5,235.15	894.74	2.53
Goldman Sachs Group 1.431% 3/09/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYA6 Asset Minor Code 28 *ACCOUNT 001050986381*	80,000.000	71,480.80 89.3510	80,000.00	- 8,519.20 568.00	356.16	1.60
Goldman Sachs 1.948% 10/21/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYM0 Asset Minor Code 28 *ACCOUNT 001050986381*	85,000.000	75,610.05 88.9530	85,000.00	- 9,389.95 380.80	321.96	2.19
Goldman Sachs Group 3.102% 2/24/33 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GZM9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 84.4750	.00	.00 8,755.20	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 3.500% 11/16/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 38145GAH3 Asset Minor Code 28 *ACCOUNT 001050986381*	225,000.000	210,937.50 93.7500	235,921.30	- 24,983.80 - 4,929.75	984.00	3.73
Great America 1.850% 2/16/26 Standard & Poors Rating: AAA Moodys Rating: N/A 39154TBD9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.8960	.00	.00 3,612.16	.00	0.00
Great America 0.550% 12/15/26 Standard & Poors Rating: AAA Moodys Rating: N/A 39154TBK3 Asset Minor Code 31 *ACCOUNT 001050986381*	155,000.000	145,452.00 93.8400	154,981.88	- 9,529.88 1,258.60	37.89	0.59
Harris Corporation 4.400% 6/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 413875AW5 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	72,085.50 96.1140	78,506.60	- 6,421.10 - 1,572.75	146.67	4.58
Hasbro Inc 3.500% 9/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 418056AV9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 92.9970	.00	.00 1,905.05	.00	0.00
Hertz Vehicle Fin 1.67834% 12/25/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 42806MAE9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 87.1350	.00	.00 36,055.36	.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
Hertz Vehicle Fin 2.120% 12/25/27 Standard & Poors Rating: N/A Moodys Rating: A1 42806MAF6 Asset Minor Code 31 *ACCOUNT 001050986381*	200,000.000	174,706.00 87.3530	174,875.00	- 169.00 - 169.00	58.89	2.43
Hilton Worldwide Fin 4.875% 4/01/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 432891AK5 Asset Minor Code 28 *ACCOUNT 001050989075*	255,000.000	247,370.40 97.0080	249,731.70	- 2,361.30 - 2,361.30	3,107.81	5.03
Home Partners Of 1.901% 12/17/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 43732VAT3 Asset Minor Code 31 *ACCOUNT 001050986381*	182,662.900	159,313.10 87.2170	182,659.04	- 23,345.94 - 2,728.64	289.48	2.18
Host Hotels LP 3.375% 12/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 44107TAY2 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	102,477.60 85.3980	107,656.92	- 5,179.32 - 68.65	180.00	3.95
Host Hotels L P 3.500% 9/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 44107TAZ9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 84.7110	.00	.00 4,146.50	.00	0.00
Howmet Aerospace Inc 6.875% 5/01/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 443201AA6 Asset Minor Code 28 *ACCOUNT 001050989075*	120,000.000	121,908.00 101.5900	123,138.00	- 1,230.00 - 1,230.00	1,375.00	6.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hudson Yards 3.228% 6/10/37 Standard & Poors Rating: N/A Moodys Rating: N/A 44421GAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	85,845.00 85.8450	107,208.00	- 21,363.00 - 4,374.00	269.00	3.76
Huntington National 5.650% 1/10/30 Standard & Poors Rating: A- Moodys Rating: A3 44644MAJ0 Asset Minor Code 28 *ACCOUNT 001050986381*	150,000.000	143,226.00 95.4840	145,350.00	- 2,124.00 - 2,124.00	5,249.79	5.92
Huntsman 4.500% 5/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 44701QBE1 Asset Minor Code 28 *ACCOUNT 001050986381*	235,000.000	214,919.25 91.4550	214,103.80	815.45 815.45	1,762.50	4.92
Icahn Enterprises 4.750% 9/15/24 Standard & Poors Rating: Bb Moodys Rating: Ba3 451102BW6 Asset Minor Code 28 *ACCOUNT 001050989075*	275,000.000	262,754.25 95.5470	260,741.80	2,012.45 2,012.45	3,846.18	4.97
Intercontinental 2.650% 9/15/40 Standard & Poors Rating: A- Moodys Rating: A3 45866FAP9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 71.1209	.00	.00 23,319.00	.00	0.00
Intl Lease Finance 5.875% 8/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 459745GN9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 7,179.75	.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
Invitation Homes L P 2.000% 8/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa3 46188BAA0 Asset Minor Code 28 *ACCOUNT 001050986381*	230,000.000	176,205.30 76.6110	205,569.45	- 29,364.15 - 379.65	1,737.78	2.61
Jp Morgan Chase 1.97387% 1/05/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592FAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	220,000.000	173,203.80 78.7290	226,599.86	- 53,396.06 - 15,283.40	361.88	2.51
Jp Morgan Mortgage 2.500% 12/25/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 46592TAC7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 80.5200	.00	.00 15,989.29	.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 001050986381*	89,864.150	75,342.10 83.8400	84,388.06	- 9,045.96 - 4,178.84	224.66	3.58
Jp Morgan Mortgage 2.7557% 10/01/29 Standard & Poors Rating: N/A Moodys Rating: N/A 46643KAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	19,117.910	17,970.07 93.9960	19,437.49	- 1,467.42 17.25	44.23	2.93
Jpmbb Commercial 2.9124% 10/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 46644FAC5 Asset Minor Code 31 *ACCOUNT 001050986381*	83,394.550	79,309.88 95.1020	87,306.93	- 7,997.05 1,472.28	202.40	3.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jp Morgan Chase Bank 2.182% 6/01/28 Standard & Poors Rating: A- Moodys Rating: A1 46647PBR6 Asset Minor Code 28 *ACCOUNT 001050986381*	225,000.000	199,964.25 88.8730	211,581.60	- 11,617.35 30.30	409.13	2.46
Jpmorgan Chase Co 1.764% 11/19/31 Standard & Poors Rating: A- Moodys Rating: A1 46647PBU9 Asset Minor Code 28 *ACCOUNT 001050986381*	200,000.000	158,284.00 79.1420	158,275.50	8.50 8.50	411.60	2.23
Jpmorgan Chase Co 4.323% 4/26/28 Standard & Poors Rating: A- Moodys Rating: A1 46647PDA1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.5240	.00	.00 2,635.20	.00	0.00
Jp Morgan Chase 2.28704% 3/05/42 Standard & Poors Rating: N/A Moodys Rating: N/A 46652WAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 77.8550	.00	.00 23,398.46	.00	0.00
Jp Morgan Mortgage 2.5195% 5/25/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 46654VAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 80.4010	.00	.00 16,504.06	.00	0.00
Jackson Natl Mtn 1.750% 1/12/25 Standard & Poors Rating: A Moodys Rating: A2 46849LUV1 Asset Minor Code 28 *ACCOUNT 001050986381*	150,000.000	139,204.50 92.8030	149,974.50	- 10,770.00 - 2,254.50	1,232.29	1.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jersey Cent Pwr Lt 2.750% 3/01/32 Standard & Poors Rating: BBB Moodys Rating: A3 476556DD4 Asset Minor Code 28 *ACCOUNT 001050986381*	175,000.000	144,343.50 82.4820	144,243.75	99.75 99.75	1,604.17	3.33
Jetblue 2019 1 Class 2.750% 11/15/33 Standard & Poors Rating: N/A Moodys Rating: A2 477143AH4 Asset Minor Code 31 *ACCOUNT 001050986381*	92,564.200	78,667.54 84.9870	91,175.76	- 12,508.22 - 788.05	325.25	3.24
Kinder Morgan Inc 5.200% 3/01/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAQ4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 87.5600	.00	.00 21,385.60	.00	0.00
Kinder Morgan Inc 2.000% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAR2 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	79,391.00 79.3910	99,060.00	- 19,669.00 - 612.00	755.56	2.52
Lad Auto Receivables 5.930% 6/15/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 505713AB3 Asset Minor Code 31 *ACCOUNT 001050986381*	50,000.000	49,755.50 99.5110	49,996.06	- 240.56 - 240.56	131.78	5.96
Lad Auto Receivables 5.420% 2/15/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 505713AC1 Asset Minor Code 31 *ACCOUNT 001050986381*	35,000.000	34,497.05 98.5630	34,994.20	- 497.15 - 497.15	84.31	5.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lamar Media Corp 3.750% 2/15/28 Standard & Poors Rating: Bb Moodys Rating: Ba3 513075BR1 Asset Minor Code 28 *ACCOUNT 001050989075*	250,000.000	227,560.00 91.0240	228,157.50	- 597.50 - 597.50	4,322.92	4.12
Las Vegas Sands Corp 3.900% 8/08/29 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 517834AF4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 89.2260	.00	.00 21,166.70	.00	0.00
Liberty Mutual Group 3.951% 10/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 53079EBJ2 Asset Minor Code 28 *ACCOUNT 001050986381*	110,000.000	80,447.40 73.1340	116,591.20	- 36,143.80 - 3,094.30	917.51	5.40
Mplx L P 2.650% 8/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VBQ2 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	87,848.25 83.6650	104,908.65	- 17,060.40 200.55	1,051.17	3.17
Manhattan West 2.130% 9/10/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 563136AA8 Asset Minor Code 31 *ACCOUNT 001050986381*	260,000.000	221,803.40 85.3090	250,853.49	- 29,050.09 - 4,959.90	461.50	2.50
Marathon Petroleum 5.000% 9/15/54 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585AAJ1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 82.4630	.00	.00 - 631.19	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Marathon Petroleum 4.700% 5/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABH4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 98.1130	.00	.00 - 478.10	.00	0.00
Markel Corp 3.450% 5/07/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 570535AX2 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	84,361.20 70.3010	119,320.80	- 34,959.60 - 5,467.20	621.00	4.91
Marsh McLennan Cos 3.875% 3/15/24 Standard & Poors Rating: A- Moodys Rating: A3 571748BF8 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 98.6480	.00	.00 10,322.00	.00	0.00
Marriott 3.125% 6/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 571903AS2 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 93.9120	.00	.00 5,044.55	.00	0.00
McCormick Co 3.400% 8/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 579780AN7 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	149,811.20 93.6320	170,319.65	- 20,508.45 - 3,064.00	2,055.11	3.63
Mello Mtg Cap 2.500% 6/01/51 Standard & Poors Rating: N/A Moodys Rating: Aaa 585494AA5 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 80.2700	.00	.00 28,963.92	.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
Mello Warehouse 3.35329% 2/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 58550LAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.1900	.00	.00 2,339.55	.00	0.00
Mello Warehouse 3.40662% 4/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 58552NAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 97.9570	.00	.00 2,045.58	.00	0.00
Mercedes Benz Auto 0.730% 12/15/27 Standard & Poors Rating: AAA Moodys Rating: Aaa 58772WAD5 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 91.3300	.00	.00 10,770.18	.00	0.00
Metropolitan Mtn 2.800% 3/21/25 Standard & Poors Rating: AA- Moodys Rating: Aa3 59217GEW5 Asset Minor Code 28 *ACCOUNT 001050986381*	150,000.000	142,594.50 95.0630	149,866.50	- 7,272.00 - 3,336.00	1,166.67	2.95
Mileage Plus L P 6.500% 6/20/27 Standard & Poors Rating: N/A Moodys Rating: Baa3 599191AA1 Asset Minor Code 31 *ACCOUNT 001050986381*	96,000.000	96,240.00 100.2500	95,588.63	651.37 2,201.17	97.51	6.48
Mississippi 3.100% 7/30/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 605417CD4 Asset Minor Code 28 *ACCOUNT 001050986381*	220,000.000	148,007.20 67.2760	148,101.80	- 94.60 - 94.60	2,860.61	4.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Mmaf Equipment 0.970% 4/09/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 60700MAC2 Asset Minor Code 31 *ACCOUNT 001050986381*	80,000.000	74,648.00 93.3100	79,996.85	- 5,348.85 - 16.00	47.42	1.04
Morgan Stanley 3.809% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 61691ABL6 Asset Minor Code 31 *ACCOUNT 001050986381*	115,000.000	107,974.65 93.8910	127,272.66	- 19,298.01 - 4,974.90	365.03	4.06
Morgan Stanley Mtn 4.431% 1/23/30 Standard & Poors Rating: A- Moodys Rating: A1 6174468G7 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	152,230.40 95.1440	173,782.55	- 21,552.15 - 3,228.80	3,111.55	4.66
Morgan Stanley 2.484% 9/16/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 61747YEF8 Asset Minor Code 28 *ACCOUNT 001050986381*	195,000.000	147,954.30 75.8740	171,584.40	- 23,630.10 - 522.10	1,412.78	3.27
Morgan Stanely Mtn 2.511% 10/20/32 Standard & Poors Rating: A- Moodys Rating: A1 61747YEH4 Asset Minor Code 28 *ACCOUNT 001050986381*	195,000.000	157,505.40 80.7720	167,389.20	- 9,883.80 - 327.55	1,844.54	3.11
Morgan Stanley 3.620% 4/17/25 Standard & Poors Rating: A- Moodys Rating: A1 61747YEQ4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 98.0130	.00	.00 1,913.50	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley 5.123% 2/01/29 Standard & Poors Rating: A- Moodys Rating: A1 61747YFA8 Asset Minor Code 28 *ACCOUNT 001050986381*	165,000.000	162,729.60 98.6240	164,996.70	- 2,267.10 - 2,267.10	3,803.83	5.19
National Fuel Gas Co 2.950% 3/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 636180BR1 Asset Minor Code 28 *ACCOUNT 001050986381*	125,000.000	99,997.50 79.9980	124,923.75	- 24,926.25 - 1,461.25	1,229.17	3.69
National Rural Utils 5.800% 1/15/33 Standard & Poors Rating: A- Moodys Rating: A1 637432PA7 Asset Minor Code 28 *ACCOUNT 001050986381*	230,000.000	240,490.30 104.5610	243,845.95	- 3,355.65 - 3,355.65	6,151.22	5.55
Navient Priv Ed Ln 1.690% 5/15/69 Standard & Poors Rating: AAA Moodys Rating: N/A 63941TAA4 Asset Minor Code 31 *ACCOUNT 001050986381*	103,098.320	91,971.95 89.2080	105,312.10	- 13,340.15 - 2,377.33	77.42	1.89
Navient Pvt Ed Ri 0.840% 5/15/69 Standard & Poors Rating: AAA Moodys Rating: N/A 63942BAA2 Asset Minor Code 31 *ACCOUNT 001050986381*	60,265.820	52,275.78 86.7420	60,257.07	- 7,981.29 - 1,692.05	22.51	0.97
Nevada Power Co 5.900% 5/01/53 Standard & Poors Rating: A+ Moodys Rating: A2 641423CF3 Asset Minor Code 28 *ACCOUNT 001050986381*	55,000.000	57,291.30 104.1660	54,682.10	2,609.20 2,609.20	540.83	5.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
New Economy Assets 1.910% 10/20/61 Standard & Poors Rating: AA- Moodys Rating: N/A 643821AA9 Asset Minor Code 31 *ACCOUNT 001050986381*	250,000.000	212,927.50 85.1710	226,524.88	- 13,597.38 - 2,621.39	145.90	2.24
New Fortress Energy 6.750% 9/15/25 Standard & Poors Rating: Bb Moodys Rating: B1 644393AA8 Asset Minor Code 28 *ACCOUNT 001050989075*	220,000.000	206,368.80 93.8040	205,678.00	690.80 690.80	4,372.50	7.20
New Residnl Ap Adc 1.0347% 12/16/52 Standard & Poors Rating: N/R Moodys Rating: N/A 64831JAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.8750	.00	.00 1,974.92	.00	0.00
Newrez Warehouse 5.51883% 5/25/55 Standard & Poors Rating: N/A Moodys Rating: Aaa 65246PAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.2050	.00	.00 1,028.85	.00	0.00
Nextera Energy 2.940% 3/21/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KCD0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 98.1080	.00	.00 1,604.40	.00	0.00
Nextera Energy 4.625% 7/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65339KCH1 Asset Minor Code 28 *ACCOUNT 001050986381*	100,000.000	97,781.00 97.7810	99,961.00	- 2,180.00 - 3,584.00	2,132.64	4.73

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nisource Finance 4.800% 2/15/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473QBC6 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 90.7150	.00	.00 10,655.36	.00	0.00
Northern Sts Pwr 5.100% 5/15/53 Standard & Poors Rating: A+ Moodys Rating: Aa3 665772CX5 Asset Minor Code 28 *ACCOUNT 001050986381*	135,000.000	132,894.00 98.4400	133,992.90	- 1,098.90 - 1,098.90	1,013.63	5.18
Amsr 1.355% 11/19/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 66981FAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	130,000.000	117,356.20 90.2740	127,120.70	- 9,764.50 - 2,650.70	58.72	1.50
Nstar Electric Co 3.200% 5/15/27 Standard & Poors Rating: A Moodys Rating: A1 67021CAM9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 93.9180	.00	.00 2,577.95	.00	0.00
Ohio Pwr Co 2.900% 10/01/51 Standard & Poors Rating: A- Moodys Rating: Baa1 677415CU3 Asset Minor Code 28 *ACCOUNT 001050986381*	110,000.000	73,004.80 66.3680	109,473.10	- 36,468.30 1,362.75	797.50	4.37
One Bryant Park 2.51641% 9/13/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 68236JAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	195,000.000	158,314.65 81.1870	198,575.00	- 40,260.35 - 10,177.05	408.92	3.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp Sr Nt 3.650% 3/25/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBZ7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 77.0430	.00	.00 8,681.40	.00	0.00
Pfs Financing Corp 1.000% 10/15/25 Standard & Poors Rating: AAA Moodys Rating: Aaa 69335PDT9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 98.6800	.00	.00 4,451.86	.00	0.00
Pfs Financing Corp 0.970% 2/15/26 Standard & Poors Rating: AAA Moodys Rating: N/A 69335PDX0 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 96.7510	.00	.00 5,306.58	.00	0.00
Pfs Financing Corp 0.710% 4/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 69335PDZ5 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 95.7820	.00	.00 16,882.05	.00	0.00
Pfs Financing Corp 5.800% 3/15/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 69335PET8 Asset Minor Code 31 *ACCOUNT 001050986381*	120,000.000	120,037.20 100.0310	119,992.13	45.07 45.07	309.33	5.80
Pacific Gas Elec Co 3.500% 8/01/50 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308JJ7 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	73,152.65 63.6110	113,119.75	- 39,967.10 - 3,661.60	1,677.08	5.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pacific Gas Elec Co 6.700% 4/01/53 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308KK2 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	73,630.50 98.1740	73,265.25	365.25 365.25	1,270.21	6.82
Parker Hannifin Corp 2.700% 6/14/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 701094AM6 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 97.1230	.00	.00 4,889.35	.00	0.00
Paypal Holdings Inc 2.650% 10/01/26 Standard & Poors Rating: A- Moodys Rating: A3 70450YAD5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 92.9150	.00	.00 14,244.45	.00	0.00
Penske Automotive 3.500% 9/01/25 Standard & Poors Rating: Bb- Moodys Rating: Ba3 70959WAJ2 Asset Minor Code 28 *ACCOUNT 001050989075*	50,000.000	47,525.00 95.0500	47,575.50	- 50.50 - 50.50	583.33	3.68
Phillips 66 3.900% 3/15/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 718546AR5 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 94.8030	.00	.00 2,029.70	.00	0.00
Piedmont Nat Gas 5.400% 6/15/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 720186AQ8 Asset Minor Code 28 *ACCOUNT 001050986381*	185,000.000	184,567.10 99.7660	184,998.15	- 431.05 - 431.05	638.25	5.41

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Prime Sec Svcs 5.750% 4/15/26 Standard & Poors Rating: Bb Moodys Rating: Ba3 74166MAC0 Asset Minor Code 28 *ACCOUNT 001050989075*	100,000.000	98,163.00 98.1630	98,857.35	- 694.35 - 694.35	1,693.06	5.86
Progress Res 1.290% 10/19/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333AAA8 Asset Minor Code 31 *ACCOUNT 001050986381*	99,587.530	89,730.36 90.1020	95,728.52	- 5,998.16 - 1,608.76	42.82	1.44
Progress 1.558% 5/17/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 74333EAA0 Asset Minor Code 31 *ACCOUNT 001050986381*	184,587.340	164,105.53 88.9040	184,584.46	- 20,478.93 - 3,317.52	239.66	1.75
Prologis L P 2.875% 11/15/29 Standard & Poors Rating: A Moodys Rating: A3 74340XBY6 Asset Minor Code 28 *ACCOUNT 001050986381*	110,000.000	96,277.50 87.5250	113,306.05	- 17,028.55 - 13,722.50	404.10	3.28
Prologis L P 5.125% 1/15/34 Standard & Poors Rating: A Moodys Rating: A3 74340XCH2 Asset Minor Code 28 *ACCOUNT 001050986381*	190,000.000	188,643.40 99.2860	189,319.80	- 676.40 - 676.40	81.15	5.16
Public Service 3.800% 6/15/47 Standard & Poors Rating: A Moodys Rating: A1 744448CN9 Asset Minor Code 28 *ACCOUNT 001050986381*	60,000.000	47,125.80 78.5430	59,952.40	- 12,826.60 - 5,770.20	101.33	4.84

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Public Svc Co 2.200% 8/15/31 Standard & Poors Rating: A- Moodys Rating: Baa1 744533BM1 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	92,920.00 80.8000	114,620.50	- 21,700.50 - 2,952.05	955.78	2.72
Public Svc Elec Mtn 4.900% 12/15/32 Standard & Poors Rating: A Moodys Rating: A1 74456QCK0 Asset Minor Code 28 *ACCOUNT 001050986381*	225,000.000	224,687.25 99.8610	224,853.75	- 166.50 - 166.50	490.01	4.91
Puget Energy Inc New 4.224% 3/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 745310AN2 Asset Minor Code 28 *ACCOUNT 001050986381*	130,000.000	116,814.10 89.8570	126,052.80	- 9,238.70 - 2,206.10	1,616.85	4.70
Puget Energy Inc 5.448% 6/01/53 Standard & Poors Rating: A- Moodys Rating: A2 745332CL8 Asset Minor Code 28 *ACCOUNT 001050986381*	55,000.000	55,337.70 100.6140	54,998.35	339.35 339.35	357.90	5.41
Woodward Capital 6.515% 6/25/43 Standard & Poors Rating: N/A Moodys Rating: N/A 74935WAA2 Asset Minor Code 31 *ACCOUNT 001050986381*	175,000.000	174,272.00 99.5840	174,996.52	- 724.52 - 724.52	950.10	6.54
Realty Income Corp 3.100% 12/15/29 Standard & Poors Rating: A- Moodys Rating: A3 756109BK9 Asset Minor Code 28 *ACCOUNT 001050986381*	185,000.000	162,058.15 87.5990	194,940.05	- 32,881.90 - 6,315.90	254.89	3.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Reliance Std Life 2.500% 10/30/24 Standard & Poors Rating: A+ Moodys Rating: A1 75951AAL2 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	108,916.50 94.7100	114,806.80	- 5,890.30 - 1,497.30	487.15	2.64
Republic Services 3.375% 11/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 760759AS9 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	150,483.20 94.0520	171,232.25	- 20,749.05 - 2,297.60	690.00	3.59
SBA Communications 3.875% 2/15/27 Standard & Poors Rating: Bb Moodys Rating: Ba3 78410GAD6 Asset Minor Code 28 *ACCOUNT 001050989075*	265,000.000	244,120.65 92.1210	246,397.00	- 2,276.35 - 2,276.35	3,879.31	4.21
Navient Corp Mtn 6.125% 3/25/24 Standard & Poors Rating: B+ Moodys Rating: Ba3 78442FET1 Asset Minor Code 28 *ACCOUNT 001050989075*	260,000.000	257,966.80 99.2180	257,131.25	835.55 835.55	4,246.67	6.17
Slm Corp Sr Glbl Nt 4.200% 10/29/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 78442PGD2 Asset Minor Code 28 *ACCOUNT 001050989075*	135,000.000	125,421.75 92.9050	124,695.45	726.30 726.30	976.50	4.52
S L M A M T N 3.125% 11/02/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 78442PGE0 Asset Minor Code 28 *ACCOUNT 001050989075*	140,000.000	121,100.00 86.5000	120,976.80	123.20 123.20	717.01	3.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Slg Office Trust 2.5854% 7/15/41 Standard & Poors Rating: N/A Moodys Rating: N/A 78449RAA3 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	80,144.00 80.1440	102,999.92	- 22,855.92 - 4,678.00	215.27	3.23
Salesforce Com Inc 3.700% 4/11/28 Standard & Poors Rating: A+ Moodys Rating: A2 79466LAF1 Asset Minor Code 28 *ACCOUNT 001050986381*	90,000.000	86,791.50 96.4350	96,786.45	- 9,994.95 - 2,164.50	740.00	3.84
San Diego G E 2.500% 5/15/26 Standard & Poors Rating: A Moodys Rating: A1 797440BU7 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 93.3730	.00	.00 - 1,477.30	.00	0.00
San Diego Gas 5.350% 4/01/53 Standard & Poors Rating: A Moodys Rating: A1 797440CD4 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	74,388.75 99.1850	74,297.65	91.10 91.10	1,237.19	5.39
Santander Holdings 4.260% 6/09/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 80282KBD7 Asset Minor Code 28 *ACCOUNT 001050986381*	130,000.000	124,775.30 95.9810	130,000.00	- 5,224.70 - 3,649.10	338.43	4.44
Santander Drive Auto 1.350% 7/15/27 Standard & Poors Rating: N/A Moodys Rating: Aa1 80286XAF1 Asset Minor Code 31 *ACCOUNT 001050986381*	100,000.000	94,504.00 94.5040	94,890.63	- 386.63 - 386.63	60.00	1.43

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Santander Drive Auto 4.430% 3/15/27 Standard & Poors Rating: AA Moodys Rating: Aaa 80287HAD0 Asset Minor Code 31 *ACCOUNT 001050986381*	120,000.000	117,627.60 98.0230	119,976.65	- 2,349.05 - 2,349.05	236.27	4.52
Santander Drv Auto 5.240% 5/15/28 Standard & Poors Rating: AA Moodys Rating: Aaa 80287JAD6 Asset Minor Code 31 *ACCOUNT 001050986381*	75,000.000	73,911.75 98.5490	74,999.24	- 1,087.49 - 1,087.49	.00	5.32
Schwab Charles Corp 4.200% 3/24/25 Standard & Poors Rating: A- Moodys Rating: A2 808513BB0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 97.3210	.00	.00 30,096.00	.00	0.00
Sempra Sr Nt 5.500% 8/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 816851BR9 Asset Minor Code 28 *ACCOUNT 001050986381*	250,000.000	248,332.50 99.3330	249,250.00	- 917.50 - 917.50	305.56	5.54
Service Corp Intl 4.625% 12/15/27 Standard & Poors Rating: Bb Moodys Rating: Ba3 817565CD4 Asset Minor Code 28 *ACCOUNT 001050989075*	235,000.000	222,662.50 94.7500	224,119.50	- 1,457.00 - 1,457.00	483.06	4.88
Sierra Receivables 1.330% 7/20/37 Standard & Poors Rating: AAA Moodys Rating: N/A 826525AA5 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 92.6080	.00	.00 2,131.63	.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
Sirius Xm Radio Inc 3.125% 9/01/26 Standard & Poors Rating: Bb Moodys Rating: Ba3 82967NBL1 Asset Minor Code 28 *ACCOUNT 001050989075*	275,000.000	246,193.75 89.5250	245,752.95	440.80 440.80	2,864.58	3.49
Southern Calif 5.950% 11/01/32 Standard & Poors Rating: A- Moodys Rating: A2 842400HT3 Asset Minor Code 28 *ACCOUNT 001050986381*	140,000.000	146,538.00 104.6700	139,088.60	7,449.40 7,449.40	1,388.33	5.68
Southern Co 2.950% 7/01/23 Standard & Poors Rating: N/R Moodys Rating: WR 842587CU9 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 1,117.50	.00	0.00
Southern Co Gas 3.150% 9/30/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 8426EPAE8 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	80,973.60 67.4780	119,028.80	- 38,055.20 - 4,053.60	955.50	4.67
Southwestern Elec 3.250% 11/01/51 Standard & Poors Rating: A- Moodys Rating: Baa2 845437BT8 Asset Minor Code 28 *ACCOUNT 001050986381*	265,000.000	177,727.55 67.0670	245,283.40	- 67,555.85 - 13,703.45	1,435.42	4.85
Spectra Energy 4.750% 3/15/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 84756NAD1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 99.1380	.00	.00 7,921.60	.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
Spectra Energy Prtnr 5.950% 9/25/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 84756NAE9 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	73,748.25 98.3310	73,926.75	- 178.50 - 178.50	1,190.00	6.05
Springleaf Finance 6.875% 3/15/25 Standard & Poors Rating: Bb Moodys Rating: Ba2 85172FAM1 Asset Minor Code 28 *ACCOUNT 001050989075*	125,000.000	123,766.25 99.0130	122,787.50	978.75 978.75	2,530.38	6.94
Springleaf Finance 6.125% 3/15/24 Standard & Poors Rating: Bb Moodys Rating: Ba2 85172FAP4 Asset Minor Code 28 *ACCOUNT 001050989075*	125,000.000	124,573.75 99.6590	123,391.25	1,182.50 1,182.50	2,254.34	6.15
Sprint Corp 7.125% 6/15/24 Standard & Poors Rating: BBB- Moodys Rating: Baa2 85207UAH8 Asset Minor Code 28 *ACCOUNT 001050989075*	285,000.000	287,547.90 100.8940	288,109.35	- 561.45 - 561.45	902.50	7.06
Starbucks Corp 4.450% 8/15/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 855244AU3 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 88.3010	.00	.00 4,885.40	.00	0.00
Starwood Property 4.750% 3/15/25 Standard & Poors Rating: Bb- Moodys Rating: Ba3 85571BAL9 Asset Minor Code 28 *ACCOUNT 001050989075*	280,000.000	264,672.80 94.5260	265,697.60	- 1,024.80 - 1,024.80	3,916.11	5.03

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Stryker Corp 3.375% 5/15/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 863667AF8 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 98.0920	.00	.00 245.20	.00	0.00
Stryker Corp 3.375% 11/01/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 863667AH4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 95.6900	.00	.00 328.40	.00	0.00
Stryker Corp 3.500% 3/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 863667AN1 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 95.9290	.00	.00 242.20	.00	0.00
Sunoco Logistics 5.350% 5/15/45 Standard & Poors Rating: BBB Moodys Rating: Baa3 86765BAQ2 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	56,806.75 87.3950	76,260.85	- 19,454.10 208.65	444.35	6.12
Sunoco LP Finance 5.875% 3/15/28 Standard & Poors Rating: Bb Moodys Rating: Ba3 86765LAN7 Asset Minor Code 28 *ACCOUNT 001050989075*	125,000.000	120,203.75 96.1630	120,642.50	- 438.75 - 438.75	2,162.33	6.11
Sunoco LP 6.000% 4/15/27 Standard & Poors Rating: Bb Moodys Rating: Ba3 86765LAQ0 Asset Minor Code 28 *ACCOUNT 001050989075*	125,000.000	123,155.00 98.5240	124,095.00	- 940.00 - 940.00	1,583.33	6.09

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Synchrony Card 3.370% 4/15/28 Standard & Poors Rating: AAA Moodys Rating: Aaa 87166PAG6 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 96.4270	.00	.00 1,099.40	.00	0.00
Sysco Corporation 3.750% 10/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa1 871829AZ0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.6940	.00	.00 650.40	.00	0.00
Targa Res Corp 4.200% 2/01/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87612GAA9 Asset Minor Code 28 *ACCOUNT 001050986381*	95,000.000	84,088.30 88.5140	90,578.70	- 6,490.40 - 1,024.65	1,662.50	4.75
Tegna Inc 4.750% 3/15/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba3 87901JAF2 Asset Minor Code 28 *ACCOUNT 001050989075*	195,000.000	186,187.95 95.4810	187,252.65	- 1,064.70 - 1,064.70	2,727.29	4.97
Teleflex Inc 4.625% 11/15/27 Standard & Poors Rating: Bb Moodys Rating: Ba3 879369AF3 Asset Minor Code 28 *ACCOUNT 001050989075*	50,000.000	47,125.00 94.2500	47,312.50	- 187.50 - 187.50	295.49	4.91
Tenet Healthcare 4.875% 1/01/26 Standard & Poors Rating: Bb- Moodys Rating: B1 88033GCZ1 Asset Minor Code 28 *ACCOUNT 001050989075*	250,000.000	243,497.50 97.3990	244,792.50	- 1,295.00 - 1,295.00	6,093.75	5.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Williams Cos Inc 3.500% 10/15/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 88339WAA4 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	72,415.35 68.9670	104,839.45	- 32,424.10 - 5,691.00	775.83	5.07
Toyota Auto Loan 2.560% 11/25/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 89231XAA9 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 97.1080	.00	.00 1,390.67	.00	0.00
Toyota Auto Loan 1.070% 2/27/34 Standard & Poors Rating: AAA Moodys Rating: Aaa 89237MAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 89.2940	.00	.00 17,499.54	.00	0.00
Transdigm Inc 6.250% 3/15/26 Standard & Poors Rating: B+ Moodys Rating: Ba3 893647BE6 Asset Minor Code 28 *ACCOUNT 001050989075*	245,000.000	243,801.95 99.5110	245,243.85	- 1,441.90 - 1,441.90	4,508.68	6.28
Under Armour Inc 3.250% 6/15/26 Standard & Poors Rating: Bb Moodys Rating: Ba3 904311AA5 Asset Minor Code 28 *ACCOUNT 001050989075*	245,000.000	225,130.50 91.8900	226,649.50	- 1,519.00 - 1,519.00	353.89	3.54
Union Elec Co 5.450% 3/15/53 Standard & Poors Rating: A Moodys Rating: A2 906548CW0 Asset Minor Code 28 *ACCOUNT 001050986381*	175,000.000	178,323.25 101.8990	174,823.95	3,499.30 3,499.30	2,861.25	5.35

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
United Airlines 5.875% 4/15/29 Standard & Poors Rating: A+ Moodys Rating: A3 90931GAA7 Asset Minor Code 31 *ACCOUNT 001050986381*	86,241.950	85,501.13 99.1410	89,368.22	- 3,867.09 1,596.06	1,069.65	5.93
United Air Lines 5.800% 7/15/37 Standard & Poors Rating: A Moodys Rating: A3 90932LAJ6 Asset Minor Code 28 *ACCOUNT 001050986381*	110,000.000	112,078.78 101.8898	110,000.00	2,078.78 2,078.78	194.94	5.69
United Rentals 5.500% 5/15/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 911365BF0 Asset Minor Code 28 *ACCOUNT 001050989075*	265,000.000	260,810.35 98.4190	261,766.85	- 956.50 - 956.50	5,506.11	5.59
Valero Energy Corp 4.000% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YAW0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 94.2170	.00	.00 3,132.80	.00	0.00
Valero Energy 2.850% 4/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YAY6 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 94.8990	.00	.00 3,922.46	.00	0.00
Verizon 6.72618% 5/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VEP5 Asset Minor Code 28 *ACCOUNT 001050986381*	65,000.000	65,531.70 100.8180	65,000.00	531.70 929.50	643.70	6.67

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 4.016% 12/03/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VEU4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 93.6280	.00	.00 21,667.35	.00	0.00
Verizon Master 0.500% 5/20/27 Standard & Poors Rating: AAA Moodys Rating: Aaa 92348KAA1 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 95.4570	.00	.00 6,670.95	.00	0.00
Verizon Master Tr 3.670% 1/22/29 Standard & Poors Rating: AAA Moodys Rating: N/A 92348KAZ6 Asset Minor Code 31 *ACCOUNT 001050986381*	135,000.000	130,600.35 96.7410	134,396.70	- 3,796.35 - 3,796.35	216.32	3.79
Verizon Master 5.230% 11/22/27 Standard & Poors Rating: AAA Moodys Rating: Aaa 92348KBC6 Asset Minor Code 31 *ACCOUNT 001050986381*	40,000.000	39,750.00 99.3750	39,992.88	- 242.88 - 242.88	.00	5.26
Vici Properties 4.250% 12/01/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 92564RAA3 Asset Minor Code 28 *ACCOUNT 001050989075*	205,000.000	191,773.40 93.5480	192,913.35	- 1,139.95 - 1,139.95	726.04	4.54
Virginia Elec Pwr Co 2.950% 11/15/51 Standard & Poors Rating: BBB+ Moodys Rating: A2 927804GF5 Asset Minor Code 28 *ACCOUNT 001050986381*	70,000.000	46,814.60 66.8780	69,848.10	- 23,033.50 - 4,914.00	263.86	4.41

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Virginia Elec Pwr Co 5.450% 4/01/53 Standard & Poors Rating: BBB+ Moodys Rating: A2 927804GL2 Asset Minor Code 28 *ACCOUNT 001050986381*	50,000.000	50,015.50 100.0310	49,663.50	352.00 352.00	688.82	5.45
Volkswagen Group 4.600% 6/08/29 Standard & Poors Rating: BBB+ Moodys Rating: A3 928668BT8 Asset Minor Code 28 *ACCOUNT 001050986381*	145,000.000	138,917.25 95.8050	139,086.90	- 169.65 - 169.65	426.14	4.80
Voya Financial Inc 3.650% 6/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 929089AB6 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 94.3200	.00	.00 1,066.90	.00	0.00
Wf Rbs Commercial 3.891% 8/15/47 Standard & Poors Rating: N/A Moodys Rating: Aaa 92939FAW9 Asset Minor Code 31 *ACCOUNT 001050986381*	165,000.000	156,593.25 94.9050	163,605.47	- 7,012.22 - 4,507.63	534.93	4.10
Wachovia Corporation 5.500% 8/01/35 Standard & Poors Rating: BBB Moodys Rating: A3 929903AM4 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 98.0590	.00	.00 1,180.35	.00	0.00
Wells Fargo Company 5.606% 1/15/44 Standard & Poors Rating: BBB Moodys Rating: A3 949746RF0 Asset Minor Code 28 *ACCOUNT 001050986381*	.000	.00 96.0020	.00	.00 5,582.97	.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
Wells Fargo 3.718% 12/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 94989XBC8 Asset Minor Code 31 *ACCOUNT 001050986381*	35,000.000	33,090.05 94.5430	39,325.78	- 6,235.73 - 1,339.45	108.44	3.93
Wells Fargo 4.19358% 7/17/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990EAA2 Asset Minor Code 31 *ACCOUNT 001050986381*	105,000.000	94,627.05 90.1210	106,433.80	- 11,806.75 - 5,829.60	366.99	4.65
Wells Fargo Mtn 3.584% 5/22/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2A0 Asset Minor Code 28 *ACCOUNT 001050986381*	160,000.000	149,014.40 93.1340	171,538.90	- 22,524.50 - 2,779.20	621.23	3.85
Wells Fargo Co Sr Nt 3.350% 3/02/33 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2U6 Asset Minor Code 28 *ACCOUNT 001050986381*	140,000.000	119,819.00 85.5850	123,484.20	- 3,665.20 - 3,665.20	1,550.31	3.91
Wells Fargo Co Mtn 3.526% 3/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2V4 Asset Minor Code 28 *ACCOUNT 001050986381*	120,000.000	112,002.00 93.3350	120,000.00	- 7,998.00 - 1,656.00	1,140.07	3.78
Wesco Distr Inc 7.125% 6/15/25 Standard & Poors Rating: Bb Moodys Rating: Ba3 95081QAN4 Asset Minor Code 28 *ACCOUNT 001050989075*	185,000.000	186,949.90 101.0540	187,214.45	- 264.55 - 264.55	585.83	7.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Western Digital Corp 4.750% 2/15/26 Standard & Poors Rating: Bb- Moodys Rating: Baa3 958102AM7 Asset Minor Code 28 *ACCOUNT 001050989075*	255,000.000	242,892.60 95.2520	245,276.85	- 2,384.25 - 2,384.25	4,575.83	4.99
Western L P 5.250% 2/01/50 Standard & Poors Rating: BBB- Moodys Rating: Baa3 958667AA5 Asset Minor Code 28 *ACCOUNT 001050986381*	175,000.000	143,337.25 81.9070	143,682.00	- 344.75 - 344.75	3,828.13	6.41
Western L P 3.100% 2/01/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 958667AB3 Asset Minor Code 28 *ACCOUNT 001050989075*	260,000.000	248,528.80 95.5880	248,708.20	- 179.40 - 179.40	3,358.33	3.24
Wrkco Inc 3.000% 9/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAB1 Asset Minor Code 28 *ACCOUNT 001050986381*	15,000.000	14,424.75 96.1650	14,958.15	- 533.40 - 232.20	132.50	3.12
Wrkco Inc 3.375% 9/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAD7 Asset Minor Code 28 *ACCOUNT 001050986381*	105,000.000	96,227.25 91.6450	107,090.70	- 10,863.45 - 3,314.85	1,043.44	3.68
Willis North America 2.950% 9/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 970648AJ0 Asset Minor Code 28 *ACCOUNT 001050986381*	115,000.000	98,924.15 86.0210	116,447.85	- 17,523.70 333.50	998.90	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
Willis North America 3.875% 9/15/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 970648AK7 Asset Minor Code 28 *ACCOUNT 001050986381*	75,000.000	54,492.00 72.6560	83,467.15	- 28,975.15 - 3,690.00	855.73	5.33
World Omni Auto 3.440% 12/16/24 Standard & Poors Rating: N/R Moodys Rating: N/A 98162WAE7 Asset Minor Code 31 *ACCOUNT 001050986381*	.000	.00 99.9300	.00	.00 2,625.25	.00	0.00
Wyndham Worldwide 6.350% 10/01/25 Standard & Poors Rating: Bb- Moodys Rating: Ba3 98310WAM0 Asset Minor Code 28 *ACCOUNT 001050989075*	245,000.000	245,737.45 100.3010	246,421.00	- 683.55 - 683.55	3,889.38	6.33
Total Corporate Issues	**34,371,043.150**	**31,336,401.26**	**33,760,520.85**	**- 2,424,119.59** **386,606.41**	**289,856.80**	**4.35**

Foreign Issues

Aercap Ireland 2.450% 10/29/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 00774MAV7 Asset Minor Code 35 *ACCOUNT 001050986381*	190,000.000	169,698.50 89.3150	185,361.60	- 15,663.10 3,470.90	801.69	2.74
Avolon Holdings Fndg 2.875% 2/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAH4 Asset Minor Code 35 *ACCOUNT 001050986381*	135,000.000	125,545.95 92.9970	132,149.75	- 6,603.80 900.25	1,466.25	3.09

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Avolon Hldgs Fdg Ltd 2.125% 2/21/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAM3 Asset Minor Code 35 *ACCOUNT 001050986381*	130,000.000	115,540.10 88.8770	128,438.70	- 12,898.60 3,152.50	997.57	2.39
Bat Intl Finance Plc 4.448% 3/16/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 05530QAP5 Asset Minor Code 35 *ACCOUNT 001050986381*	120,000.000	113,269.20 94.3910	117,880.40	- 4,611.20 - 344.00	1,556.80	4.71
Bpce S A Snr Npf Mtn 2.045% 10/19/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 05583JAK8 Asset Minor Code 35 *ACCOUNT 001050986381*	165,000.000	143,870.10 87.1940	145,036.65	- 1,166.55 - 1,166.55	674.85	2.35
Bnp Paribas 2.871% 4/19/32 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2P8 Asset Minor Code 35 *ACCOUNT 001050986381*	85,000.000	69,618.40 81.9040	69,713.60	- 95.20 - 95.20	488.07	3.51
Canadian Imp Bk 3.300% 4/07/25 Standard & Poors Rating: A- Moodys Rating: A2 13607HR46 Asset Minor Code 35 *ACCOUNT 001050986381*	160,000.000	153,619.20 96.0120	159,913.60	- 6,294.40 - 3,296.00	1,232.00	3.44
Chile Rep Glbl Nt 2.550% 7/27/33 Standard & Poors Rating: A Moodys Rating: A2 168863DT2 Asset Minor Code 34 *ACCOUNT 001050986381*	.000	.00 81.6680	.00	.00 36,184.00	.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
Comision Federal De 3.875% 7/26/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 200447AK6 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	154,122.00 77.0610	200,000.00	- 45,878.00 3,222.00	3,336.81	5.03
Ubs Group Ag 2.593% 9/11/25 Standard & Poors Rating: A- Moodys Rating: A3 225401AM0 Asset Minor Code 35 *ACCOUNT 001050986381*	135,000.000	128,677.95 95.3170	135,332.40	- 6,654.45 1,665.90	1,069.61	2.72
Deutsche Bk Ag Ny 3.035% 5/28/32 Standard & Poors Rating: BBB- Moodys Rating: Baa1 251526CK3 Asset Minor Code 35 *ACCOUNT 001050986381*	180,000.000	141,748.20 78.7490	142,824.60	- 1,076.40 - 1,076.40	500.78	3.85
Deutsche Bk Ag N Y 0.962% 11/08/23 Standard & Poors Rating: A- Moodys Rating: A1 251526CM9 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 97.9900	.00	.00 7,339.50	.00	0.00
Diageo Cap Plc 2.625% 4/29/23 Standard & Poors Rating: N/R Moodys Rating: WR 25243YAU3 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 100.0000	.00	.00 3,196.25	.00	0.00
Diageo Cap Plc 5.300% 10/24/27 Standard & Poors Rating: A- Moodys Rating: A3 25243YBG3 Asset Minor Code 35 *ACCOUNT 001050986381*	220,000.000	223,513.40 101.5970	219,674.40	3,839.00 3,839.00	2,170.06	5.22

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Enbridge Inc Mtn 5.700% 3/08/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29250NBR5 Asset Minor Code 35 *ACCOUNT 001050986381*	120,000.000	121,647.60 101.3730	119,957.20	1,690.40 1,690.40	2,147.00	5.62
Gfl Environmental 4.250% 6/01/25 Standard & Poors Rating: Bb- Moodys Rating: Ba3 36168QAJ3 Asset Minor Code 35 *ACCOUNT 001050989075*	140,000.000	135,101.40 96.5010	135,519.80	- 418.40 - 418.40	495.83	4.40
Gfl Environmental 3.750% 8/01/25 Standard & Poors Rating: Bb- Moodys Rating: Ba3 36168QAK0 Asset Minor Code 35 *ACCOUNT 001050989075*	120,000.000	114,164.40 95.1370	114,514.80	- 350.40 - 350.40	1,875.00	3.94
Ggam Fin Ltd 7.750% 5/15/26 Standard & Poors Rating: Bb- Moodys Rating: N/A 36170JAB2 Asset Minor Code 35 *ACCOUNT 001050989075*	150,000.000	150,562.50 100.3750	150,412.50	150.00 150.00	742.71	7.72
Intl Track Systems 6.500% 2/15/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 460599AC7 Asset Minor Code 35 *ACCOUNT 001050989075*	120,000.000	120,000.00 100.0000	120,809.25	- 809.25 - 809.25	2,946.67	6.50
International Game 6.250% 1/15/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 460599AD5 Asset Minor Code 35 *ACCOUNT 001050989075*	120,000.000	119,550.00 99.6250	120,120.05	- 570.05 - 570.05	3,458.33	6.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lloyds Banking Group 4.050% 8/16/23 Standard & Poors Rating: N/R Moodys Rating: WR 539439AS8 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 99.7860	.00	.00 5,353.00	.00	0.00
Lloyds Banking 5.871% 3/06/29 Standard & Poors Rating: BBB+ Moodys Rating: A3 539439AX7 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	198,310.00 99.1550	200,000.00	- 1,690.00 - 1,690.00	3,750.92	5.92
MacQuarie Group Mtn 1.340% 1/12/27 Standard & Poors Rating: BBB+ Moodys Rating: A2 55608JAR9 Asset Minor Code 35 *ACCOUNT 001050986381*	220,000.000	195,824.20 89.0110	220,152.48	- 24,328.28 7,340.52	1,383.92	1.51
MacQuarie Group Mtn 2.871% 1/14/33 Standard & Poors Rating: BBB+ Moodys Rating: A2 55608JAZ1 Asset Minor Code 35 *ACCOUNT 001050986381*	160,000.000	127,784.00 79.8650	151,043.65	- 23,259.65 - 2,067.45	2,052.97	3.59
MacQuarie Airfinance 8.375% 5/01/28 Standard & Poors Rating: Bb+ Moodys Rating: N/A 55609NAA6 Asset Minor Code 35 *ACCOUNT 001050989075*	90,000.000	91,254.60 101.3940	90,477.00	777.60 777.60	1,528.44	8.26
Mitsubishi Ufj 2.309% 7/20/32 Standard & Poors Rating: A- Moodys Rating: A1 606822BX1 Asset Minor Code 35 *ACCOUNT 001050986381*	110,000.000	87,533.60 79.5760	110,000.00	- 22,466.40 - 2,010.80	1,135.90	2.90

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nxp B V Nxp Fdg LLC 3.150% 5/01/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 62954HAX6 Asset Minor Code 35 *ACCOUNT 001050986381*	95,000.000	87,226.15 91.8170	94,810.95	- 7,584.80 - 798.00	498.75	3.43
Nationwide Mtn 5.81478% 2/16/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 63861VAG2 Asset Minor Code 35 *ACCOUNT 001050986381*	210,000.000	204,302.70 97.2870	210,000.00	- 5,697.30 2,396.10	1,378.48	5.98
Nomura Holdings Inc 2.172% 7/14/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65535HAY5 Asset Minor Code 35 *ACCOUNT 001050986381*	.000	.00 84.3630	.00	.00 32,322.35	.00	0.00
Royal Bk Scotland 3.073% 5/22/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 780097BP5 Asset Minor Code 35 *ACCOUNT 001050986381*	240,000.000	215,848.80 89.9370	236,194.80	- 20,346.00 - 2,156.00	798.98	3.42
Royal Bk Cda Mtn 3.375% 4/14/25 Standard & Poors Rating: A Moodys Rating: A1 78016EZ59 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	192,536.00 96.2680	199,926.00	- 7,390.00 - 4,814.00	1,443.75	3.51
Sands China Ltd 4.375% 6/18/30 Standard & Poors Rating: BBB- Moodys Rating: Baa2 80007RAL9 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	178,014.00 89.0070	199,160.00	- 21,146.00 31,874.00	315.97	4.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Skymiles Ip Ltd 4.500% 10/20/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AA5 Asset Minor Code 35 *ACCOUNT 001050986381*	62,490.000	61,127.09 97.8190	62,906.60	- 1,779.51 845.99	554.60	4.60
Skymiles Ip Ltd 4.750% 10/20/28 Standard & Poors Rating: N/A Moodys Rating: Baa1 830867AB3 Asset Minor Code 35 *ACCOUNT 001050986381*	165,000.000	160,163.85 97.0690	176,049.20	- 15,885.35 4,308.15	1,545.73	4.89
Societe Generale 3.337% 1/21/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 83368RBJ0 Asset Minor Code 35 *ACCOUNT 001050986381*	200,000.000	160,104.00 80.0520	200,000.00	- 39,896.00 - 3,528.00	2,966.22	4.17
Sumitomo Mitsui Fin 1.902% 9/17/28 Standard & Poors Rating: A- Moodys Rating: A1 86562MCG3 Asset Minor Code 35 *ACCOUNT 001050986381*	205,000.000	172,202.05 84.0010	205,000.00	- 32,797.95 - 1,566.20	1,126.41	2.26
Teva Pharmaceuticals 3.150% 10/01/26 Standard & Poors Rating: Bb- Moodys Rating: Ba2 88167AAE1 Asset Minor Code 35 *ACCOUNT 001050989075*	155,000.000	138,887.75 89.6050	139,994.20	- 1,106.45 - 1,106.45	1,220.63	3.52
Teva Pharmaceutical 6.000% 4/15/24 Standard & Poors Rating: Bb- Moodys Rating: Ba2 88167AAL5 Asset Minor Code 35 *ACCOUNT 001050989075*	120,000.000	119,218.80 99.3490	119,692.80	- 474.00 - 474.00	1,520.00	6.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ubs Group Ag 1.364% 1/30/27 Standard & Poors Rating: A- Moodys Rating: N/A 902613AC2 Asset Minor Code 35 *ACCOUNT 001050986381*	135,000.000	118,291.05 87.6230	135,000.00	- 16,708.95 6,019.05	772.37	1.56
Waste Connections 4.250% 12/01/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 941053AH3 Asset Minor Code 33 *ACCOUNT 001050986381*	155,000.000	149,123.95 96.2090	171,477.20	- 22,353.25 - 3,764.95	548.96	4.42
Westpac Bkg Corp 3.020% 11/18/36 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 961214EX7 Asset Minor Code 35 *ACCOUNT 001050986381*	138,000.000	105,851.52 76.7040	122,256.90	- 16,405.38 - 4,109.67	497.80	3.94
Westpac Bkg Corp 5.457% 11/18/27 Standard & Poors Rating: AA- Moodys Rating: Aa3 961214FK4 Asset Minor Code 35 *ACCOUNT 001050986381*	215,000.000	218,186.30 101.4820	215,000.00	3,186.30 3,186.30	1,401.39	5.38
Total Foreign Issues	**5,765,490.000**	**5,282,039.31**	**5,656,801.08**	**- 374,761.77** **123,021.99**	**52,402.22**	**4.26**

Domestic Common Stocks

Ani Pharmaceuticals Inc 00182C103 Asset Minor Code 42 *ACCOUNT 001050986383*	1,600.000	86,128.00 53.8300	85,718.16	409.84 38,656.00	.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
Asgn Inc 00191U102 Asset Minor Code 42 *ACCOUNT 001050986383*	4,100.000	310,083.00 75.6300	69,817.83	240,265.17 - 169,773.89	.00	0.00
Asgn Inc 00191U102 Asset Minor Code 42 *ACCOUNT 001050986385*	5,020.000	379,662.60 75.6300	498,994.65	- 119,332.05 - 44,465.99	.00	0.00
Total Asgn Inc	**9,120.000**	**689,745.60**	**568,812.48**	**120,933.12** **- 214,239.88**	**.00**	**0.00**
Abbvie Inc 00287Y109 Asset Minor Code 42 *ACCOUNT 001050986384*	9,819.000	1,322,913.87 134.7300	891,975.24	430,938.63 - 254,643.34	.00	4.39
Acuity Brands Inc 00508Y102 Asset Minor Code 42 *ACCOUNT 001050986383*	1,500.000	244,620.00 163.0800	145,338.96	99,281.04 13,560.00	.00	0.32
Adobe Inc 00724F101 Asset Minor Code 42 *ACCOUNT 001050986380*	3,698.000	1,808,285.02 488.9900	1,052,715.17	755,569.85 421,258.32	.00	0.00
Advanced Micro Devices Inc 007903107 Asset Minor Code 42 *ACCOUNT 001050986380*	9,784.000	1,114,495.44 113.9100	763,915.60	350,579.84 425,220.11	.00	0.00
Advanced Energy Inds Com 007973100 Asset Minor Code 42 *ACCOUNT 001050986383*	3,500.000	390,075.00 111.4500	84,487.23	305,587.77 134,645.00	.00	0.36
Advanced Energy Inds Com 007973100 Asset Minor Code 42 *ACCOUNT 001050986385*	3,835.000	427,410.75 111.4500	342,804.22	84,606.53 166,758.52	.00	0.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Advanced Energy Inds Com	**7,335.000**	**817,485.75**	**427,291.45**	**390,194.30** **301,403.52**	**.00**	**0.35**
Agilysys Inc 00847J105 Asset Minor Code 42 *ACCOUNT 001050986383*	2,050.000	140,712.00 68.6400	102,454.70	38,257.30 38,257.30	.00	0.00
Agree Realty Corp 008492100 Asset Minor Code 42 *ACCOUNT 001050986385*	6,254.000	408,949.06 65.3900	338,749.03	70,200.03 - 53,591.48	1,519.72	4.46
Akamai Technologies Inc 00971T101 Asset Minor Code 42 *ACCOUNT 001050986384*	8,452.000	759,581.24 89.8700	871,446.73	- 111,865.49 - 12,339.92	.00	0.00
Veradigm Inc 01988P108 Asset Minor Code 42 *ACCOUNT 001050986385*	34,210.000	431,046.00 12.6000	514,124.52	- 83,078.52 - 45,796.72	.00	0.00
Alphabet Inc Cl C 02079K107 Asset Minor Code 42 *ACCOUNT 001050986380*	34,417.000	4,163,424.49 120.9700	1,806,486.67	2,356,937.82 140,991.21	.00	0.00
Alphabet Inc Cl A 02079K305 Asset Minor Code 42 *ACCOUNT 001050986384*	5,402.000	646,619.40 119.7000	159,000.79	487,618.61 - 399,928.50	.00	0.00
Altria Group Inc 02209S103 Asset Minor Code 42 *ACCOUNT 001050986384*	28,550.000	1,293,315.00 45.3000	1,245,570.45	47,744.55 83,423.42	26,837.00	8.65
Amazon Com Inc 023135106 Asset Minor Code 42 *ACCOUNT 001050986380*	24,919.000	3,248,440.84 130.3600	2,743,690.20	504,750.64 607,855.12	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Amedisys Inc 023436108 Asset Minor Code 42 *ACCOUNT 001050986383*	1,000.000	91,440.00 91.4400	33,960.70	57,479.30 - 13,680.00	.00	0.00
Ameresco Inc Cl A 02361E108 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	291,780.00 48.6300	59,041.83	232,738.17 - 53,019.39	.00	0.00
American Eagle Outfitters 02553E106 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 11.8000	.00	.00 269,667.73	.00	0.00
American Express Co 025816109 Asset Minor Code 42 *ACCOUNT 001050986384*	7,036.000	1,225,671.20 174.2000	847,100.30	378,570.90 226,098.69	.00	1.38
Ameriprise Finl Inc 03076C106 Asset Minor Code 42 *ACCOUNT 001050986384*	4,911.000	1,631,237.76 332.1600	456,965.01	1,174,272.75 463,991.28	.00	1.63
Amgen Inc 031162100 Asset Minor Code 42 *ACCOUNT 001050986384*	4,694.000	1,042,161.88 222.0200	868,260.49	173,901.39 - 99,888.32	.00	3.84
Amphenol Corp Cl A 032095101 Asset Minor Code 42 *ACCOUNT 001050986380*	19,230.000	1,633,588.50 84.9500	1,028,502.21	605,086.29 334,158.82	4,038.30	0.99
Anika Therapeutics Inc 035255108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 25.9800	.00	.00 166,206.83	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Elevance Health Inc 036752103 Asset Minor Code 42 *ACCOUNT 001050986384*	2,145.000	953,002.05 444.2900	433,560.00	519,442.05 - 180,851.90	.00	1.33
Apple Inc Com 037833100 Asset Minor Code 42 *ACCOUNT 001050986380*	13,182.000	2,556,912.54 193.9700	467,624.05	2,089,288.49 543,645.04	.00	0.49
Apple Inc Com 037833100 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 193.9700	.00	.00 - 801,080.13	.00	0.00
Total Apple Inc Com	**13,182.000**	**2,556,912.54**	**467,624.05**	**2,089,288.49** **- 257,435.09**	**.00**	**0.49**
Apple Hospitality Reit Inc 03784Y200 Asset Minor Code 42 *ACCOUNT 001050986385*	26,520.000	400,717.20 15.1100	397,359.78	3,357.42 3,357.42	2,121.60	6.35
Ashland Inc 044186104 Asset Minor Code 42 *ACCOUNT 001050986385*	4,410.000	383,273.10 86.9100	439,970.36	- 56,697.26 - 63,086.30	.00	1.77
Autozone Inc 053332102 Asset Minor Code 42 *ACCOUNT 001050986384*	593.000	1,478,562.48 2,493.3600	539,256.94	939,305.54 44,206.69	.00	0.00
Avery Dennison Corp 053611109 Asset Minor Code 42 *ACCOUNT 001050986384*	1,871.000	321,437.80 171.8000	386,232.83	- 64,795.03 97,448.35	.00	1.89
Avid Technology Inc 05367P100 Asset Minor Code 42 *ACCOUNT 001050986383*	8,600.000	219,300.00 25.5000	65,722.81	153,577.19 - 3,870.00	.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
Axcells Technologies Inc 054540208 Asset Minor Code 42 *ACCOUNT 001050986383*	1,300.000	238,329.00 183.3300	207,393.29	30,935.71 30,935.71	.00	0.00
Bank Of America Corp 060505104 Asset Minor Code 42 *ACCOUNT 001050986384*	27,852.000	799,073.88 28.6900	722,808.46	76,265.42 - 104,304.94	.00	3.35
Barnes Group Inc 067806109 Asset Minor Code 42 *ACCOUNT 001050986383*	8,000.000	337,520.00 42.1900	233,762.01	103,757.99 88,400.00	.00	1.52
Best Buy Co Inc 086516101 Asset Minor Code 42 *ACCOUNT 001050986384*	8,823.000	723,044.85 81.9500	811,120.85	- 88,076.00 147,873.48	8,117.16	4.49
Bio Techne Corp 09073M104 Asset Minor Code 42 *ACCOUNT 001050986385*	4,736.000	386,599.68 81.6300	464,298.16	- 77,698.48 - 2,100.85	.00	0.39
Booking Holdings Inc 09857L108 Asset Minor Code 42 *ACCOUNT 001050986380*	374.000	1,009,923.42 2,700.3300	738,647.95	271,275.47 459,260.46	.00	0.00
Borgwarner Inc Com 099724106 Asset Minor Code 42 *ACCOUNT 001050986384*	13,801.000	675,006.91 48.9100	631,690.20	43,316.71 43,316.71	.00	0.90
Box Inc Class A 10316T104 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	176,280.00 29.3800	127,503.60	48,776.40 25,440.00	.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
Box Inc Class A 10316T104 Asset Minor Code 42 *ACCOUNT 001050986385*	21,610.000	634,901.80 29.3800	563,172.73	71,729.07 84,974.75	.00	0.00
Total Box Inc Class A	**27,610.000**	**811,181.80**	**690,676.33**	**120,505.47** **110,414.75**	**.00**	**0.00**
Bristol Myers Squibb Co 110122108 Asset Minor Code 42 *ACCOUNT 001050986384*	19,697.000	1,259,623.15 63.9500	1,253,085.99	6,537.16 - 254,710.84	.00	3.57
Broadcom Inc 11135F101 Asset Minor Code 42 *ACCOUNT 001050986384*	2,139.000	1,855,432.77 867.4300	688,375.74	1,167,057.03 723,467.57	.00	2.12
Azenta Inc 114340102 Asset Minor Code 42 *ACCOUNT 001050986383*	3,800.000	177,384.00 46.6800	132,736.71	44,647.29 - 96,596.00	.00	0.00
Ccc Intelligent Solutions Hld Com 12510Q100 Asset Minor Code 42 *ACCOUNT 001050986385*	57,919.000	649,271.99 11.2100	538,870.88	110,401.11 110,401.11	.00	0.00
Cdw Corp 12514G108 Asset Minor Code 42 *ACCOUNT 001050986380*	6,513.000	1,195,135.50 183.5000	607,513.65	587,621.85 25,820.99	.00	1.29
Cdw Corp 12514G108 Asset Minor Code 42 *ACCOUNT 001050986384*	1,675.000	307,362.50 183.5000	317,075.99	- 9,713.49 - 9,713.49	.00	1.29
Total Cdw Corp	**8,188.000**	**1,502,498.00**	**924,589.64**	**577,908.36** **16,107.50**	**.00**	**1.28**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ceco Environmental Corp 125141101 Asset Minor Code 42 *ACCOUNT 001050986383*	10,450.000	139,612.00 13.3600	104,400.73	35,211.27 35,211.27	.00	0.00
Csg Sys Intl Inc 126349109 Asset Minor Code 42 *ACCOUNT 001050986383*	3,600.000	189,864.00 52.7400	154,969.50	34,894.50 - 24,984.00	.00	2.12
Cts Corp 126501105 Asset Minor Code 42 *ACCOUNT 001050986383*	7,900.000	336,777.00 42.6300	243,444.82	93,332.18 64,224.38	316.00	0.38
Cvs Health Corp 126650100 Asset Minor Code 42 *ACCOUNT 001050986384*	8,348.000	577,097.24 69.1300	841,805.51	- 264,708.27 - 264,708.27	.00	3.50
Cactus Inc A 127203107 Asset Minor Code 42 *ACCOUNT 001050986385*	10,330.000	437,165.60 42.3200	442,759.60	- 5,594.00 - 5,594.00	.00	1.13
Cargurus Inc 141788109 Asset Minor Code 42 *ACCOUNT 001050986385*	18,583.000	420,533.29 22.6300	438,464.30	- 17,931.01 151,893.03	.00	0.00
Cathay General Bancorp 149150104 Asset Minor Code 42 *ACCOUNT 001050986383*	5,500.000	177,045.00 32.1900	189,262.65	- 12,217.65 - 38,280.00	.00	4.22
Certara Inc 15687V109 Asset Minor Code 42 *ACCOUNT 001050986385*	18,360.000	334,335.60 18.2100	323,917.06	10,418.54 10,418.54	.00	0.00
Championx Corporation Com 15872M104 Asset Minor Code 42 *ACCOUNT 001050986385*	14,230.000	441,699.20 31.0400	351,437.72	90,261.48 158,265.82	.00	1.10

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Chemed Corp 16359R103 Asset Minor Code 42 *ACCOUNT 001050986385*	718.000	388,919.06 541.6700	358,358.94	30,560.12 41,717.36	.00	0.30
Chevron Corporation 166764100 Asset Minor Code 42 *ACCOUNT 001050986384*	7,994.000	1,257,855.90 157.3500	937,080.55	320,775.35 100,484.58	.00	3.84
Citizens Financial Group 174610105 Asset Minor Code 42 *ACCOUNT 001050986384*	33,246.000	867,055.68 26.0800	823,485.68	43,570.00 - 319,494.06	.00	6.44
Clean Hbrs Inc 184496107 Asset Minor Code 42 *ACCOUNT 001050986385*	2,595.000	426,695.85 164.4300	287,588.21	139,107.64 198,393.25	.00	0.00
Coherent Corp 19247G107 Asset Minor Code 42 *ACCOUNT 001050986383*	4,700.000	239,606.00 50.9800	59,996.46	179,609.54 42,441.00	.00	0.00
Colgate Palmolive Co Com 194162103 Asset Minor Code 42 *ACCOUNT 001050986380*	8,865.000	682,959.60 77.0400	694,826.32	- 11,866.72 - 11,866.72	.00	2.49
Commvault Systems Inc 204166102 Asset Minor Code 42 *ACCOUNT 001050986383*	3,000.000	217,860.00 72.6200	209,295.90	8,564.10 8,564.10	.00	0.00
Commvault Systems Inc 204166102 Asset Minor Code 42 *ACCOUNT 001050986385*	6,254.000	454,165.48 72.6200	388,298.30	65,867.18 70,365.50	.00	0.00
Total Commvault Systems Inc	**9,254.000**	**672,025.48**	**597,594.20**	**74,431.28** **78,929.60**	**.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
Conmed Corp 207410101 Asset Minor Code 42 *ACCOUNT 001050986383*	2,500.000	339,725.00 135.8900	87,658.33	252,066.67 100,325.00	500.00	0.59
Conocophillips 20825C104 Asset Minor Code 42 *ACCOUNT 001050986384*	9,110.000	943,887.10 103.6100	568,841.22	375,045.88 - 46,111.03	5,466.00	1.97
Copart Inc 217204106 Asset Minor Code 42 *ACCOUNT 001050986380*	6,609.000	602,806.89 91.2100	372,322.79	230,484.10 241,760.20	.00	0.00
Quidelortho Corp 219798105 Asset Minor Code 42 *ACCOUNT 001050986385*	4,798.000	397,562.28 82.8600	416,899.71	- 19,337.43 - 19,337.43	.00	0.00
Copt Defense Properties 22002T108 Asset Minor Code 42 *ACCOUNT 001050986385*	29,166.000	692,692.50 23.7500	784,397.54	- 91,705.04 - 68,153.66	8,312.31	4.80
Crane Company 224408104 Asset Minor Code 42 *ACCOUNT 001050986385*	5,286.000	471,088.32 89.1200	336,054.22	135,034.10 71,170.11	.00	0.81
Crane Nxt Co 224441105 Asset Minor Code 42 *ACCOUNT 001050986385*	7,186.000	405,577.84 56.4400	317,165.27	88,412.57 164,942.97	.00	0.99
Crocs Inc 227046109 Asset Minor Code 42 *ACCOUNT 001050986383*	3,000.000	337,320.00 112.4400	121,157.70	216,162.30 191,310.00	.00	0.00
Cummins Inc Com 231021106 Asset Minor Code 42 *ACCOUNT 001050986384*	5,488.000	1,345,438.08 245.1600	1,245,333.07	100,105.01 100,105.01	.00	2.74

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Curtiss Wright Corp 231561101 Asset Minor Code 42 *ACCOUNT 001050986385*	2,360.000	433,437.60 183.6600	338,980.93	94,456.67 92,778.72	472.00	0.44
Cytek Biosciences Inc Com 23285D109 Asset Minor Code 42 *ACCOUNT 001050986383*	17,000.000	145,180.00 8.5400	220,461.10	- 75,281.10 - 75,281.10	.00	0.00
Danaher Corp 235851102 Asset Minor Code 42 *ACCOUNT 001050986380*	4,969.000	1,192,560.00 240.0000	1,212,298.32	- 19,738.32 - 63,304.32	1,341.63	0.45
Davita Inc 23918K108 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 100.4700	.00	.00 117,492.91	.00	0.00
Dell Technologies C 24703L202 Asset Minor Code 42 *ACCOUNT 001050986384*	30,426.000	1,646,350.86 54.1100	1,618,374.43	27,976.43 252,599.17	.00	2.74
Digi International Inc 253798102 Asset Minor Code 42 *ACCOUNT 001050986385*	10,478.000	412,728.42 39.3900	276,645.36	136,083.06 110,684.06	.00	0.00
Digital Realty Trust Inc 253868103 Asset Minor Code 42 *ACCOUNT 001050986384*	2,028.000	230,928.36 113.8700	335,534.83	- 104,606.47 - 32,366.88	.00	4.29
Walt Disney Co The 254687106 Asset Minor Code 42 *ACCOUNT 001050986380*	6,941.000	619,692.48 89.2800	665,109.19	- 45,416.71 - 45,416.71	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Douglas Dynamics Inc 25960R105 Asset Minor Code 42 *ACCOUNT 001050986383*	3,600.000	107,568.00 29.8800	104,439.96	3,128.04 3,128.04	.00	3.95
Ducommun Inc 264147109 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	261,420.00 43.5700	195,721.80	65,698.20 3,180.00	.00	0.00
Dycom Inds Inc 267475101 Asset Minor Code 42 *ACCOUNT 001050986383*	3,000.000	340,950.00 113.6500	151,707.75	189,242.25 61,830.00	.00	0.00
Eagle Materials Inc 26969P108 Asset Minor Code 42 *ACCOUNT 001050986385*	2,391.000	445,730.22 186.4200	349,416.05	96,314.17 185,506.37	597.75	0.54
East West Bancorp Inc 27579R104 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 52.7900	.00	.00 82,259.61	.00	0.00
Eastman Chem Co 277432100 Asset Minor Code 42 *ACCOUNT 001050986384*	9,569.000	801,116.68 83.7200	921,746.18	- 120,629.50 - 57,892.45	7,559.51	3.77
Edwards Lifesciences Corp 28176E108 Asset Minor Code 42 *ACCOUNT 001050986380*	12,159.000	1,146,958.47 94.3300	697,593.14	449,365.33 23,536.58	.00	0.00
8X8 Inc 282914100 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 4.2300	.00	.00 257,536.47	.00	0.00
Electronic Arts Inc Com 285512109 Asset Minor Code 42 *ACCOUNT 001050986380*	4,253.000	551,614.10 129.7000	511,730.84	39,883.26 28,550.65	.00	0.59

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Emcor Group Inc 29084Q100 Asset Minor Code 42 *ACCOUNT 001050986385*	2,170.000	400,972.60 184.7800	271,321.05	129,651.55 129,651.55	.00	0.39
Encompass Health Corporation 29261A100 Asset Minor Code 42 *ACCOUNT 001050986385*	6,340.000	429,281.40 67.7100	319,058.10	110,223.30 125,439.21	951.00	0.89
Enhabit Inc 29332G102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 11.5000	.00	.00 1,675.88	.00	0.00
Ensign Group Inc The 29358P101 Asset Minor Code 42 *ACCOUNT 001050986383*	3,800.000	362,748.00 95.4600	105,193.13	257,554.87 51,510.68	218.50	0.24
Ensign Group Inc The 29358P101 Asset Minor Code 42 *ACCOUNT 001050986385*	6,250.000	596,625.00 95.4600	511,755.01	84,869.99 99,993.18	359.38	0.24
Total Ensign Group Inc The	**10,050.000**	**959,373.00**	**616,948.14**	**342,424.86** **151,503.86**	**577.88**	**0.24**
E S C O Technologies Inc 296315104 Asset Minor Code 42 *ACCOUNT 001050986385*	3,990.000	413,483.70 103.6300	286,852.09	126,631.61 113,277.86	.00	0.31
Evercore Inc 29977A105 Asset Minor Code 42 *ACCOUNT 001050986385*	3,294.000	407,105.46 123.5900	378,857.68	28,247.78 117,900.23	.00	2.46
Exlservice Holdings Inc 302081104 Asset Minor Code 42 *ACCOUNT 001050986385*	2,560.000	386,713.60 151.0600	368,693.09	18,020.51 - 23,631.89	.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
Fnb Corp 302520101 Asset Minor Code 42 *ACCOUNT 001050986385*	55,062.000	629,909.28 11.4400	679,751.80	- 49,842.52 - 10,345.31	.00	4.20
Factset Research Systems Inc 303075105 Asset Minor Code 42 *ACCOUNT 001050986380*	1,726.000	691,521.90 400.6500	744,122.66	- 52,600.76 23,962.09	.00	0.98
Federal Signal Corp 313855108 Asset Minor Code 42 *ACCOUNT 001050986385*	6,710.000	429,641.30 64.0300	268,376.03	161,265.27 160,819.03	.00	0.62
F5 Inc 315616102 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 146.2600	.00	.00 92,367.87	.00	0.00
Fifth Third Bancorp 316773100 Asset Minor Code 42 *ACCOUNT 001050986384*	35,051.000	918,686.71 26.2100	924,331.20	- 5,644.49 - 263,499.58	11,566.83	5.34
First Alliance Corp Ca 317936102 Asset Minor Code 42 Date Last Priced: 09/30/19 *ACCOUNT 001050986383*	8,000.000	.00 .0000 @	139,000.00	- 139,000.00 .00	.00	0.00
Fiserv Inc 337738108 Asset Minor Code 42 *ACCOUNT 001050986384*	3,977.000	501,698.55 126.1500	476,705.09	24,993.46 24,993.46	.00	0.00
Forward Air Corp 349853101 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 106.1100	.00	.00 34,126.59	.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
Fox Factory Holding Corp 35138V102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 108.5100	.00	.00 194,438.15	.00	0.00
Frontdoor Inc 35905A109 Asset Minor Code 42 *ACCOUNT 001050986385*	12,570.000	400,983.00 31.9000	365,297.75	35,685.25 126,365.95	.00	0.00
G A T X Corp 361448103 Asset Minor Code 42 *ACCOUNT 001050986383*	2,400.000	308,976.00 128.7400	87,670.80	221,305.20 82,992.00	.00	1.71
Gentex Corp 371901109 Asset Minor Code 42 *ACCOUNT 001050986385*	12,430.000	363,701.80 29.2600	348,562.91	15,138.89 15,138.89	.00	1.64
Geron Corp 374163103 Asset Minor Code 42 *ACCOUNT 001050986383*	31,500.000	101,115.00 3.2100	105,943.95	- 4,828.95 - 4,828.95	.00	0.00
Globus Med Inca 379577208 Asset Minor Code 42 *ACCOUNT 001050986385*	7,273.000	433,034.42 59.5400	424,024.34	9,010.08 51,067.77	.00	0.00
Grand Canyon Education Inc 38526M106 Asset Minor Code 42 *ACCOUNT 001050986385*	4,000.000	412,840.00 103.2100	354,528.05	58,311.95 - 914.68	.00	0.00
Great Lakes Dredge & Dock Corp New 390607109 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 8.1600	.00	.00 44,850.88	.00	0.00
H E Equipment Services Inc 404030108 Asset Minor Code 42 *ACCOUNT 001050986383*	7,200.000	329,400.00 45.7500	150,887.44	178,512.56 120,816.00	.00	2.40

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hca Healthcare Inc 40412C101 Asset Minor Code 42 *ACCOUNT 001050986384*	1,658.000	503,169.84 303.4800	482,797.83	20,372.01 20,372.01	.00	0.79
Halozyme Therapeutics Inc 40637H109 Asset Minor Code 42 *ACCOUNT 001050986383*	8,000.000	288,560.00 36.0700	225,790.90	62,769.10 - 79,216.14	.00	0.00
Healthcare Rlty Tr 421946104 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 24.2900	.00	.00 - 33,115.80	.00	0.00
Healthcare Rlty Tr Cl A 42226K105 Asset Minor Code 42 *ACCOUNT 001050986385*	20,670.000	389,836.20 18.8600	508,300.98	- 118,464.78 - 47,280.21	.00	6.57
Hilton Worldwide Hldgs Wi 43300A203 Asset Minor Code 42 *ACCOUNT 001050986380*	3,143.000	457,463.65 145.5500	418,900.32	38,563.33 183,232.11	.00	0.41
Home Bancshares Inc 436893200 Asset Minor Code 42 *ACCOUNT 001050986385*	17,540.000	399,912.00 22.8000	377,762.58	22,149.42 21,407.61	.00	3.16
Home Depot Inc 437076102 Asset Minor Code 42 *ACCOUNT 001050986384*	2,894.000	898,992.16 310.6400	275,823.78	623,168.38 105,254.78	.00	2.69
Hope Bancorp Inc 43940T109 Asset Minor Code 42 *ACCOUNT 001050986383*	19,940.000	167,894.80 8.4200	165,542.57	2,352.23 - 108,074.80	.00	6.65

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Itt Corp New 45073V108 Asset Minor Code 42 *ACCOUNT 001050986385*	7,030.000	655,266.30 93.2100	608,717.46	46,548.84 170,847.84	2,038.70	1.24
Illinois Tool Works Inc 452308109 Asset Minor Code 42 *ACCOUNT 001050986380*	2,666.000	666,926.56 250.1600	451,696.09	215,230.47 154,391.79	3,492.46	2.24
Illinois Tool Works Inc 452308109 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 250.1600	.00	.00 - 289,798.76	.00	0.00
Total Illinois Tool Works Inc	**2,666.000**	**666,926.56**	**451,696.09**	**215,230.47** **- 135,406.97**	**3,492.46**	**2.23**
Infinera Corp 45667G103 Asset Minor Code 42 *ACCOUNT 001050986383*	10,000.000	48,300.00 4.8300	89,941.00	- 41,641.00 - 5,300.00	.00	0.00
Ingredion Inc 457187102 Asset Minor Code 42 *ACCOUNT 001050986383*	2,800.000	296,660.00 105.9500	116,516.60	180,143.40 49,812.00	1,988.00	2.94
Insight Enterprises Inc 45765U103 Asset Minor Code 42 *ACCOUNT 001050986383*	3,000.000	439,020.00 146.3400	81,041.28	357,978.72 120,913.76	.00	0.00
Insperity Inc 45778Q107 Asset Minor Code 42 *ACCOUNT 001050986383*	2,900.000	344,984.00 118.9600	53,097.20	291,886.80 6,564.63	.00	1.92
Integra Lifesciences Holdings Corp 457985208 Asset Minor Code 42 *ACCOUNT 001050986383*	4,800.000	197,424.00 41.1300	161,581.36	35,842.64 - 61,920.00	.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
Integra Lifesciences Holdings Corp 457985208 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 41.1300	.00	.00 47,078.93	.00	0.00
Total Integra Lifesciences Holdings Corp	**4,800.000**	**197,424.00**	**161,581.36**	**35,842.64** **- 14,841.07**	**.00**	**0.00**
Intercontinental Exchange Inc 45866F104 Asset Minor Code 42 *ACCOUNT 001050986380*	11,793.000	1,333,552.44 113.0800	698,497.60	635,054.84 179,929.23	.00	1.49
Intl Business Machines Corp 459200101 Asset Minor Code 42 *ACCOUNT 001050986384*	7,199.000	963,298.19 133.8100	1,022,113.17	- 58,814.98 - 58,814.98	.00	4.96
Intuitive Surgical Inc 46120E602 Asset Minor Code 42 *ACCOUNT 001050986380*	2,955.000	1,010,432.70 341.9400	655,363.33	355,069.37 355,069.37	.00	0.00
Intuit Inc 461202103 Asset Minor Code 42 *ACCOUNT 001050986380*	745.000	341,351.55 458.1900	319,087.31	22,264.24 22,264.24	.00	0.79
Iqvia Holdings Inc 46266C105 Asset Minor Code 42 *ACCOUNT 001050986384*	2,343.000	526,636.11 224.7700	211,731.75	314,904.36 - 312,888.51	.00	0.00
Irobot Corp 462726100 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 45.2500	.00	.00 127,053.75	.00	0.00
J P Morgan Chase Co Com 46625H100 Asset Minor Code 42 *ACCOUNT 001050986384*	6,732.000	979,102.08 145.4400	917,615.20	61,486.88 61,486.88	.00	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
Jabil Inc 466313103 Asset Minor Code 42 *ACCOUNT 001050986384*	11,364.000	1,226,516.52 107.9300	815,330.69	411,185.83 411,185.83	.00	0.30
Jacobs Engr Group Inc 469814107 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 124.4400	.00	.00 5,010.79	.00	0.00
Jacobs Solutions Inc 46982L108 Asset Minor Code 42 *ACCOUNT 001050986384*	11,653.000	1,385,425.17 118.8900	1,471,381.24	- 85,956.07 - 101,031.51	.00	0.87
Ziff Davis Inc 48123V102 Asset Minor Code 42 *ACCOUNT 001050986385*	5,504.000	385,610.24 70.0600	387,007.80	- 1,397.56 - 64,968.69	.00	0.00
Juniper Networks Inc 48203R104 Asset Minor Code 42 *ACCOUNT 001050986384*	30,739.000	963,052.87 31.3300	987,833.75	- 24,780.88 - 24,780.88	.00	2.81
Kbr Inc 48242W106 Asset Minor Code 42 *ACCOUNT 001050986385*	9,643.000	627,373.58 65.0600	449,171.77	178,201.81 139,585.18	1,422.90	0.83
Kla Corporation 482480100 Asset Minor Code 42 *ACCOUNT 001050986384*	2,551.000	1,237,286.02 485.0200	1,014,335.58	222,950.44 222,950.44	.00	1.07
Kite Realty Group Trust 49803T300 Asset Minor Code 42 *ACCOUNT 001050986385*	20,160.000	450,374.40 22.3400	406,556.03	43,818.37 43,818.37	.00	4.30
Knowles Corp 49926D109 Asset Minor Code 42 *ACCOUNT 001050986383*	11,500.000	207,690.00 18.0600	207,854.45	- 164.45 - 164.45	.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
Knowbe4 Inc Cl A 49926T104 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 24.8900	.00	.00 96,707.01	.00	0.00
Kura Oncology Inc 50127T109 Asset Minor Code 42 *ACCOUNT 001050986383*	10,500.000	111,090.00 10.5800	56,328.58	54,761.42 - 81,375.00	.00	0.00
Lantheus Holdings Inc 516544103 Asset Minor Code 42 *ACCOUNT 001050986383*	2,400.000	201,408.00 83.9200	207,648.00	- 6,240.00 - 6,240.00	.00	0.00
Leslies Inc Com 527064109 Asset Minor Code 42 *ACCOUNT 001050986385*	55,774.000	523,717.86 9.3900	770,962.02	- 247,244.16 - 148,837.22	.00	0.00
Eli Lilly Co 532457108 Asset Minor Code 42 *ACCOUNT 001050986380*	5,415.000	2,539,526.70 468.9800	835,967.55	1,703,559.15 679,722.05	.00	0.96
Lincoln National Corp 534187109 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 25.7600	.00	.00 - 26,975.34	.00	0.00
Lumentum Holdings Inc W I 55024U109 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 56.7300	.00	.00 31,925.01	.00	0.00
Madden Steven Ltd 556269108 Asset Minor Code 42 *ACCOUNT 001050986385*	19,176.000	626,863.44 32.6900	812,671.67	- 185,808.23 11,476.39	.00	2.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Malibu Boats Inc A 56117J100 Asset Minor Code 42 *ACCOUNT 001050986385*	6,582.000	386,100.12 58.6600	422,231.89	- 36,131.77 114,803.33	.00	0.00
Marsh McLennan Cos Inc 571748102 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 188.0800	.00	.00 - 176,338.93	.00	0.00
Masco Corp 574599106 Asset Minor Code 42 *ACCOUNT 001050986384*	17,095.000	980,911.10 57.3800	1,024,769.35	- 43,858.25 125,227.45	.00	1.99
Mastec Inc 576323109 Asset Minor Code 42 *ACCOUNT 001050986383*	3,700.000	436,489.00 117.9700	62,009.26	374,479.74 99,976.04	.00	0.00
Mastercard Inc 57636Q104 Asset Minor Code 42 *ACCOUNT 001050986380*	6,567.000	2,582,801.10 393.3000	1,001,573.97	1,581,227.13 351,884.96	.00	0.58
Materion Corp 576690101 Asset Minor Code 42 *ACCOUNT 001050986383*	3,300.000	376,860.00 114.2000	108,620.31	268,239.69 92,736.24	.00	0.46
Matthews Intl Corp Cl A 577128101 Asset Minor Code 42 *ACCOUNT 001050986383*	9,500.000	404,890.00 42.6200	253,712.48	151,177.52 129,579.87	.00	2.16
Maximus Inc 577933104 Asset Minor Code 42 *ACCOUNT 001050986385*	8,821.000	745,462.71 84.5100	641,153.28	104,309.43 184,478.82	.00	1.33
Merck Co Inc 58933Y105 Asset Minor Code 42 *ACCOUNT 001050986384*	11,244.000	1,297,445.16 115.3900	1,273,237.85	24,207.31 24,207.31	6,290.41	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
Mercury Systems Inc 589378108 Asset Minor Code 42 *ACCOUNT 001050986383*	3,400.000	117,606.00 34.5900	265,828.96	- 148,222.96 - 101,116.00	.00	0.00
Merit Med Sys Inc 589889104 Asset Minor Code 42 *ACCOUNT 001050986385*	4,281.000	358,062.84 83.6400	256,622.14	101,440.70 101,440.70	.00	0.00
Meritor Inc Com 59001K100 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 36.5000	.00	.00 - 367,589.65	.00	0.00
Methode Electronics Inc 591520200 Asset Minor Code 42 *ACCOUNT 001050986383*	9,200.000	308,384.00 33.5200	196,952.88	111,431.12 - 32,384.00	.00	1.67
Microsoft Corp Com 594918104 Asset Minor Code 42 *ACCOUNT 001050986380*	12,595.000	4,289,101.30 340.5400	1,036,122.51	3,252,978.79 513,243.68	.00	0.80
Morgan Stanley Com New 617446448 Asset Minor Code 42 *ACCOUNT 001050986384*	14,597.000	1,246,583.80 85.4000	719,775.21	526,808.59 66,116.71	.00	3.98
Motorola Solutions Inc 620076307 Asset Minor Code 42 *ACCOUNT 001050986380*	4,442.000	1,302,749.76 293.2800	862,293.44	440,456.32 349,748.38	3,908.96	1.20
Myriad Genetics Inc 62855J104 Asset Minor Code 42 *ACCOUNT 001050986383*	2,600.000	60,268.00 23.1800	61,177.48	- 909.48 13,026.00	.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
Nvr Inc 62944T105 Asset Minor Code 42 *ACCOUNT 001050986384*	238.000	1,511,447.56 6,350.6200	574,563.86	936,883.70 413,870.74	.00	0.00
Netscout Sys Inc 64115T104 Asset Minor Code 42 *ACCOUNT 001050986383*	5,500.000	170,225.00 30.9500	86,875.74	83,349.26 - 15,950.00	.00	0.00
Nextgen Healthcare Inc 65343C102 Asset Minor Code 42 *ACCOUNT 001050986385*	24,537.000	397,990.14 16.2200	431,682.14	- 33,692.00 - 33,692.00	.00	0.00
Nu Skin Enterprises Inc - A 67018T105 Asset Minor Code 42 *ACCOUNT 001050986383*	1,400.000	46,480.00 33.2000	17,713.08	28,766.92 - 14,140.00	.00	4.70
Nvidia Corp 67066G104 Asset Minor Code 42 *ACCOUNT 001050986380*	1,695.000	717,018.90 423.0200	357,668.90	359,350.00 834,805.23	.00	0.04
Nuvasive Inc 670704105 Asset Minor Code 42 *ACCOUNT 001050986383*	5,000.000	207,950.00 41.5900	190,718.80	17,231.20 - 37,850.00	.00	0.00
Nuvasive Inc 670704105 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 41.5900	.00	.00 20,253.29	.00	0.00
Total Nuvasive Inc	**5,000.000**	**207,950.00**	**190,718.80**	**17,231.20** **- 17,596.71**	**.00**	**0.00**
O Reilly Automotive Inc 67103H107 Asset Minor Code 42 *ACCOUNT 001050986380*	1,419.000	1,355,570.70 955.3000	493,219.28	862,351.42 350,661.41	.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
Ofg Bancorp 67103X102 Asset Minor Code 42 *ACCOUNT 001050986383*	11,000.000	286,880.00 26.0800	120,795.90	166,084.10 7,480.00	2,420.00	3.37
O S I Sys Inc 671044105 Asset Minor Code 42 *ACCOUNT 001050986383*	3,500.000	412,405.00 117.8300	236,836.14	175,568.86 104,478.74	.00	0.00
Omnicell Inc 68213N109 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 73.6700	.00	.00 125,598.46	.00	0.00
On Semiconductor Corporation 682189105 Asset Minor Code 42 *ACCOUNT 001050986384*	20,756.000	1,963,102.48 94.5800	367,997.82	1,595,104.66 745,703.87	.00	0.00
Oneok Inc 682680103 Asset Minor Code 42 *ACCOUNT 001050986384*	14,404.000	889,014.88 61.7200	954,998.80	- 65,983.92 - 65,983.92	.00	6.19
Onto Innovation Inc 683344105 Asset Minor Code 42 *ACCOUNT 001050986383*	3,500.000	407,645.00 116.4700	105,931.51	301,713.49 163,555.00	.00	0.00
Onto Innovation Inc 683344105 Asset Minor Code 42 *ACCOUNT 001050986385*	5,760.000	670,867.20 116.4700	471,447.63	199,419.57 345,889.51	.00	0.00
Total Onto Innovation Inc	**9,260.000**	**1,078,512.20**	**577,379.14**	**501,133.06** **509,444.51**	**.00**	**0.00**
Oppenheimer Holdings Cl A 683797104 Asset Minor Code 42 *ACCOUNT 001050986383*	4,000.000	160,720.00 40.1800	97,396.40	63,323.60 28,560.00	.00	1.49

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corporation 68389X105 Asset Minor Code 42 *ACCOUNT 001050986384*	8,725.000	1,039,060.25 119.0900	889,643.62	149,416.63 149,416.63	.00	1.34
Owens & Minor Inc 690732102 Asset Minor Code 42 *ACCOUNT 001050986383*	10,500.000	199,920.00 19.0400	235,452.35	- 35,532.35 - 130,305.00	.00	0.00
Oxford Inds Inc 691497309 Asset Minor Code 42 *ACCOUNT 001050986383*	900.000	88,578.00 98.4200	79,385.49	9,192.51 8,712.00	.00	2.64
Oxford Inds Inc 691497309 Asset Minor Code 42 *ACCOUNT 001050986385*	3,920.000	385,806.40 98.4200	383,523.04	2,283.36 33,942.71	.00	2.64
Total Oxford Inds Inc	**4,820.000**	**474,384.40**	**462,908.53**	**11,475.87** **42,654.71**	**.00**	**2.64**
Pacific Premier Bancorp Inc 69478X105 Asset Minor Code 42 *ACCOUNT 001050986385*	18,310.000	378,650.80 20.6800	558,705.41	- 180,054.61 - 99,387.27	.00	6.38
Parker Hannifin Corp 701094104 Asset Minor Code 42 *ACCOUNT 001050986384*	3,667.000	1,430,276.68 390.0400	1,017,773.45	412,503.23 468,578.13	.00	1.52
Paypal Holdings Inc 70450Y103 Asset Minor Code 42 *ACCOUNT 001050986380*	5,531.000	369,083.63 66.7300	575,165.39	- 206,081.76 239,877.83	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pepsico Inc 713448108 Asset Minor Code 42 *ACCOUNT 001050986380*	9,860.000	1,826,269.20 185.2200	1,408,117.41	418,151.79 144,359.48	.00	2.73
Perficient Inc 71375U101 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	499,980.00 83.3300	104,441.40	395,538.60 - 50,160.00	.00	0.00
Pfizer Inc 717081103 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 36.6800	.00	.00 94,102.20	.00	0.00
Phillips 66 718546104 Asset Minor Code 42 *ACCOUNT 001050986384*	10,985.000	1,047,749.30 95.3800	1,053,995.64	- 6,246.34 147,986.34	.00	4.40
Photronics Inc 719405102 Asset Minor Code 42 *ACCOUNT 001050986383*	25,800.000	665,382.00 25.7900	166,870.86	498,511.14 162,798.00	.00	0.00
Pinnacle Financial Partners 72346Q104 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 56.6500	.00	.00 75,629.66	.00	0.00
Piper Sandler Co 724078100 Asset Minor Code 42 *ACCOUNT 001050986383*	4,500.000	581,670.00 129.2600	180,630.25	401,039.75 71,550.00	.00	1.86
Power Integrations Inc 739276103 Asset Minor Code 42 *ACCOUNT 001050986383*	4,000.000	378,680.00 94.6700	192,334.23	186,345.77 78,640.00	.00	0.80
Premier Inc Class A 74051N102 Asset Minor Code 42 *ACCOUNT 001050986385*	15,130.000	418,495.80 27.6600	502,508.09	- 84,012.29 - 54,248.33	.00	3.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Progressive Corp 743315103 Asset Minor Code 42 *ACCOUNT 001050986380*	11,521.000	1,525,034.77 132.3700	1,105,633.83	419,400.94 133,815.52	.00	0.30
Progressive Corp 743315103 Asset Minor Code 42 *ACCOUNT 001050986384*	6,056.000	801,632.72 132.3700	481,642.51	319,990.21 - 73,479.58	.00	0.30
Total Progressive Corp	**17,577.000**	**2,326,667.49**	**1,587,276.34**	**739,391.15** **60,335.94**	**.00**	**0.30**
Progyny Inc 74340E103 Asset Minor Code 42 *ACCOUNT 001050986385*	10,054.000	395,524.36 39.3400	375,421.25	20,103.11 143,487.73	.00	0.00
Pulte Group Inc 745867101 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 77.6800	.00	.00 - 330,632.39	.00	0.00
Qorvo Inc 74736K101 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 102.0300	.00	.00 - 84,361.72	.00	0.00
Qualcomm Inc Com 747525103 Asset Minor Code 42 *ACCOUNT 001050986380*	12,960.000	1,542,758.40 119.0400	1,442,356.28	100,402.12 - 143,331.46	.00	2.69
Qualcomm Inc Com 747525103 Asset Minor Code 42 *ACCOUNT 001050986384*	9,380.000	1,116,595.20 119.0400	1,262,905.48	- 146,310.28 - 75,563.26	.00	2.69
Total Qualcomm Inc Com	**22,340.000**	**2,659,353.60**	**2,705,261.76**	**- 45,908.16** **- 218,894.72**	**.00**	**2.68**

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Qualys Inc 74758T303 Asset Minor Code 42 *ACCOUNT 001050986385*	2,720.000	351,342.40 129.1700	341,633.23	9,709.17 9,709.17	.00	0.00
Quanta Svcs Inc 74762E102 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 196.4500	.00	.00 - 38,404.02	.00	0.00
Quinstreet Inc 74874Q100 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 8.8300	.00	.00 117,255.83	.00	0.00
Rtx Corporation 75513E101 Asset Minor Code 42 *ACCOUNT 001050986384*	14,444.000	1,414,934.24 97.9600	1,429,570.27	- 14,636.03 17,714.50	.00	2.41
Regal Beloit Corp 758750103 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 153.9000	.00	.00 97,992.33	.00	0.00
Reliance Steel Aluminum 759509102 Asset Minor Code 42 *ACCOUNT 001050986383*	2,100.000	570,339.00 271.5900	155,290.52	415,048.48 156,085.72	.00	1.47
Rockwell Automation Inc 773903109 Asset Minor Code 42 *ACCOUNT 001050986380*	1,379.000	454,311.55 329.4500	243,652.69	210,658.86 157,009.06	.00	1.43
Ross Stores Inc 778296103 Asset Minor Code 42 *ACCOUNT 001050986380*	10,393.000	1,165,367.09 112.1300	680,067.69	485,299.40 398,211.49	.00	1.20

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sps Commerce Inc 78463M107 Asset Minor Code 42 *ACCOUNT 001050986385*	2,130.000	409,087.80 192.0600	276,470.45	132,617.35 186,329.91	.00	0.00
S P X Corp 784635104 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 59.0600	.00	.00 46,550.00	.00	0.00
Spx Technologies Inc Com 78473E103 Asset Minor Code 42 *ACCOUNT 001050986383*	5,000.000	424,850.00 84.9700	209,571.50	215,278.50 114,100.00	.00	0.00
Saia Inc 78709Y105 Asset Minor Code 42 *ACCOUNT 001050986383*	1,250.000	428,012.50 342.4100	14,826.42	413,186.08 148,977.78	.00	0.00
Salesforce Inc 79466L302 Asset Minor Code 42 *ACCOUNT 001050986380*	5,410.000	1,142,916.60 211.2600	979,412.86	163,503.74 266,498.63	.00	0.00
Sally Beauty Holdings Inc 79546E104 Asset Minor Code 42 *ACCOUNT 001050986383*	6,000.000	74,100.00 12.3500	79,534.96	- 5,434.96 2,580.00	.00	0.00
Schwab Charles Corp 808513105 Asset Minor Code 42 *ACCOUNT 001050986380*	.000	.00 56.6800	.00	.00 - 477,457.00	.00	0.00
Science Applicatns Inte 808625107 Asset Minor Code 42 *ACCOUNT 001050986383*	2,500.000	281,200.00 112.4800	197,221.31	83,978.69 48,450.00	.00	1.32
Semtech Corp 816850101 Asset Minor Code 42 *ACCOUNT 001050986383*	8,100.000	206,226.00 25.4600	188,535.73	17,690.27 - 239,031.00	.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
Sempra Com 816851109 Asset Minor Code 42 *ACCOUNT 001050986384*	2,534.000	368,925.06 145.5900	299,673.55	69,251.51 - 11,859.12	.00	1.63
Silgan Hldgs Inc 827048109 Asset Minor Code 42 *ACCOUNT 001050986385*	8,937.000	419,055.93 46.8900	401,940.74	17,115.19 39,878.83	.00	1.54
Skyline Champion Corp 830830105 Asset Minor Code 42 *ACCOUNT 001050986385*	6,420.000	420,189.00 65.4500	404,991.34	15,197.66 169,101.35	.00	0.00
Sonic Automotive Inc Class A 83545G102 Asset Minor Code 42 *ACCOUNT 001050986383*	6,900.000	328,923.00 47.6700	94,823.53	234,099.47 76,176.00	2,001.00	2.43
South State Corp 840441109 Asset Minor Code 42 *ACCOUNT 001050986385*	5,955.000	391,839.00 65.8000	412,253.70	- 20,414.70 - 20,414.70	.00	3.16
Stag Industrial Inc 85254J102 Asset Minor Code 42 *ACCOUNT 001050986385*	11,240.000	403,291.20 35.8800	441,468.22	- 38,177.02 85,955.35	1,376.90	4.10
Stride Inc 86333M108 Asset Minor Code 42 *ACCOUNT 001050986383*	3,750.000	139,612.50 37.2300	127,962.38	11,650.12 - 13,350.00	.00	0.00
Sunpower Corp 867652406 Asset Minor Code 42 *ACCOUNT 001050986383*	7,300.000	71,540.00 9.8000	150,378.54	- 78,838.54 - 43,873.00	.00	0.00
Super Micro Computer Inc 86800U104 Asset Minor Code 42 *ACCOUNT 001050986383*	6,300.000	1,570,275.00 249.2500	172,972.70	1,397,302.30 1,269,651.54	.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
Synaptics Inc 87157D109 Asset Minor Code 42 *ACCOUNT 001050986383*	2,000.000	170,760.00 85.3800	92,183.63	78,576.37 - 65,340.00	.00	0.00
Syneos Health Inc 87166B102 Asset Minor Code 42 *ACCOUNT 001050986383*	6,500.000	273,910.00 42.1400	379,281.05	- 105,371.05 - 192,010.00	.00	0.00
Tjx Companies Inc 872540109 Asset Minor Code 42 *ACCOUNT 001050986380*	15,889.000	1,347,228.31 84.7900	1,052,489.06	294,739.25 466,803.36	.00	1.57
Tapestry Inc 876030107 Asset Minor Code 42 *ACCOUNT 001050986384*	30,837.000	1,319,823.60 42.8000	1,107,063.45	212,760.15 337,404.81	.00	3.27
Target Corp 87612E106 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 131.9000	.00	.00 - 93,208.82	.00	0.00
Texas Roadhouse Inc 882681109 Asset Minor Code 42 *ACCOUNT 001050986385*	3,503.000	393,316.84 112.2800	306,296.00	87,020.84 123,334.91	.00	1.96
Thermo Fisher Scientific Inc 883556102 Asset Minor Code 42 *ACCOUNT 001050986380*	3,232.000	1,686,296.00 521.7500	575,144.64	1,111,151.36 - 179,212.83	1,131.20	0.27
Topbuild Corp 89055F103 Asset Minor Code 42 *ACCOUNT 001050986385*	1,420.000	377,748.40 266.0200	298,327.91	79,420.49 184,612.35	.00	0.00
Ttec Holdings Inc 89854H102 Asset Minor Code 42 *ACCOUNT 001050986383*	3,600.000	121,824.00 33.8400	93,594.39	28,229.61 - 122,580.00	.00	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
II-VI Inc 902104108 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 43.2600	.00	.00 - 42,300.00	.00	0.00
Ufp Industries Inc Com 90278Q108 Asset Minor Code 42 *ACCOUNT 001050986383*	3,500.000	339,675.00 97.0500	78,861.91	260,813.09 55,576.98	.00	1.24
Uber Technologies Inc 90353T100 Asset Minor Code 42 *ACCOUNT 001050986380*	10,241.000	442,103.97 43.1700	422,111.88	19,992.09 19,992.09	.00	0.00
Union Pacific Corp Com 907818108 Asset Minor Code 42 *ACCOUNT 001050986384*	2,563.000	524,441.06 204.6200	169,583.91	354,857.15 - 22,195.58	.00	2.54
Unisys Corporation 909214306 Asset Minor Code 42 *ACCOUNT 001050986383*	.000	.00 3.9800	.00	.00 - 13,971.00	.00	0.00
United Rentals Inc Com 911363109 Asset Minor Code 42 *ACCOUNT 001050986384*	4,447.000	1,980,560.39 445.3700	364,304.49	1,616,255.90 758,991.63	.00	1.33
Unitedhealth Group Inc Com 91324P102 Asset Minor Code 42 *ACCOUNT 001050986384*	2,669.000	1,282,828.16 480.6400	227,660.80	1,055,167.36 - 192,563.28	.00	1.56
Valley National Bancorp 919794107 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 7.7500	.00	.00 79,833.04	.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
Verizon Communications Inc Com 92343V104 Asset Minor Code 42 *ACCOUNT 001050986384*	10,378.000	385,957.82 37.1900	562,192.84	- 176,235.02 - 140,725.68	.00	7.15
Verint Systems Inc 92343X100 Asset Minor Code 42 *ACCOUNT 001050986383*	5,000.000	175,300.00 35.0600	179,480.85	- 4,180.85 - 36,450.00	.00	0.00
Verint Systems Inc 92343X100 Asset Minor Code 42 *ACCOUNT 001050986385*	12,059.000	422,788.54 35.0600	498,769.74	- 75,981.20 - 35,516.01	.00	0.00
Total Verint Systems Inc	**17,059.000**	**598,088.54**	**678,250.59**	**- 80,162.05** **- 71,966.01**	**.00**	**0.00**
Verisk Analytics Inc Com 92345Y106 Asset Minor Code 42 *ACCOUNT 001050986380*	4,252.000	961,079.56 226.0300	830,228.57	130,850.99 229,235.70	.00	0.60
Vericel Corp 92346J108 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 37.5700	.00	.00 134,061.24	.00	0.00
Visa Inc Com Cl A 92826C839 Asset Minor Code 42 *ACCOUNT 001050986380*	7,054.000	1,675,183.92 237.4800	1,494,972.60	180,211.32 233,351.85	.00	0.76
Wabash Natl Corp 929566107 Asset Minor Code 42 *ACCOUNT 001050986383*	13,000.000	333,320.00 25.6400	124,863.85	208,456.15 140,879.65	.00	1.25

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Webster Finl Corp Com 947890109 Asset Minor Code 42 *ACCOUNT 001050986385*	15,706.000	592,901.50 37.7500	761,796.61	- 168,895.11 - 30,206.97	.00	4.24
Western Alliance Bancorporation 957638109 Asset Minor Code 42 *ACCOUNT 001050986385*	.000	.00 36.4700	.00	.00 109,648.85	.00	0.00
Wingstop Inc 974155103 Asset Minor Code 42 *ACCOUNT 001050986383*	1,850.000	370,296.00 200.1600	206,844.80	163,451.20 163,451.20	.00	0.44
Zions Bancorporation N A Com 989701107 Asset Minor Code 42 *ACCOUNT 001050986384*	.000	.00 26.8600	.00	.00 31,136.32	.00	0.00
Zumiez Inc 989817101 Asset Minor Code 42 *ACCOUNT 001050986385*	14,470.000	241,070.20 16.6600	521,408.62	- 280,338.42 - 85,830.01	.00	0.00
Zurn Elkay Water Solutions 98983L108 Asset Minor Code 42 *ACCOUNT 001050986385*	15,869.000	426,717.41 26.8900	410,011.90	16,705.51 95,382.88	.00	1.04
Total Domestic Common Stocks	**2,085,254.000**	**156,868,118.28**	**110,823,944.08**	**46,044,174.20** **18,168,317.06**	**106,365.22**	**1.42**

Foreign Stocks

Axalta Coating Systems Ltd G0750C108 Asset Minor Code 53 *ACCOUNT 001050986385*	.000	.00 32.8100	.00	.00 113,677.75	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Eaton Corp Plc Shs G29183103 Asset Minor Code 53 *ACCOUNT 001050986380*	3,443.000	692,387.30 201.1000	582,501.82	109,885.48 284,155.90	.00	1.71
Horizon Therapeutics Plc G46188101 Asset Minor Code 53 *ACCOUNT 001050986384*	.000	.00 102.8500	.00	.00 193,331.02	.00	0.00
Livanova Plc G5509L101 Asset Minor Code 53 *ACCOUNT 001050986383*	1,400.000	72,002.00 51.4300	69,235.00	2,767.00 - 15,456.00	.00	0.00
Trinseo Plc Shs G9059U107 Asset Minor Code 53 *ACCOUNT 001050986383*	7,500.000	95,025.00 12.6700	291,374.25	- 196,349.25 - 193,425.00	.00	0.32
Triton International Ltd Ber G9078F107 Asset Minor Code 53 *ACCOUNT 001050986383*	5,700.000	474,582.00 83.2600	154,836.22	319,745.78 136,248.38	.00	3.36
Te Connectivity Ltd Shs H84989104 Asset Minor Code 53 *ACCOUNT 001050986384*	6,255.000	876,700.80 140.1600	440,163.62	436,537.18 77,483.66	.00	1.68
Cognyte Software Ltd Ord Shs M25133105 Asset Minor Code 53 *ACCOUNT 001050986383*	.000	.00 6.0900	.00	.00 81,276.65	.00	0.00
Stratasys Ltd M85548101 Asset Minor Code 53 *ACCOUNT 001050986383*	6,050.000	107,448.00 17.7600	101,306.65	6,141.35 6,141.35	.00	0.00
Celestica Inc 15101Q108 Asset Minor Code 53 *ACCOUNT 001050986383*	12,000.000	174,000.00 14.5000	112,623.60	61,376.40 57,360.00	.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
Colliers International Group 194693107 Asset Minor Code 53 *ACCOUNT 001050986385*	4,298.000	422,020.62 98.1900	461,621.54	- 39,600.92 - 39,600.92	644.70	0.31
Equinor Asa Spon A D R 29446M102 Asset Minor Code 53 *ACCOUNT 001050986384*	30,820.000	900,252.20 29.2100	714,133.44	186,118.76 - 277,564.59	.00	2.77
Honda Motor Co Ltd A D R 438128308 Asset Minor Code 53 *ACCOUNT 001050986384*	.000	.00 30.3100	.00	.00 131,936.21	.00	0.00
Open Text Corporation 683715106 Asset Minor Code 53 *ACCOUNT 001050986384*	.000	.00 41.5500	.00	.00 81,666.30	.00	0.00
Rio Tinto Plc A D R 767204100 Asset Minor Code 53 *ACCOUNT 001050986384*	17,169.000	1,096,068.96 63.8400	872,592.75	223,476.21 48,759.96	.00	6.28
Shell Plc Spon A D R 780259305 Asset Minor Code 53 *ACCOUNT 001050986384*	23,486.000	1,418,084.68 60.3800	1,128,970.12	289,114.56 190,001.74	.00	3.83
Schlumberger Ltd Com Stk 806857108 Asset Minor Code 53 *ACCOUNT 001050986380*	27,073.000	1,329,825.76 49.1200	870,608.61	459,217.15 261,457.62	6,768.25	2.04
Schlumberger Ltd Com Stk 806857108 Asset Minor Code 53 *ACCOUNT 001050986384*	12,157.000	597,151.84 49.1200	639,145.69	- 41,993.85 - 41,993.85	3,039.25	2.04

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Total Schlumberger Ltd Com Stk	**39,230.000**	**1,926,977.60**	**1,509,754.30**	**417,223.30** **219,463.77**	**9,807.50**	**2.03**
Sociedad Quimica Minera A D R 833635105 Asset Minor Code 53 *ACCOUNT 001050986384*	8,296.000	602,455.52 72.6200	756,987.57	- 154,532.05 - 154,532.05	.00	7.83
Totalenergies SE A D R 89151E109 Asset Minor Code 53 *ACCOUNT 001050986384*	22,131.000	1,275,630.84 57.6400	1,082,251.54	193,379.30 90,743.01	14,521.80	4.44
Vale Sa Sp A D R 91912E105 Asset Minor Code 53 *ACCOUNT 001050986384*	49,436.000	663,431.12 13.4200	940,887.77	- 277,456.65 - 59,817.56	.00	5.40
Wns Holdings Ltd A D R 92932M101 Asset Minor Code 53 *ACCOUNT 001050986383*	2,500.000	184,300.00 73.7200	207,976.25	- 23,676.25 - 23,676.25	.00	0.00
Wns Holdings Ltd A D R 92932M101 Asset Minor Code 53 *ACCOUNT 001050986385*	5,800.000	427,576.00 73.7200	466,380.79	- 38,804.79 3,210.36	.00	0.00
Total Wns Holdings Ltd A D R	**8,300.000**	**611,876.00**	**674,357.04**	**- 62,481.04** **- 20,465.89**	**.00**	**0.00**
Total Foreign Stocks	**245,514.000**	**11,408,942.64**	**9,893,597.23**	**1,515,345.41** **951,383.69**	**24,974.00**	**3.25**

Mutual Funds

Mutual Funds-Fixed Income

See Independent Auditor’s Report on 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” on each page.

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pimco Total Return Fund Inst 693390700 Asset Minor Code 99 *ACCOUNT 001050986392*	310.569	2,636.73 8.4900	2,636.73	.00 4,781,988.99	.00	3.82
Total Mutual Funds-Fixed Income	**310.569**	**2,636.73**	**2,636.73**	**.00** **4,781,988.99**	**.00**	**3.81**
Total Mutual Funds	**310.569**	**2,636.73**	**2,636.73**	**.00** **4,781,988.99**	**.00**	**3.81**

Miscellaneous

Partnerships/Joint Ventures

American Strategic Value Realty Fund 03ASVRFA1 Asset Minor Code 76 *ACCOUNT 001050986394*	58.073	22,905,343.56 394,420.5705	11,921,008.93	10,984,334.63 - 1,642,348.09	.00	0.00
Grosvenor Institutional Partners LP 3745GIP20 Asset Minor Code 77 *ACCOUNT 001050986387*	37,500,906.000	37,500,906.00 1.0000	37,500,906.00	.00 .00	.00	0.00
Multi Employer Prop Tr 62544K9A8 Asset Minor Code 77 *ACCOUNT 001050986396*	875.612	12,584,632.26 14,372.3762	5,289,560.51	7,295,071.75 - 1,595,972.33	.00	0.00
Legal And General Msci Acwi Ex USA 96MSCFRH1 Asset Minor Code 77 *ACCOUNT 001050989072*	235,291.124	37,771,284.14 160.5300	27,516,610.30	10,254,673.84 3,551,991.96	.00	0.00
Private Advisors Hedgd Eq Fd Qp Ltd 96MSCG8D9 Asset Minor Code 77 *ACCOUNT 001050989074*	6,436.870	11,439,950.32 1,777.2536	11,817,386.00	- 377,435.68 882,775.46	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Legal & General S&p 500 Index 96MSC0P52 Asset Minor Code 77 *ACCOUNT 001050989072*	99,419.895	22,965,995.75 231.0000	14,388,395.91	8,577,599.84 - 1,430,366.64	.00	0.00
Rainier Intl Small Cap Eq Ctf 96MSC54K1 Asset Minor Code 77 *ACCOUNT 001050989073*	282,965.478	6,573,288.05 23.2300	5,000,000.00	1,573,288.05 348,047.53	.00	0.00
Grosvenor Secondary Opp. Feeder II 97MSCQFC9 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 001050986395*	9,112,094.900	9,112,094.90 1.0000 @	9,112,094.90	.00 .00	.00	0.00
McMorgan No Ca Value-Add Develop II 97MSCSMY9 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 001050986404*	2,215,059.000	2,215,059.00 1.0000 @	2,215,059.00	.00 .00	.00	0.00
Entrust Global Activist Fund 97MSC2MH3 Asset Minor Code 77 *ACCOUNT 001050989071*	13.075	18,560.56 1,419.4589	13,075.80	5,484.76 - 51,650.98	.00	0.00
Entrust Special Opportunities Fd III 97MSC6CF9 Asset Minor Code 77 *ACCOUNT 001050989070*	3,267.765	3,061,628.60 936.9180	3,142,810.59	- 81,181.99 394,047.46	.00	0.00
Landmark Equity Partners Xiv, L.P. 98MSCRHL3 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 001050986390*	549,344.070	549,344.07 1.0000 @	363,337.79	186,006.28 - 77,138.39	.00	0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
MacQuarie Infrastructure Partners II 98MSCRHM1 Asset Minor Code 77 *ACCOUNT 001050986393*	.000	.00 1.0000	.00	.00 - 54,180.67	.00	0.00
Hamilton Lane Secondary Fund III-A 98MSCRK13 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 001050986403*	979,049.000	979,049.00 1.0000 @	917,355.71	61,693.29 - 276,344.10	.00	0.00
Hamilton Lane Sec Offshore Fd II LP 98MSCRK21 Asset Minor Code 77 Date Last Priced: 03/31/23 *ACCOUNT 001050986386*	1,030,489.000	1,030,489.00 1.0000 @	90,380.83	940,108.17 965,952.00	.00	0.00
Entrust Special Opportunities Fd II 98MSCRK39 Asset Minor Code 77 *ACCOUNT 001050986400*	197.958	320,326.00 1,618.1481	197,258.10	123,067.90 57,913.58	.00	0.00
Grosvenor Oppor. Credit Fund III Ltd 98MSCW9Y3 Asset Minor Code 77 *ACCOUNT 001050986409*	317,438.000	317,438.00 1.0000	317,438.00	.00 .00	.00	0.00
Total Partnerships/Joint Ventures	**52,332,905.820**	**169,345,389.21**	**129,802,678.37**	**39,542,710.84** **1,072,726.79**	**.00**	**0.00**
Collective Investment Funds						
Invesco Venture Alpha Fund II LP 9SPMTK6M6 Asset Minor Code 17 Date Last Priced: 03/31/23 *ACCOUNT 001050986402*	3,688,463.000	3,688,463.00 1.0000 @	3,688,463.00	.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
Afl-Cio Building Investment Trust 998500BD3 Asset Minor Code 17 Date Last Priced: 03/31/23 *ACCOUNT 001050986397*	1,990.531	15,111,812.18 7,591.8497 @	7,500,025.75	7,611,786.43 - 2,654,709.22	.00	0.00
Total Collective Investment Funds	**3,690,453.531**	**18,800,275.18**	**11,188,488.75**	**7,611,786.43** **- 2,654,709.22**	**.00**	**0.00**
Miscellaneous Assets						
Dreyfus Cash Management 98MSCG2U3 Asset Minor Code 75 Date Last Priced: 12/31/21 *ACCOUNT 001050986396*	.110	.11 1.0000 @	.11	.00 .00	.00	0.00
Total Miscellaneous Assets	**.110**	**.11**	**.11**	**.00** **.00**	**.00**	**0.00**
Total Miscellaneous	**56,023,359.461**	**188,145,664.50**	**140,991,167.23**	**47,154,497.27** **- 1,581,982.43**	**.00**	**0.00**
Total Assets	**192,211,716.250**	**484,267,246.22**	**393,198,030.48**	**91,069,215.74** **22,671,692.43**	**846,738.52**	**1.73**
Accrued Income	**.000**	**846,738.52**	**846,738.52**			
Grand Total	**192,211,716.250**	**485,113,984.74**	**394,044,769.00**			

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				**463,653,737.57**		
	COMPARATIVE VALUE (5%)				**23,182,686.87**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 31846V567 - First Am Govt Ob Fd Cl Z							
06/02/2023 001050986392	B	25,044,179.540	1.0000		- 25,044,180 *	25,044,180	
06/02/2023 001050986392	S	- 25,044,179.540	1.0000		25,044,180 *	25,044,180	
Issue: 693390700 - Pimco Total Return Fund Inst							
06/01/2023 001050986392	S	- 2,922,307.998	8.5700		25,044,180 *	31,013,025	- 5,968,846
GRAND TOTAL				**0**	**75,132,540**	**81,101,385**	**- 5,968,846**
CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE							
Broker: Citadel Securities LLC							
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/12/2022 001050986381	S	- 100,000.000	.9928		99,277	99,681	- 404
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
07/28/2022 001050986381	B	70,000.000	1.0014		- 70,101	70,101	
Issue: 91282CEN7 - U S Treasury Nt 2.750% 4/30/27							
07/28/2022 001050986381	S	- 70,000.000	1.0007		70,049	68,701	1,348

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							
08/04/2022 001050986381	B	90,000.000	.9920		- 89,276	89,276	
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
08/12/2022 001050986381	S	- 2,625,000.000	1.0023		2,631,152	2,618,440	12,713
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
08/12/2022 001050986381	B	2,565,000.000	.9920		- 2,544,460	2,544,460	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
08/29/2022 001050986381	B	175,000.000	.9687		- 169,518	169,518	
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
08/30/2022 001050986381	B	85,000.000	.9630		- 81,852	81,852	
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
08/31/2022 001050986381	S	- 100,000.000	.9625		96,254	99,199	- 2,945
Issue: 912810TJ7 - U S Treasury Bd 3.000% 8/15/52							
08/31/2022 001050986381	B	95,000.000	.9588		- 91,089	91,089	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
09/07/2022 001050986381	B	25,000.000	.9709		- 24,271	24,271	
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
09/08/2022 001050986381	B	105,000.000	.9852		- 103,450	103,450	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
09/20/2022 001050986381	S	- 25,000.000	.9547		23,868	24,271	- 403
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
10/17/2022 001050986381	S	- 100,000.000	.9377		93,773	93,742	31

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TJ7 - U S Treasury Bd 3.000% 8/15/52							
10/17/2022 001050986381	S	- 70,000.000	.8253		57,769	66,898	- 9,129
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
10/18/2022 001050986381	S	- 105,000.000	.9359		98,273	98,429	- 156
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
10/28/2022 001050986381	S	- 9,715,000.000	.9137		8,876,702	9,179,065	- 302,363
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
10/28/2022 001050986381	B	8,970,000.000	.9970		- 8,943,370	8,943,370	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/02/2022 001050986381	S	- 50,000.000	.8968		44,840	48,708	- 3,868
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/03/2022 001050986381	S	- 165,000.000	.8896		146,779	160,736	- 13,957
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/04/2022 001050986381	S	- 270,000.000	.9843		265,750	269,198	- 3,449
Issue: 912810TJ7 - U S Treasury Bd 3.000% 8/15/52							
11/07/2022 001050986381	S	- 45,000.000	.7811		35,147	43,006	- 7,859
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
11/15/2022 001050986381	S	- 425,000.000	1.0009		425,382	421,248	4,134
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/15/2022 001050986381	B	2,825,000.000	1.0249		- 2,895,404	2,895,404	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/15/2022 001050986381	B	230,000.000	1.0278		- 236,388	236,388	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796R27 - U S Treasury Bill 12/29/22							
11/23/2022 001050986381	B	330,000.000	.9964		- 328,803	328,803	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/30/2022 001050986381	S	- 1,400,000.000	1.0064		1,408,914	1,395,844	13,070
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/30/2022 001050986381	B	1,300,000.000	1.0292		- 1,337,984	1,337,984	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
12/05/2022 001050986381	S	- 100,000.000	1.0448		104,480	102,391	2,090
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
12/06/2022 001050986381	S	- 70,000.000	1.0469		73,281	71,674	1,608
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
12/06/2022 001050986381	S	- 60,000.000	1.0498		62,986	61,435	1,551
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
12/12/2022 001050986381	B	560,000.000	.9995		- 559,694	559,694	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
01/03/2023 001050986381	S	- 90,000.000	1.0273		92,457	92,140	317
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
01/03/2023 001050986381	S	- 90,000.000	1.0269		92,422	92,140	282
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
01/25/2023 001050986381	S	- 125,000.000	1.0289		128,608	124,629	3,979
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
02/09/2023 001050986381	B	130,000.000	.9860		- 128,177	128,177	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
02/14/2023 001050986381	S	- 3,035,000.000	1.0387		3,152,488	3,025,865	126,623
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
02/14/2023 001050986381	B	3,145,000.000	.9693		- 3,048,439	3,048,439	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
02/15/2023 001050986381	B	450,000.000	.9772		- 439,752	439,752	
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
02/17/2023 001050986381	S	- 170,000.000	.9730		165,418	168,765	- 3,347
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
02/23/2023 001050986381	B	55,000.000	.9851		- 54,181	54,181	
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
02/27/2023 001050986381	S	- 165,000.000	.9652		159,251	163,752	- 4,501
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
02/27/2023 001050986381	S	- 115,000.000	.9481		109,034	111,280	- 2,245
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
02/28/2023 001050986381	B	135,000.000	.9445		- 127,506	127,506	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/03/2023 001050986381	S	- 175,000.000	.9618		168,314	171,758	- 3,444
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/29/2023 001050986381	B	400,000.000	.9949		- 397,969	397,969	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
03/31/2023 001050986381	S	- 375,000.000	.9985		374,443	373,717	727

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
04/11/2023 001050986381	B	130,000.000	1.0056		- 130,726	130,726	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
04/13/2023 001050986381	S	- 275,000.000	1.0025		275,688	269,138	6,550
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
04/27/2023 001050986381	B	4,600,000.000	.9962		- 4,582,388	4,582,388	
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
04/27/2023 001050986381	S	- 4,570,000.000	.9951		4,547,507	4,535,424	12,083
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
04/28/2023 001050986381	S	- 50,000.000	.9963		49,816	49,840	- 23
Issue: 91282CGX3 - U S Treasury Nt 3.875% 4/30/25							
04/28/2023 001050986381	S	- 145,000.000	.9973		144,615	144,536	79
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
05/12/2023 001050986381	B	7,520,000.000	.9987		- 7,510,013	7,510,013	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
05/12/2023 001050986381	S	- 7,705,000.000	1.0087		7,771,817	7,583,622	188,195
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
05/15/2023 001050986381	S	- 115,000.000	.9895		113,796	114,847	- 1,051
Issue: 912810TS7 - U S Treasury Bd 3.750% 5/15/43							
05/30/2023 001050986381	B	3,390,000.000	.9695		- 3,286,446	3,286,446	
Issue: 912810TQ1 - United States Treas 3.875% 2/15/43							
05/30/2023 001050986381	S	- 3,355,000.000	.9696		3,253,039	3,246,234	6,805

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
06/05/2023 001050986381	S	- 200,000.000	.9736		194,719	199,061	- 4,342
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/12/2023 001050986381	S	- 100,000.000	.9795		97,945	98,292	- 346
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/20/2023 001050986381	S	- 255,000.000	.9791		249,681	250,644	- 963
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/21/2023 001050986381	S	- 195,000.000	.9784		190,795	191,669	- 873
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/30/2023 001050986381	S	- 750,000.000	.9710		728,262	737,187	- 8,925
Total For Citadel Securities LLC				**0**	**73,856,048**	**73,848,463**	**7,592**
Broker: Direct From Issuer							
Issue: 98MSCW9Y3 - Grosvenor Oppor. Credit Fund III Ltd							
07/31/2022 001050986409	S	- 125,835.190	1.0000		125,835	125,835	
Issue: 9SPMTK6M6 - Invesco Venture Alpha Fund II LP							
08/03/2022 001050986402	B	164,487.000	1.0000		- 164,487	164,487	
Issue: 98MSCRHL3 - Landmark Equity Partners Xiv, L.P.							
08/04/2022 001050986390	S	- 44,050.590	1.0000		44,051	27,270	16,780
Issue: 97MSCQFC9 - Grosvenor Secondary Opp. Feeder II							
08/10/2022 001050986395	B	362,934.870	1.0000		- 362,935	362,935	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
08/31/2022 001050989072	S	-.403	212.5310		86	53	33
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
08/31/2022 001050989072	S	- 47,107.591	212.2800		10,000,000	6,154,125	3,845,875
Issue: 9SPMTK6M6 - Invesco Venture Alpha Fund II LP							
09/07/2022 001050986402	B	205,609.000	1.0000		- 205,609	205,609	
Issue: 98MSCRK13 - Hamilton Lane Secondary Fund III-A							
09/27/2022 001050986403	S	- 84,871.000	1.0000		84,871	65,190	19,681
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
09/30/2022 001050986394	B	.004	438,294.8718		- 1,709	1,709	
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
09/30/2022 001050989072	S	- 5.361	189.1960		1,014	700	314
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
09/30/2022 001050989072	S	- 5.286	189.2036		1,000	691	310
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
09/30/2022 001050989072	B	37,383.178	187.2500		- 7,000,000	7,000,000	
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
09/30/2022 001050989072	S	-.109	187.0642		20	16	5
Issue: 96MSCFRH1 - Legal And General Msci Acwi Ex USA							
09/30/2022 001050989072	S	- 33.654	130.4383		4,390	3,936	454
Issue: 96MSCFRH1 - Legal And General Msci Acwi Ex USA							
09/30/2022 001050989072	S	- 31.085	130.4491		4,055	3,635	420

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98MSCRK39 - Entrust Special Opportunities Fd II							
11/04/2022 001050986400	S	- 2.500	11,824.8000		29,562	2,267	27,295
Issue: 98MSCW9Y3 - Grosvenor Oppor. Credit Fund III Ltd							
11/22/2022 001050986409	S	- 25,545.200	1.0000		25,545	25,545	
Issue: 98MSCRHL3 - Landmark Equity Partners Xiv, L.P.							
12/05/2022 001050986390	S	- 53,352.380	1.0000		53,352	34,208	19,145
Issue: 9SPMTK6M6 - Invesco Venture Alpha Fund II LP							
12/19/2022 001050986402	B	205,609.000	1.0000		- 205,609	205,609	
Issue: 98MSCRK13 - Hamilton Lane Secondary Fund III-A							
12/19/2022 001050986403	S	- 64,461.000	1.0000		64,461	51,900	12,561
Issue: 98MSCW9Y3 - Grosvenor Oppor. Credit Fund III Ltd							
12/21/2022 001050986409	S	- 40,739.110	1.0000		40,739	40,739	
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
12/31/2022 001050986394	B	1.203	428,927.6808		- 516,000	516,000	
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
12/31/2022 001050986394	B	.004	416,707.5000		- 1,667	1,667	
Issue: 97MSCQFC9 - Grosvenor Secondary Opp. Feeder II							
12/31/2022 001050986395	S	- 25,754.870	1.0000		25,755	25,755	
Issue: 97MSCSMY9 - McMorgan No Ca Value-Add Develop II							
12/31/2022 001050986404	S	- 453,078.000	1.0000		453,078	453,078	
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
12/31/2022 001050989072	S	- 4.028	209.5730		844	583	261

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
12/31/2022 001050989072	S	- 50,838.841	196.7000		10,000,000	7,357,575	2,642,425
Issue: 96MSC0P52 - Legal & General S&p 500 Index							
12/31/2022 001050989072	S	-.547	196.7093		108	79	28
Issue: 96MSCFRH1 - Legal And General Msci Acwi Ex USA							
12/31/2022 001050989072	S	- 25.435	150.3299		3,824	2,975	849
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
01/03/2023 001050986394	B	2.020	428,953.3617		- 866,400	866,400	
Issue: 98MSCRK13 - Hamilton Lane Secondary Fund III-A							
02/03/2023 001050986403	S	- 48,637.000	1.0000		48,637	41,427	7,210
Issue: 96MSCFRH1 - Legal And General Msci Acwi Ex USA							
02/17/2023 001050989072	S	- 32,051.282	156.0000		5,000,000	3,748,304	1,251,696
Issue: 98MSCRHL3 - Landmark Equity Partners Xiv, L.P.							
02/24/2023 001050986390	S	- 31,580.830	1.0000		31,581	20,888	10,693
Issue: 97MSC2MH3 - Entrust Global Activist Fund							
03/10/2023 001050989071	S	- 79.847	1,500.0776		119,777	79,847	39,930
Issue: 98MSCW9Y3 - Grosvenor Oppor. Credit Fund III Ltd							
03/17/2023 001050986409	S	- 41,799.480	1.0000		41,799	41,799	
Issue: 9SPMTK6M6 - Invesco Venture Alpha Fund II LP							
03/22/2023 001050986402	B	137,073.000	1.0000		- 137,073	137,073	
Issue: 96MSCFRH1 - Legal And General Msci Acwi Ex USA							
03/31/2023 001050989072	S	- 1.365	156.0440		213	160	53

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSCFRH1 - Legal And General Msci Acwi Ex USA							
03/31/2023 001050989072	S	-.270	156.0000		42	32	11
Issue: 98MSCRK13 - Hamilton Lane Secondary Fund III-A							
04/06/2023 001050986403	S	- 51,440.000	1.0000		51,440	43,814	7,626
Issue: 9SPMTK6M6 - Invesco Venture Alpha Fund II LP							
05/01/2023 001050986402	B	274,145.000	1.0000		- 274,145	274,145	
Issue: 97MSCQFC9 - Grosvenor Secondary Opp. Feeder II							
05/05/2023 001050986395	S	- 34,323.100	1.0000		34,323	34,323	
Issue: 98MSCRHL3 - Landmark Equity Partners Xiv, L.P.							
06/08/2023 001050986390	S	- 32,914.720	1.0000		32,915	21,770	11,145
Issue: 98MSCRHM1 - MacQuarie Infrastructure Partners II							
06/30/2023 001050986393	S	- 58,468.250	.9784		57,206	19,977	37,229
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
06/30/2023 001050986394	B	.079	21,153.3672		- 1,665	1,665	
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
06/30/2023 001050986394	B	.004	394,504.8780		- 1,617	1,617	
Total For Direct From Issuer				**0**	**36,119,439**	**28,167,412**	**7,952,029**
Broker: Mtgsus6Sfic BofA Secs New York							
Issue: 91282CEM9 - U S Treasury Nt 2.875% 4/30/29							
07/19/2022 001050986381	B	55,000.000	.9856		- 54,207	54,207	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 718546AR5 - Phillips 66 3.900% 3/15/28							
07/19/2022 001050986381	S	- 65,000.000	.9602		62,415	65,167	- 2,753
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
07/28/2022 001050986381	S	- 40,000.000	1.0161		40,645	39,891	754
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
07/28/2022 001050986381	S	- 80,000.000	1.0178		81,422	79,783	1,639
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
07/28/2022 001050986381	B	75,000.000	.9700		- 72,750	72,750	
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
07/29/2022 001050986381	B	120,000.000	.9966		- 119,597	119,597	
Issue: 58552NAA7 - Mello Warehouse 3.40662% 4/25/55							
08/02/2022 001050986381	S	- 135,000.000	.9753		131,667	135,072	- 3,405
Issue: 92348KAZ6 - Verizon Master Tr 3.670% 1/22/29							
08/02/2022 001050986381	B	120,000.000	.9999		- 119,994	119,994	
Issue: 58550LAA3 - Mello Warehouse 3.35329% 2/25/55							
08/02/2022 001050986381	S	- 135,000.000	.9779		132,015	135,000	- 2,985
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/03/2022 001050986381	B	135,000.000	.9974		- 134,652	134,652	
Issue: 46592TAC7 - Jp Morgan Mortgage 2.500% 12/25/51							
08/04/2022 001050986381	S	- 99,751.100	.8853		88,311	101,045	- 12,734
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
08/08/2022 001050986381	S	- 400,000.000	.9857		394,281	397,033	- 2,752

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CEY3 - U S Treasury Nt 3.000% 7/15/25							
08/09/2022 001050986381	S	- 105,000.000	.9939		104,360	104,729	- 369
Issue: 91282CEP2 - U S Treasury Nt 2.875% 5/15/32							
08/11/2022 001050986381	B	230,000.000	.9998		- 229,946	229,946	
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
08/12/2022 001050986381	S	- 3,070,000.000	.9505		2,917,939	2,955,283	- 37,344
Issue: 912810TJ7 - U S Treasury Bd 3.000% 8/15/52							
08/12/2022 001050986381	B	2,970,000.000	.9776		- 2,903,407	2,903,407	
Issue: 91282CFC0 - U S Treasury Nt 2.625% 7/31/29							
08/29/2022 001050986381	S	- 165,000.000	.9619		158,709	163,776	- 5,067
Issue: 912810TH1 - U S Treasury Bd 3.250% 5/15/42							
08/30/2022 001050986381	S	- 2,815,000.000	.9620		2,708,118	2,851,606	- 143,488
Issue: 912810TK4 - U S Treasury Bd 3.375% 8/15/42							
08/30/2022 001050986381	B	2,790,000.000	.9816		- 2,738,559	2,738,559	
Issue: 38382TZ49 - G N M A Gtd Remic 3.500% 4/20/51							
09/08/2022 001050986381	B	263,003.110	.9275		- 243,935	243,935	
Issue: 65246PAA9 - Newrez Warehouse 5.51883% 5/25/55							
09/12/2022 001050986381	S	- 95,000.000	.9816		93,248	95,000	- 1,752
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
09/21/2022 001050986381	B	90,000.000	.9354		- 84,185	84,185	
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
10/12/2022 001050986381	B	5,000.000	.8199		- 4,100	4,100	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30711X3H5 - F N M A Gtd Remic 5.77176% 3/25/31							
10/14/2022 001050986381	B	118,062.230	.9959		- 117,583	117,583	
Issue: 12593GAF9 - Comm Mtg Tr 3.645% 7/10/50							
10/31/2022 001050986381	B	45,000.000	.9534		- 42,901	42,901	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/01/2022 001050986381	S	- 75,000.000	.9905		74,285	74,777	- 492
Issue: 06540CBF3 - Bank 2.285% 6/17/64							
11/02/2022 001050986381	B	65,000.000	.7715		- 50,146	50,146	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/14/2022 001050986381	B	3,540,000.000	1.0209		- 3,613,842	3,613,842	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
11/14/2022 001050986381	S	- 3,870,000.000	.9084		3,515,653	3,770,000	- 254,347
Issue: 30037FAA8 - Evergy Mo West Inc 5.150% 12/15/27							
11/28/2022 001050986381	B	195,000.000	.9981		- 194,622	194,622	
Issue: 404280DQ9 - Hsbc Hldgs Plc 7.336% 11/03/26							
12/13/2022 001050986381	S	- 50,000.000	1.0497		52,485	50,254	2,231
Issue: 05377REH3 - Avis Budget Rental 1.380% 8/20/27							
12/19/2022 001050986381	S	- 135,000.000	.8777		118,489	134,954	- 16,465
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
12/30/2022 001050986381	B	545,000.000	1.0194		- 555,581	555,581	
Issue: 04685A2V2 - Athene Global Mtn 2.500% 3/24/28							
01/19/2023 001050986381	S	- 5,000.000	.8729		4,364	4,986	- 622

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
01/20/2023 001050986381	B	95,000.000	1.0643		- 101,104	101,104	
Issue: 29364WBL1 - Entergy La LLC 4.750% 9/15/52							
01/20/2023 001050986381	S	- 120,000.000	.9593		115,110	119,348	- 4,238
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/30/2023 001050986381	S	- 775,000.000	.9993		774,455	773,713	742
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
01/30/2023 001050986381	S	- 270,000.000	1.0176		274,746	275,055	- 309
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
01/30/2023 001050986381	B	785,000.000	.9977		- 783,160	783,160	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
01/30/2023 001050986381	B	280,000.000	.9923		- 277,856	277,856	
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
01/31/2023 001050986381	S	- 115,000.000	.9944		114,358	114,120	238
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
02/02/2023 001050986381	B	55,000.000	1.0827		- 59,550	59,550	
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
02/03/2023 001050986381	B	60,000.000	1.0489		- 62,937	62,937	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
02/07/2023 001050986381	S	- 85,000.000	1.0504		89,287	84,631	4,656
Issue: 05526DBT1 - Bat Capital Corp Sr 3.734% 9/25/40							
02/09/2023 001050986381	S	- 20,000.000	.7217		14,434	20,480	- 6,046

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31418DY89 - F N M A #Ma4334 2.500% 5/01/41							
02/15/2023 001050986381	S	- 125,571.850	.8775		110,189	130,840	- 20,651
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
02/23/2023 001050986381	S	- 120,000.000	.9559		114,703	116,316	- 1,612
Issue: 912810TM0 - United States Treas 4.000% 11/15/42							
02/27/2023 001050986381	S	- 2,945,000.000	.9829		2,894,498	2,974,809	- 80,312
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
02/27/2023 001050986381	S	- 155,000.000	.9498		147,220	149,985	- 2,766
Issue: 912810TQ1 - United States Treas 3.875% 2/15/43							
02/27/2023 001050986381	B	2,950,000.000	.9672		- 2,853,203	2,853,203	
Issue: 23338VAT3 - Dte Elec Co 1M 5.400% 4/01/53							
02/27/2023 001050986381	B	105,000.000	.9982		- 104,807	104,807	
Issue: 906548CW0 - Union Elec Co 5.450% 3/15/53							
02/27/2023 001050986381	B	140,000.000	.9979		- 139,712	139,712	
Issue: 31418EPD6 - F N M A #Ma4919 5.500% 1/01/53							
03/02/2023 001050986381	B	162,763.750	.9917		- 161,416	161,416	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
03/07/2023 001050986381	B	345,000.000	.9777		- 337,291	337,291	
Issue: 91282CGE5 - U S Treasury Nt 3.875% 1/15/26							
03/08/2023 001050986381	S	- 125,000.000	.9774		122,173	122,335	- 162
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
03/08/2023 001050986381	B	65,000.000	.9836		- 63,931	63,931	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 24702HAE3 - Dell Equip Fin Tr 5.650% 9/22/28							
03/14/2023 001050986381	B	90,000.000	.0000		- 89,996	89,996	
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
03/15/2023 001050986381	S	- 270,000.000	.9954		268,766	267,957	809
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
03/16/2023 001050986381	S	- 75,000.000	.9898		74,235	74,433	- 197
Issue: 05329WAQ5 - Autonation Inc 4.750% 6/01/30							
03/20/2023 001050986381	S	- 15,000.000	.9355		14,032	17,578	- 3,546
Issue: 30037DAB1 - Evergy Metro Inc 4.950% 4/15/33							
04/03/2023 001050986381	B	115,000.000	.9987		- 114,854	114,854	
Issue: 46652WAA1 - Jp Morgan Chase 2.28704% 3/05/42							
04/04/2023 001050986381	S	- 150,000.000	.8006		120,094	154,500	- 34,406
Issue: 91282CGH8 - U S Treasury Nt 3.500% 1/31/28							
04/04/2023 001050986381	B	125,000.000	1.0038		- 125,479	125,479	
Issue: 03881VAJ8 - Arbor Multifamily 2.5133% 6/15/54							
04/11/2023 001050986381	S	- 150,000.000	.8248		123,721	154,499	- 30,778
Issue: 03882LAJ9 - Arbor Multifamily 3.40291% 12/15/54							
04/11/2023 001050986381	S	- 150,000.000	.8753		131,291	154,314	- 23,023
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
05/04/2023 001050986381	S	- 290,000.000	1.0125		293,614	288,890	4,724
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
05/05/2023 001050986381	B	190,000.000	1.0029		- 190,549	190,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TR9 - U S Treasury Bd 3.625% 5/15/53							
05/12/2023 001050986381	B	2,780,000.000	.9804		- 2,725,486	2,725,486	
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
05/12/2023 001050986381	S	- 2,820,000.000	.9796		2,762,609	2,733,358	29,250
Issue: 30303M8N5 - Meta Platforms Inc 4.950% 5/15/33							
05/30/2023 001050986381	S	- 10,000.000	.9950		9,950	9,995	- 45
Issue: 912810TR9 - U S Treasury Bd 3.625% 5/15/53							
05/31/2023 001050986381	B	370,000.000	.9562		- 353,798	353,798	
Issue: 912810TS7 - U S Treasury Bd 3.750% 5/15/43							
05/31/2023 001050986381	S	- 375,000.000	.9784		366,885	363,545	3,340
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
06/05/2023 001050986381	B	1,635,000.000	.9887		- 1,616,542	1,616,542	
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/08/2023 001050986381	S	- 160,000.000	.9832		157,306	157,267	40
Issue: 3133APUD9 - F H L M C #Qc5080 2.000% 8/01/51							
06/12/2023 001050986381	B	361,178.170	.8197		- 296,053	296,053	
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
06/13/2023 001050986381	S	- 350,000.000	.9888		346,090	346,566	- 476
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
06/13/2023 001050986381	S	- 250,000.000	.9717		242,930	248,751	- 5,822
Issue: 3133AYLH1 - F H L M C #Qd2128 2.500% 11/01/51							
06/13/2023 001050986381	B	304,631.780	.8570		- 261,079	261,079	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00774MAV7 - Aercap Ireland 2.450% 10/29/26							
06/14/2023 001050986381	B	40,000.000	.8903		- 35,614	35,614	
Issue: 00115AAE9 - Aep Transmission Co 3.100% 12/01/26							
06/14/2023 001050986381	S	- 90,000.000	.9415		84,736	89,814	- 5,078
Issue: 961214EX7 - Westpac Bkg Corp 3.020% 11/18/36							
06/14/2023 001050986381	B	45,000.000	.7670		- 34,514	34,514	
Issue: 251526CK3 - Deutsche Bk Ag Ny 3.035% 5/28/32							
06/14/2023 001050986381	B	180,000.000	.7935		- 142,825	142,825	
Issue: 476556DD4 - Jersey Cent Pwr Lt 2.750% 3/01/32							
06/14/2023 001050986381	B	175,000.000	.8243		- 144,244	144,244	
Issue: 05522RDG0 - Bank Of America 4.790% 5/15/28							
06/14/2023 001050986381	B	335,000.000	.9985		- 334,503	334,503	
Issue: 174610AW5 - Citizens Finl Inc 2.638% 9/30/32							
06/14/2023 001050986381	B	50,000.000	.7037		- 35,187	35,187	
Issue: 3140QPSF5 - F N M A #Cb4117 3.500% 7/01/52							
06/14/2023 001050986381	B	245,079.820	.9150		- 224,248	224,248	
Issue: 23338VAT3 - Dte Elec Co 1M 5.400% 4/01/53							
06/14/2023 001050986381	S	- 105,000.000	1.0151		106,584	104,807	1,778
Issue: 906548CW0 - Union Elec Co 5.450% 3/15/53							
06/14/2023 001050986381	B	35,000.000	1.0032		- 35,112	35,112	
Issue: 694308KK2 - Pacific Gas Elec Co 6.700% 4/01/53							
06/14/2023 001050986381	B	75,000.000	.9769		- 73,265	73,265	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 126117AT7 - Cna Financial Corp 4.500% 3/01/26							
06/14/2023 001050986381	S	- 35,000.000	.9744		34,105	37,944	- 3,839
Issue: 3133APUD9 - F H L M C #Qc5080 2.000% 8/01/51							
06/20/2023 001050986381	B	126,412.360	.8238		- 104,132	104,132	
Issue: 74935WAA2 - Woodward Capital 6.515% 6/25/43							
06/20/2023 001050986381	B	175,000.000	.0000		- 174,997	174,997	
Issue: 3140QPSF5 - F N M A #Cb4117 3.500% 7/01/52							
06/20/2023 001050986381	B	312,356.630	.9186		- 286,929	286,929	
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/21/2023 001050986381	S	- 500,000.000	.9767		488,340	491,458	- 3,118
Issue: 74340XCH2 - Prologis L P 5.125% 1/15/34							
06/26/2023 001050986381	B	190,000.000	.9964		- 189,320	189,320	
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/28/2023 001050986381	S	- 140,000.000	.9781		136,938	137,608	- 671
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
06/28/2023 001050986381	S	- 150,000.000	.9791		146,859	148,145	- 1,286
Issue: 91282CHA2 - U S Treasury Nt 3.500% 4/30/28							
06/29/2023 001050986381	S	- 110,000.000	.9709		106,795	108,121	- 1,326
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
06/29/2023 001050986381	S	- 265,000.000	.9702		257,112	261,555	- 4,443
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
06/30/2023 001050986381	B	310,000.000	.9709		- 300,966	300,966	

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 Mtgsus6Sfic BofA Secs New York				**0**	**45,837,237**	**46,505,759**	**- 668,524**
Broker: Sbnyus33 Citgroup Gbl Mkts Ny							
Issue: 34528PAK2 - Ford Credit 4.060% 11/15/30							
07/20/2022 001050986381	B	10,000.000	.9909		- 9,909	9,909	
Issue: 46647PDH6 - Jpmorgan Chase Co 4.912% 7/25/33							
07/21/2022 001050986381	S	- 31,000.000	1.0160		31,495	31,000	495
Issue: 46647PDH6 - Jpmorgan Chase Co 4.912% 7/25/33							
07/27/2022 001050986381	S	- 35,000.000	1.0240		35,838	35,000	838
Issue: 46647PBU9 - Jpmorgan Chase Co 1.764% 11/19/31							
07/27/2022 001050986381	B	35,000.000	.8072		- 28,253	28,253	
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
07/28/2022 001050986381	B	40,000.000	.9974		- 39,895	39,895	
Issue: 172967NE7 - Citigroup Inc 2.520% 11/03/32							
08/01/2022 001050986381	B	40,000.000	.8549		- 34,197	34,197	
Issue: 172967NU1 - Citigroup Inc 4.910% 5/24/33							
08/01/2022 001050986381	S	- 35,000.000	1.0346		36,210	35,115	1,095
Issue: 172967NE7 - Citigroup Inc 2.520% 11/03/32							
08/04/2022 001050986381	B	40,000.000	.8490		- 33,958	33,958	
Issue: 172967NU1 - Citigroup Inc 4.910% 5/24/33							
08/04/2022 001050986381	S	- 35,000.000	1.0273		35,957	35,115	842

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02582JJV3 - American Express 3.750% 8/16/27							
08/09/2022 001050986381	B	105,000.000	.0000		- 104,998	104,998	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
08/25/2022 001050986381	B	290,000.000	.9756		- 282,920	282,920	
Issue: 38382CGC9 - G N M A Gtd Remic 3.500% 1/20/50							
09/07/2022 001050986381	B	62,187.570	.9425		- 58,612	58,612	
Issue: 91282CFF3 - U S Treasury Nt 2.750% 8/15/32							
09/21/2022 001050986381	B	90,000.000	.9325		- 83,929	83,929	
Issue: 172967NX5 - Citigroup Inc 5.610% 9/29/26							
09/22/2022 001050986381	B	75,000.000	1.0000		- 75,000	75,000	
Issue: 912810TJ7 - U S Treasury Bd 3.000% 8/15/52							
09/30/2022 001050986381	B	245,000.000	.8712		- 213,437	213,437	
Issue: 91282CFB2 - U S Treasury Nt 2.750% 7/31/27							
10/17/2022 001050986381	S	- 150,000.000	.9345		140,174	140,613	- 439
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
10/31/2022 001050986381	S	- 50,000.000	.9912		49,559	49,852	- 293
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/01/2022 001050986381	S	- 100,000.000	.9995		99,949	99,703	246
Issue: 842400HT3 - Southern Calif 5.950% 11/01/32							
11/03/2022 001050986381	B	140,000.000	.9935		- 139,089	139,089	
Issue: 68389XBZ7 - Oracle Corp Sr Nt 3.650% 3/25/41							
11/07/2022 001050986381	S	- 15,000.000	.6790		10,185	14,899	- 4,714

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 961214FK4 - Westpac Bkg Corp 5.457% 11/18/27							
11/09/2022 001050986381	B	215,000.000	1.0000		- 215,000	215,000	
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
11/14/2022 001050986381	S	- 135,000.000	1.0026		135,353	134,599	754
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
11/16/2022 001050986381	S	- 130,000.000	1.0297		133,864	132,969	895
Issue: 912810TK4 - U S Treasury Bd 3.375% 8/15/42							
11/16/2022 001050986381	B	28,000.000	.8966		- 25,105	25,105	
Issue: 912810TK4 - U S Treasury Bd 3.375% 8/15/42							
11/16/2022 001050986381	B	7,000.000	.8977		- 6,284	6,284	
Issue: 3140XF7L9 - F N M A #Fs0898 3.000% 2/01/52							
11/18/2022 001050986381	S	- 269,375.480	.8742		235,493	270,743	- 35,250
Issue: 3133B7T99 - F H L M C #Qd9576 3.000% 4/01/52							
11/18/2022 001050986381	S	- 114,520.240	.8742		100,116	113,375	- 13,259
Issue: 912810TM0 - United States Treas 4.000% 11/15/42							
11/28/2022 001050986381	B	2,730,000.000	1.0085		- 2,753,141	2,753,141	
Issue: 912810TK4 - U S Treasury Bd 3.375% 8/15/42							
11/28/2022 001050986381	S	- 2,965,000.000	.9193		2,725,599	2,883,186	- 157,587
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
11/30/2022 001050986381	B	30,000.000	1.0486		- 31,459	31,459	
Issue: 38383HKD0 - G N M A Gtd Remic 3.000% 2/20/52							
12/01/2022 001050986381	B	390,000.000	.8742		- 340,945	340,945	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 637432PA7 - National Rural Utils 5.800% 1/15/33							
12/05/2022	B	85,000.000	1.0592		- 90,033	90,033	
001050986381							
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
12/05/2022	S	- 120,000.000	1.0447		125,367	122,869	2,498
001050986381							
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
12/08/2022	S	- 125,000.000	1.0217		127,715	124,629	3,086
001050986381							
Issue: 928668BT8 - Volkswagen Group 4.600% 6/08/29							
12/08/2022	B	145,000.000	.9592		- 139,087	139,087	
001050986381							
Issue: 38383HKK4 - G N M A Gtd Remic 4.000% 10/20/49							
12/08/2022	B	120,000.000	.9466		- 113,588	113,588	
001050986381							
Issue: 91282CFU0 - U S Treasury Nt 4.125% 10/31/27							
12/19/2022	B	90,000.000	1.0166		- 91,498	91,498	
001050986381							
Issue: 91282CFQ9 - U S Treasury Nt 4.375% 10/31/24							
01/05/2023	B	325,000.000	.9968		- 323,959	323,959	
001050986381							
Issue: 91282CFT3 - U S Treasury Nt 4.000% 10/31/29							
01/30/2023	S	- 5,000,000.000	1.0211		5,105,469	4,985,156	120,313
001050986381							
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
01/30/2023	B	5,195,000.000	.9927		- 5,157,255	5,157,255	
001050986381							
Issue: 49456BAQ4 - Kinder Morgan Inc 5.200% 3/01/48							
02/02/2023	S	- 80,000.000	.9460		75,682	94,463	- 18,781
001050986381							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
02/08/2023	B	65,000.000	1.0579		- 68,763	68,763	
001050986381							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CFV8 - U S Treasury Nt 4.125% 11/15/32							
02/14/2023 001050986381	S	- 7,185,000.000	1.0311		7,408,128	7,357,377	50,751
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/14/2023 001050986381	B	7,165,000.000	.9816		- 7,033,455	7,033,455	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/15/2023 001050986381	S	- 165,000.000	.9752		160,901	161,971	- 1,070
Issue: 031162DR8 - Amgen Inc 5.250% 3/02/33							
02/15/2023 001050986381	B	155,000.000	.9969		- 154,512	154,512	
Issue: 31418EPD6 - F N M A #Ma4919 5.500% 1/01/53							
02/22/2023 001050986381	B	278,713.190	1.0004		- 278,822	278,822	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/22/2023 001050986381	S	- 50,000.000	.9653		48,264	49,082	- 818
Issue: 29374JAC9 - Enterprise Fleet 4.790% 5/21/29							
02/23/2023 001050986381	S	- 60,000.000	.9817		58,903	59,988	- 1,085
Issue: 3132DWE66 - F H L M C #Sd8257 4.500% 9/01/52							
02/23/2023 001050986381	S	- 97,289.760	.9656		93,945	93,033	912
Issue: 3140QRAB9 - F N M A #Cb5401 4.500% 12/01/52							
02/23/2023 001050986381	B	99,508.330	.9683		- 96,352	96,352	
Issue: 91282CGJ4 - U S Treasury Nt 3.500% 1/31/30							
02/27/2023 001050986381	B	55,000.000	.9650		- 53,075	53,075	
Issue: 678858BX8 - Oklahoma Gas Elec Co 5.400% 1/15/33							
02/28/2023 001050986381	S	- 85,000.000	1.0034		85,289	84,738	551

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
02/28/2023 001050986381	B	80,000.000	.9670		- 77,363	77,363	
Issue: 341081GM3 - Florida Pwr Lt Co 5.300% 4/01/53							
02/28/2023 001050986381	B	95,000.000	.9950		- 94,527	94,527	
Issue: 45866FAP9 - Intercontinental 2.650% 9/15/40							
03/03/2023 001050986381	S	- 42,000.000	.7038		29,558	41,714	- 12,156
Issue: 912810TQ1 - United States Treas 3.875% 2/15/43							
03/03/2023 001050986381	B	30,000.000	.9631		- 28,894	28,894	
Issue: 69335PET8 - Pfs Financing Corp 5.800% 3/15/28							
03/08/2023 001050986381	B	120,000.000	.9999		- 119,992	119,992	
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
03/14/2023 001050986381	S	- 65,000.000	.9682		62,936	62,897	39
Issue: 797440CD4 - San Diego Gas 5.350% 4/01/53							
03/14/2023 001050986381	B	35,000.000	.9908		- 34,678	34,678	
Issue: 38141GZM9 - Goldman Sachs Group 3.102% 2/24/33							
03/16/2023 001050986381	S	- 60,000.000	.8431		50,588	60,000	- 9,412
Issue: 3132DWE66 - F H L M C #Sd8257 4.500% 9/01/52							
03/16/2023 001050986381	B	101,709.880	.9752		- 99,183	99,183	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/20/2023 001050986381	B	75,000.000	1.0004		- 75,026	75,026	
Issue: 031162DR8 - Amgen Inc 5.250% 3/02/33							
03/20/2023 001050986381	S	- 75,000.000	1.0171		76,284	74,764	1,520

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							
03/21/2023 001050986381	B	130,000.000	.9879		- 128,426	128,426	
Issue: 91282CGG0 - U S Treasury Nt 4.125% 1/31/25							
04/20/2023 001050986381	B	50,000.000	.9973		- 49,865	49,865	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
04/28/2023 001050986381	B	145,000.000	1.0061		- 145,884	145,884	
Issue: 912810TN8 - U S Treasury Bd 3.500% 2/15/53							
05/01/2023 001050986381	S	- 145,000.000	.9680		140,367	140,545	- 178
Issue: 80287JAD6 - Santander Drv Auto 5.240% 5/15/28							
05/09/2023 001050986381	B	75,000.000	.0000		- 74,999	74,999	
Issue: 91282CHC8 - U S Treasury Nt 3.375% 5/15/33							
05/12/2023 001050986381	S	- 85,000.000	.9945		84,535	84,887	- 352
Issue: 29278NAF0 - Energy Transfer 4.950% 6/15/28							
05/23/2023 001050986381	S	- 5,000.000	.9795		4,897	5,805	- 908
Issue: 30303M8N5 - Meta Platforms Inc 4.950% 5/15/33							
06/05/2023 001050986381	S	- 20,000.000	.9976		19,952	19,990	- 38
Issue: 02005NBT6 - Ally Finl Inc 6.992% 6/13/29							
06/08/2023 001050986381	B	180,000.000	1.0000		- 180,000	180,000	
Issue: 90932LAJ6 - United Air Lines 5.800% 7/15/37							
06/12/2023 001050986381	B	110,000.000	1.0000		- 110,000	110,000	
Issue: 91282CGV7 - U S Treasury Nt 3.750% 4/15/26							
06/13/2023 001050986381	S	- 250,000.000	.9869		246,719	247,547	- 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: 31418EP20 - F N M A #Ma4940 5.000% 2/01/53							
06/13/2023 001050986381	B	351,580.750	.9900		- 348,065	348,065	
Issue: 30303M8N5 - Meta Platforms Inc 4.950% 5/15/33							
06/14/2023 001050986381	S	- 25,000.000	.9951		24,876	24,988	- 112
Issue: 172967NE7 - Citigroup Inc 2.520% 11/03/32							
06/14/2023 001050986381	B	90,000.000	.8005		- 72,049	72,049	
Issue: 02209SBL6 - Altria Group Inc 2.450% 2/04/32							
06/14/2023 001050986381	B	90,000.000	.7783		- 70,043	70,043	
Issue: 87612GAA9 - Targa Res Corp 4.200% 2/01/33							
06/14/2023 001050986381	B	40,000.000	.8823		- 35,291	35,291	
Issue: 3133BFK33 - F H L M C #Qe5714 3.500% 7/01/52							
06/16/2023 001050986381	S	- 216,794.880	.9155		198,477	212,561	- 14,083
Issue: 31418EHH6 - F N M A #Ma4731 3.500% 9/01/52							
06/16/2023 001050986381	S	- 232,699.970	.9155		213,039	227,369	- 14,330
Issue: 3133BJ7C0 - F H L M C #Qe8991 3.500% 8/01/52							
06/16/2023 001050986381	S	- 582,932.380	.9155		533,679	559,478	- 25,799
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
06/26/2023 001050986381	S	- 280,000.000	.9788		274,072	276,538	- 2,466
Issue: 91282CGZ8 - U S Treasury Nt 3.500% 4/30/30							
06/29/2023 001050986381	S	- 230,000.000	.9696		223,001	227,010	- 4,009
Total For Sbnyus33 Citgroup Gbl Mkts Ny				**0**	**39,063,250**	**39,196,383**	**- 133,132**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Broker: Virtu Americas LLC							
Issue: 282914100 - 8X8 Inc							
07/07/2022 001050986385	S	- 2,663.000	5.5608	27	14,781	47,499	- 32,717
Issue: 477839104 - John Bean Technologies Corp							
07/07/2022 001050986385	B	2,340.000	112.3888	23	- 263,013	263,013	
Issue: 758750103 - Regal Beloit Corp							
07/11/2022 001050986385	B	220.000	112.6161	3	- 24,779	24,779	
Issue: 827048109 - Silgan Hldgs Inc							
07/11/2022 001050986385	S	- 1,958.000	39.0600	20	76,458	84,229	- 7,770
Issue: 29261A100 - Encompass Health Corporation							
07/11/2022 001050986385	B	530.000	48.3170	5	- 25,613	25,613	
Issue: 683344105 - Onto Innovation Inc							
07/11/2022 001050986385	B	400.000	64.8517	4	- 25,945	25,945	
Issue: 29977A105 - Evercore Inc							
07/11/2022 001050986385	B	280.000	89.1228	3	- 24,957	24,957	
Issue: 35905A109 - Frontdoor Inc							
07/11/2022 001050986385	B	1,030.000	25.6986	10	- 26,480	26,480	
Issue: 01988P108 - Veradigm Inc							
07/11/2022 001050986385	B	880.000	14.4080	9	- 12,688	12,688	
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
07/11/2022 001050986385	S	- 218.000	12.0776	3	2,630	3,294	- 664

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89055F103 - Topbuild Corp							
07/11/2022 001050986385	B	140.000	177.9214	3	- 24,912	24,912	
Issue: 69478X105 - Pacific Premier Bancorp Inc							
07/11/2022 001050986385	B	1,010.000	30.0955	10	- 30,407	30,407	
Issue: 477839104 - John Bean Technologies Corp							
07/11/2022 001050986385	B	340.000	110.6937	3	- 37,639	37,639	
Issue: 957638109 - Western Alliance Bancorporation							
07/11/2022 001050986385	B	350.000	72.3757	4	- 25,335	25,335	
Issue: 827048109 - Silgan Hldgs Inc							
07/12/2022 001050986385	S	- 1,711.000	39.9872	17	68,399	73,603	- 5,204
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
07/12/2022 001050986385	S	- 221.000	12.0733	3	2,665	3,339	- 674
Issue: 827048109 - Silgan Hldgs Inc							
07/13/2022 001050986385	S	- 2,971.000	39.6124	30	117,656	127,805	- 10,149
Issue: 957638109 - Western Alliance Bancorporation							
07/22/2022 001050986385	S	- 1,710.000	77.4358	17	132,395	161,808	- 29,413
Issue: 48123V102 - Ziff Davis Inc							
08/01/2022 001050986385	B	490.000	83.9759	5	- 41,153	41,153	
Issue: 830830105 - Skyline Champion Corp							
08/01/2022 001050986385	S	- 1,370.000	64.2891	14	88,060	96,202	- 8,142
Issue: 141788109 - Cargurus Inc							
08/01/2022 001050986385	B	900.000	24.5209	9	- 22,078	22,078	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 691497309 - Oxford Inds Inc							
08/01/2022 001050986385	B	720.000	97.0344	7	- 69,872	69,872	
Issue: 758750103 - Regal Beloit Corp							
08/01/2022 001050986385	B	290.000	133.1367	3	- 38,613	38,613	
Issue: 74762E102 - Quanta Svcs Inc							
08/01/2022 001050986385	S	- 480.000	138.5830	5	66,514	52,934	13,579
Issue: 349853101 - Forward Air Corp							
08/01/2022 001050986385	B	530.000	105.0217	5	- 55,667	55,667	
Issue: 02553E106 - American Eagle Outfitters							
08/01/2022 001050986385	B	4,630.000	12.0986	46	- 56,063	56,063	
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
08/01/2022 001050986385	B	2,110.000	26.2677	21	- 55,446	55,446	
Issue: 49926T104 - Knowbe4 Inc Cl A							
08/01/2022 001050986385	B	3,820.000	14.4745	38	- 55,331	55,331	
Issue: 29977A105 - Evercore Inc							
08/01/2022 001050986385	B	420.000	99.1236	4	- 41,636	41,636	
Issue: 527064109 - Leslies Inc Com							
08/01/2022 001050986385	B	4,270.000	15.5662	43	- 66,510	66,510	
Issue: G0750C108 - Axalta Coating Systems Ltd							
08/01/2022 001050986385	S	- 11,470.000	25.2624	115	289,638	354,600	- 64,961
Issue: 224441105 - Crane Nxt Co							
08/01/2022 001050986385	S	- 560.000	98.5571	6	55,185	55,571	- 386

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 48242W106 - Kbr Inc							
08/01/2022 001050986385	S	- 1,040.000	52.7605	10	54,859	46,902	7,957
Issue: 15872M104 - Championx Corporation Com							
08/01/2022 001050986385	B	3,290.000	20.5309	33	- 67,580	67,580	
Issue: 89055F103 - Topbuild Corp							
08/01/2022 001050986385	S	- 250.000	217.5483	3	54,383	58,155	- 3,772
Issue: 35138V102 - Fox Factory Holding Corp							
08/01/2022 001050986385	B	520.000	95.3603	5	- 49,593	49,593	
Issue: 989817101 - Zumiez Inc							
08/01/2022 001050986385	B	2,060.000	27.0739	21	- 55,793	55,793	
Issue: 313855108 - Federal Signal Corp							
08/02/2022 001050986385	S	- 1,200.000	41.3130	12	49,562	42,604	6,958
Issue: 253798102 - Digi International Inc							
08/02/2022 001050986385	S	- 1,880.000	28.8838	19	54,281	42,324	11,957
Issue: 556269108 - Madden Steven Ltd							
08/02/2022 001050986385	B	1,430.000	32.2083	14	- 46,072	46,072	
Issue: 827048109 - Silgan Hldgs Inc							
08/02/2022 001050986385	B	1,240.000	43.7339	12	- 54,242	54,242	
Issue: 007973100 - Advanced Energy Inds Com							
08/02/2022 001050986385	S	- 920.000	89.9475	9	82,741	81,775	966
Issue: 683344105 - Onto Innovation Inc							
08/02/2022 001050986385	S	- 670.000	82.3147	7	55,143	57,693	- 2,550

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
08/02/2022 001050986385	B	1,050.000	26.0435	11	- 27,356	27,356	
Issue: 92346J108 - Vericel Corp							
08/02/2022 001050986385	S	- 850.000	31.9985	9	27,190	30,075	- 2,886
Issue: 10316T104 - Box Inc Class A							
08/02/2022 001050986385	S	- 1,900.000	28.7479	19	54,601	48,810	5,790
Issue: 882681109 - Texas Roadhouse Inc							
08/02/2022 001050986385	B	440.000	86.9211	4	- 38,250	38,250	
Issue: 85254J102 - Stag Industrial Inc							
08/02/2022 001050986385	B	840.000	32.8503	8	- 27,603	27,603	
Issue: 38526M106 - Grand Canyon Education Inc							
08/02/2022 001050986385	B	510.000	95.9412	5	- 48,935	48,935	
Issue: 56117J100 - Malibu Boats Inc A							
08/02/2022 001050986385	S	- 648.000	61.7296	6	39,993	43,098	- 3,105
Issue: 044186104 - Ashland Inc							
08/02/2022 001050986385	B	550.000	100.4326	6	- 55,243	55,243	
Issue: 253798102 - Digi International Inc							
08/04/2022 001050986385	S	- 1,680.000	34.1351	17	57,329	37,822	19,507
Issue: 827048109 - Silgan Hldgs Inc							
08/04/2022 001050986385	B	910.000	42.6700	9	- 38,839	38,839	
Issue: 589889104 - Merit Med Sys Inc							
08/04/2022 001050986385	B	1,432.000	59.3524	14	- 85,007	85,007	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 683344105 - Onto Innovation Inc							
08/04/2022 001050986385	S	- 830.000	86.8628	8	72,086	71,470	616
Issue: 74340E103 - Progyny Inc							
08/04/2022 001050986385	S	- 1,970.000	30.7516	20	60,560	77,689	- 17,129
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
08/04/2022 001050986385	B	760.000	25.3629	8	- 19,283	19,283	
Issue: 49926T104 - Knowbe4 Inc Cl A							
08/04/2022 001050986385	S	- 1,830.000	16.8776	18	30,867	35,720	- 4,853
Issue: 035255108 - Anika Therapeutics Inc							
08/04/2022 001050986385	S	- 1,800.000	23.3555	18	42,021	62,670	- 20,649
Issue: 92346J108 - Vericel Corp							
08/04/2022 001050986385	S	- 2,090.000	30.4414	21	63,600	73,949	- 10,349
Issue: 477839104 - John Bean Technologies Corp							
08/04/2022 001050986385	S	- 190.000	113.9977	3	21,656	21,315	341
Issue: 957638109 - Western Alliance Bancorporation							
08/04/2022 001050986385	B	850.000	75.5403	9	- 64,218	64,218	
Issue: 56117J100 - Malibu Boats Inc A							
08/04/2022 001050986385	S	- 790.000	63.3184	8	50,012	52,542	- 2,530
Issue: 044186104 - Ashland Inc							
08/04/2022 001050986385	B	440.000	101.9195	4	- 44,849	44,849	
Issue: 589889104 - Merit Med Sys Inc							
08/05/2022 001050986385	B	2,350.000	59.8540	24	- 140,680	140,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 827048109 - Silgan Hldgs Inc							
08/08/2022 001050986385	B	1,767.000	43.5219	18	- 76,921	76,921	
Issue: 577933104 - Maximus Inc							
08/08/2022 001050986385	S	- 1,260.000	64.2997	13	81,003	96,515	- 15,512
Issue: 589889104 - Merit Med Sys Inc							
08/08/2022 001050986385	B	539.000	61.1224	5	- 32,950	32,950	
Issue: 457985208 - Integra Lifesciences Holdings Corp							
08/08/2022 001050986385	S	- 1,320.000	55.5470	13	73,307	80,902	- 7,595
Issue: 02553E106 - American Eagle Outfitters							
08/08/2022 001050986385	S	- 4,660.000	12.5887	47	58,615	96,512	- 37,896
Issue: 527064109 - Leslies Inc Com							
08/08/2022 001050986385	S	- 2,400.000	15.9931	24	38,359	47,769	- 9,410
Issue: 296315104 - E S C O Technologies Inc							
08/08/2022 001050986385	S	- 730.000	77.9299	7	56,880	47,991	8,889
Issue: 204166102 - Commvault Systems Inc							
08/08/2022 001050986385	S	- 240.000	57.4318	3	13,780	15,283	- 1,503
Issue: 224441105 - Crane Nxt Co							
08/08/2022 001050986385	S	- 2,120.000	99.9452	21	211,858	210,375	1,483
Issue: 35905A109 - Frontdoor Inc							
08/08/2022 001050986385	S	- 430.000	25.3949	4	10,915	13,833	- 2,918
Issue: 68213N109 - Omnicell Inc							
08/08/2022 001050986385	S	- 390.000	109.6892	4	42,774	60,284	- 17,510

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38526M106 - Grand Canyon Education Inc							
08/08/2022 001050986385	S	- 460.000	83.3940	5	38,356	36,430	1,926
Issue: 98983L108 - Zurn Elkay Water Solutions							
08/09/2022 001050986385	S	- 1,830.000	28.9338	18	52,929	62,261	- 9,332
Issue: 141788109 - Cargurus Inc							
08/09/2022 001050986385	S	- 1,610.000	19.5499	16	31,459	52,615	- 21,156
Issue: 29261A100 - Encompass Health Corporation							
08/09/2022 001050986385	B	740.000	52.3534	7	- 38,749	38,749	
Issue: 74340E103 - Progyny Inc							
08/09/2022 001050986385	S	- 2,550.000	42.8373	26	109,207	100,562	8,646
Issue: 527064109 - Leslies Inc Com							
08/09/2022 001050986385	S	- 880.000	15.3129	9	13,466	17,515	- 4,049
Issue: 01988P108 - Veradigm Inc							
08/09/2022 001050986385	S	- 3,310.000	17.5407	33	58,025	54,067	3,958
Issue: 00191U102 - Asgn Inc							
08/09/2022 001050986385	S	- 350.000	102.0784	4	35,723	39,880	- 4,157
Issue: 35138V102 - Fox Factory Holding Corp							
08/09/2022 001050986385	S	- 530.000	103.6511	5	54,929	69,879	- 14,950
Issue: 16359R103 - Chemed Corp							
08/09/2022 001050986385	S	- 110.000	481.2045	3	52,928	53,391	- 463
Issue: 989817101 - Zumiez Inc							
08/09/2022 001050986385	B	1,020.000	27.1449	10	- 27,698	27,698	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 827048109 - Silgan Hldgs Inc							
08/10/2022 001050986385	B	1,230.000	45.9923	12	- 56,583	56,583	
Issue: 589889104 - Merit Med Sys Inc							
08/10/2022 001050986385	B	320.000	61.8716	3	- 19,802	19,802	
Issue: 49926T104 - Knowbe4 Inc Cl A							
08/10/2022 001050986385	S	- 2,200.000	19.2295	22	42,282	42,942	- 660
Issue: 224441105 - Crane Nxt Co							
08/10/2022 001050986385	S	- 130.000	102.0978	3	13,269	12,900	369
Issue: 45073V108 - Itt Corp New							
08/10/2022 001050986385	S	- 490.000	80.7561	5	39,565	44,914	- 5,349
Issue: 827048109 - Silgan Hldgs Inc							
08/11/2022 001050986385	B	930.000	45.4424	9	- 42,271	42,271	
Issue: 48242W106 - Kbr Inc							
08/11/2022 001050986385	B	820.000	51.8123	8	- 42,494	42,494	
Issue: 296315104 - E S C O Technologies Inc							
08/12/2022 001050986385	S	- 320.000	89.5736	3	28,660	21,037	7,622
Issue: 691497309 - Oxford Inds Inc							
08/17/2022 001050986385	S	- 620.000	116.5140	6	72,231	60,972	11,259
Issue: 683344105 - Onto Innovation Inc							
08/17/2022 001050986385	B	550.000	79.1601	6	- 43,544	43,544	
Issue: 74051N102 - Premier Inc Class A							
08/17/2022 001050986385	B	1,920.000	37.6919	19	- 72,388	72,388	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 141788109 - Cargurus Inc							
08/18/2022 001050986385	B	1,600.000	19.8926	16	- 31,844	31,844	
Issue: 589889104 - Merit Med Sys Inc							
08/18/2022 001050986385	B	520.000	60.8491	5	- 31,647	31,647	
Issue: 92346J108 - Vericel Corp							
08/18/2022 001050986385	B	1,090.000	30.4813	11	- 33,236	33,236	
Issue: 65343C102 - Nextgen Healthcare Inc							
08/18/2022 001050986385	B	941.000	17.4784	9	- 16,457	16,457	
Issue: 49803T300 - Kite Realty Group Trust							
08/19/2022 001050986385	B	2,680.000	21.3174	27	- 57,157	57,157	
Issue: 29084Q100 - Emcor Group Inc							
08/19/2022 001050986385	B	470.000	122.1711	5	- 57,425	57,425	
Issue: 296315104 - E S C O Technologies Inc							
08/19/2022 001050986385	S	- 650.000	87.2796	7	56,724	42,732	13,992
Issue: 65343C102 - Nextgen Healthcare Inc							
08/19/2022 001050986385	B	2,409.000	17.6277	24	- 42,489	42,489	
Issue: 06652V208 - Banner Corporation							
08/19/2022 001050986385	B	910.000	63.8541	9	- 58,116	58,116	
Issue: 02553E106 - American Eagle Outfitters							
08/22/2022 001050986385	S	- 1,320.000	12.4724	13	16,450	27,338	- 10,888
Issue: 49803T300 - Kite Realty Group Trust							
08/22/2022 001050986385	B	2,740.000	20.3583	27	- 55,809	55,809	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29084Q100 - Emcor Group Inc							
08/22/2022 001050986385	B	470.000	120.2497	5	- 56,522	56,522	
Issue: 10316T104 - Box Inc Class A							
08/22/2022 001050986385	S	- 3,130.000	29.6014	31	92,619	80,408	12,210
Issue: 74874Q100 - Quinstreet Inc							
08/22/2022 001050986385	S	- 4,330.000	12.6795	43	54,858	64,768	- 9,910
Issue: 023436108 - Amedisys Inc							
08/22/2022 001050986385	B	1,130.000	125.6415	11	- 141,986	141,986	
Issue: 06652V208 - Banner Corporation							
08/22/2022 001050986385	B	900.000	62.7659	9	- 56,498	56,498	
Issue: 49803T300 - Kite Realty Group Trust							
08/23/2022 001050986385	B	2,800.000	20.2550	28	- 56,742	56,742	
Issue: 29084Q100 - Emcor Group Inc							
08/23/2022 001050986385	B	470.000	120.8087	5	- 56,785	56,785	
Issue: 023436108 - Amedisys Inc							
08/23/2022 001050986385	B	680.000	124.0329	7	- 84,349	84,349	
Issue: 06652V208 - Banner Corporation							
08/23/2022 001050986385	B	920.000	62.9261	9	- 57,901	57,901	
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
08/24/2022 001050986385	S	- 4,140.000	25.8416	41	106,940	122,358	- 15,418
Issue: 49803T300 - Kite Realty Group Trust							
08/24/2022 001050986385	B	2,780.000	20.3687	28	- 56,653	56,653	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29084Q100 - Emcor Group Inc							
08/24/2022 001050986385	B	460.000	121.5953	5	- 55,938	55,938	
Issue: 302081104 - Exlservice Holdings Inc							
08/24/2022 001050986385	S	- 760.000	174.3275	8	132,478	99,701	32,777
Issue: 65343C102 - Nextgen Healthcare Inc							
08/24/2022 001050986385	B	3,240.000	17.4029	32	- 56,418	56,418	
Issue: 74874Q100 - Quinstreet Inc							
08/24/2022 001050986385	S	- 4,470.000	12.6428	45	56,467	66,862	- 10,395
Issue: 023436108 - Amedisys Inc							
08/24/2022 001050986385	B	450.000	124.4902	5	- 56,025	56,025	
Issue: 06652V208 - Banner Corporation							
08/24/2022 001050986385	B	900.000	61.9680	9	- 55,780	55,780	
Issue: 253798102 - Digi International Inc							
08/25/2022 001050986385	S	- 1,640.000	34.6473	16	56,804	36,921	19,883
Issue: 49803T300 - Kite Realty Group Trust							
08/25/2022 001050986385	B	2,780.000	20.5783	28	- 57,235	57,235	
Issue: 29084Q100 - Emcor Group Inc							
08/25/2022 001050986385	B	460.000	123.6014	5	- 56,861	56,861	
Issue: 65343C102 - Nextgen Healthcare Inc							
08/25/2022 001050986385	B	3,250.000	17.7063	33	- 57,578	57,578	
Issue: 74874Q100 - Quinstreet Inc							
08/25/2022 001050986385	S	- 4,400.000	12.7400	44	56,011	65,815	- 9,804

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92343X100 - Verint Systems Inc							
08/25/2022 001050986385	S	- 560.000	50.6998	6	28,386	26,440	1,946
Issue: 670704105 - Nuvasive Inc							
08/25/2022 001050986385	S	- 1,810.000	46.8906	18	84,852	92,238	- 7,386
Issue: 06652V208 - Banner Corporation							
08/25/2022 001050986385	B	910.000	62.6533	9	- 57,024	57,024	
Issue: 758750103 - Regal Beloit Corp							
08/26/2022 001050986385	S	- 290.000	143.8422	3	41,710	43,601	- 1,891
Issue: 436893200 - Home Bancshares Inc							
08/26/2022 001050986385	S	- 1,150.000	24.1081	12	27,712	23,854	3,858
Issue: 15872M104 - Championx Corporation Com							
08/26/2022 001050986385	S	- 1,850.000	22.5749	19	41,744	43,690	- 1,946
Issue: 10316T104 - Box Inc Class A							
08/26/2022 001050986385	B	1,520.000	27.3552	15	- 41,595	41,595	
Issue: 29358P101 - Ensign Group Inc The							
08/26/2022 001050986385	S	- 470.000	87.7065	5	41,216	36,062	5,154
Issue: 74051N102 - Premier Inc Class A							
08/26/2022 001050986385	B	1,130.000	36.8950	11	- 41,703	41,703	
Issue: 184496107 - Clean Hbrs Inc							
08/29/2022 001050986385	S	- 450.000	119.1244	5	53,600	43,485	10,116
Issue: 670704105 - Nuvasive Inc							
08/29/2022 001050986385	S	- 950.000	43.5829	10	41,393	48,412	- 7,019

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74051N102 - Premier Inc Class A							
08/29/2022 001050986385	B	750.000	36.4889	8	- 27,374	27,374	
Issue: 957638109 - Western Alliance Bancorporation							
08/29/2022 001050986385	B	880.000	78.5656	9	- 69,147	69,147	
Issue: 98983L108 - Zurn Elkay Water Solutions							
08/30/2022 001050986385	B	2,910.000	28.0985	29	- 81,796	81,796	
Issue: 556269108 - Madden Steven Ltd							
08/30/2022 001050986385	B	1,760.000	30.9024	18	- 54,406	54,406	
Issue: 457985208 - Integra Lifesciences Holdings Corp							
08/30/2022 001050986385	B	570.000	47.8150	6	- 27,260	27,260	
Issue: 49803T300 - Kite Realty Group Trust							
08/30/2022 001050986385	B	4,150.000	19.8296	42	- 82,334	82,334	
Issue: 29084Q100 - Emcor Group Inc							
08/30/2022 001050986385	B	680.000	120.0703	7	- 81,655	81,655	
Issue: 48242W106 - Kbr Inc							
08/30/2022 001050986385	B	1,680.000	48.7868	17	- 81,979	81,979	
Issue: 10316T104 - Box Inc Class A							
08/30/2022 001050986385	B	3,110.000	26.1808	31	- 81,453	81,453	
Issue: 06652V208 - Banner Corporation							
08/30/2022 001050986385	B	910.000	60.4679	9	- 55,035	55,035	
Issue: 65343C102 - Nextgen Healthcare Inc							
09/01/2022 001050986385	B	3,140.000	17.2928	31	- 54,331	54,331	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74874Q100 - Quinstreet Inc							
09/01/2022 001050986385	S	- 4,480.000	11.7107	45	52,418	67,011	- 14,593
Issue: 98983L108 - Zurn Elkay Water Solutions							
09/08/2022 001050986385	B	950.000	27.8150	10	- 26,434	26,434	
Issue: 589889104 - Merit Med Sys Inc							
09/08/2022 001050986385	B	1,100.000	60.9923	11	- 67,103	67,103	
Issue: 49803T300 - Kite Realty Group Trust							
09/08/2022 001050986385	B	1,205.000	19.5586	12	- 23,580	23,580	
Issue: 29084Q100 - Emcor Group Inc							
09/08/2022 001050986385	B	110.000	119.2737	3	- 13,123	13,123	
Issue: 224441105 - Crane Nxt Co							
09/08/2022 001050986385	S	- 850.000	94.8719	9	80,631	84,348	- 3,718
Issue: 65343C102 - Nextgen Healthcare Inc							
09/08/2022 001050986385	B	3,290.000	16.6438	33	- 54,791	54,791	
Issue: 74874Q100 - Quinstreet Inc							
09/08/2022 001050986385	S	- 2,980.000	11.3415	30	33,767	44,575	- 10,807
Issue: 45073V108 - Itt Corp New							
09/08/2022 001050986385	S	- 730.000	73.4246	7	53,591	66,912	- 13,321
Issue: 06652V208 - Banner Corporation							
09/08/2022 001050986385	B	257.000	59.5843	3	- 15,316	15,316	
Issue: 044186104 - Ashland Inc							
09/08/2022 001050986385	S	- 800.000	101.8960	8	81,507	80,941	566

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 830830105 - Skyline Champion Corp							
09/09/2022 001050986385	B	1,220.000	58.4816	12	- 71,360	71,360	
Issue: 313855108 - Federal Signal Corp							
09/09/2022 001050986385	B	680.000	40.4721	7	- 27,528	27,528	
Issue: 253798102 - Digi International Inc							
09/09/2022 001050986385	S	- 1,370.000	33.6104	14	46,031	30,843	15,189
Issue: 349853101 - Forward Air Corp							
09/09/2022 001050986385	B	270.000	97.7261	3	- 26,389	26,389	
Issue: 49926T104 - Knowbe4 Inc Cl A							
09/09/2022 001050986385	S	- 1,360.000	19.7400	14	26,832	26,546	286
Issue: 49803T300 - Kite Realty Group Trust							
09/09/2022 001050986385	B	165.000	19.7417	3	- 3,260	3,260	
Issue: 01988P108 - Veradigm Inc							
09/09/2022 001050986385	B	1,630.000	16.8987	16	- 27,561	27,561	
Issue: 78463M107 - Sps Commerce Inc							
09/09/2022 001050986385	S	- 650.000	125.2789	7	81,423	85,317	- 3,895
Issue: 92343X100 - Verint Systems Inc							
09/09/2022 001050986385	S	- 990.000	41.7311	10	41,303	46,741	- 5,439
Issue: 72346Q104 - Pinnacle Financial Partners							
09/09/2022 001050986385	S	- 330.000	82.4192	3	27,194	29,003	- 1,809
Issue: 69478X105 - Pacific Premier Bancorp Inc							
09/09/2022 001050986385	B	840.000	32.7394	8	- 27,510	27,510	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35138V102 - Fox Factory Holding Corp							
09/09/2022 001050986385	B	580.000	94.1592	6	- 54,618	54,618	
Issue: 670704105 - Nuvasive Inc							
09/09/2022 001050986385	S	- 2,520.000	46.2824	25	116,604	128,420	- 11,816
Issue: 882681109 - Texas Roadhouse Inc							
09/09/2022 001050986385	S	- 290.000	91.9087	3	26,650	24,169	2,481
Issue: 06652V208 - Banner Corporation							
09/09/2022 001050986385	B	413.000	60.7788	4	- 25,106	25,106	
Issue: 989817101 - Zumiez Inc							
09/09/2022 001050986385	S	- 2,870.000	25.8520	29	74,165	114,551	- 40,386
Issue: 957638109 - Western Alliance Bancorporation							
09/09/2022 001050986385	B	350.000	77.8470	4	- 27,250	27,250	
Issue: 436893200 - Home Bancshares Inc							
09/12/2022 001050986385	B	1,160.000	23.8538	12	- 27,682	27,682	
Issue: 48123V102 - Ziff Davis Inc							
09/15/2022 001050986385	S	- 920.000	74.1817	9	68,236	59,570	8,667
Issue: 830830105 - Skyline Champion Corp							
09/15/2022 001050986385	B	500.000	53.5079	5	- 26,759	26,759	
Issue: 02553E106 - American Eagle Outfitters							
09/15/2022 001050986385	B	2,460.000	11.0732	25	- 27,265	27,265	
Issue: 29977A105 - Evercore Inc							
09/15/2022 001050986385	B	290.000	93.7113	3	- 27,179	27,179	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 527064109 - Leslies Inc Com							
09/15/2022 001050986385	B	1,930.000	13.9155	19	- 26,876	26,876	
Issue: 35905A109 - Frontdoor Inc							
09/15/2022 001050986385	B	1,180.000	22.3913	12	- 26,434	26,434	
Issue: 74874Q100 - Quinstreet Inc							
09/15/2022 001050986385	S	- 3,280.000	11.2932	33	37,008	49,062	- 12,054
Issue: 89055F103 - Topbuild Corp							
09/15/2022 001050986385	B	230.000	171.3521	3	- 39,414	39,414	
Issue: 35138V102 - Fox Factory Holding Corp							
09/15/2022 001050986385	B	300.000	87.7731	3	- 26,335	26,335	
Issue: 477839104 - John Bean Technologies Corp							
09/15/2022 001050986385	B	270.000	96.8088	3	- 26,141	26,141	
Issue: 29977A105 - Evercore Inc							
09/29/2022 001050986385	S	- 920.000	80.7370	9	74,267	106,465	- 32,198
Issue: 035255108 - Anika Therapeutics Inc							
09/29/2022 001050986385	S	- 1,030.000	23.4983	10	24,192	35,861	- 11,669
Issue: 141788109 - Cargurus Inc							
09/30/2022 001050986385	B	1,720.000	14.2752	17	- 24,571	24,571	
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
09/30/2022 001050986385	B	1,200.000	20.8835	12	- 25,072	25,072	
Issue: 302081104 - Exlservice Holdings Inc							
09/30/2022 001050986385	B	170.000	146.4413	3	- 24,898	24,898	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68213N109 - Omnicell Inc							
09/30/2022 001050986385	B	280.000	87.5115	3	- 24,506	24,506	
Issue: 023436108 - Amedisys Inc							
09/30/2022 001050986385	B	300.000	97.5769	3	- 29,276	29,276	
Issue: 92343X100 - Verint Systems Inc							
09/30/2022 001050986385	B	730.000	33.7464	7	- 24,642	24,642	
Issue: 98983L108 - Zurn Elkay Water Solutions							
10/05/2022 001050986385	B	1,030.000	25.4307	10	- 26,204	26,204	
Issue: 830830105 - Skyline Champion Corp							
10/05/2022 001050986385	S	- 660.000	58.2100	7	38,411	44,239	- 5,828
Issue: 758750103 - Regal Beloit Corp							
10/05/2022 001050986385	S	- 280.000	153.3665	3	42,939	42,098	841
Issue: 253798102 - Digi International Inc							
10/05/2022 001050986385	S	- 1,030.000	37.6646	10	38,783	23,188	15,595
Issue: 302520101 - Fnb Corp							
10/05/2022 001050986385	S	- 4,180.000	12.4191	42	51,869	50,313	1,556
Issue: 008492100 - Agree Realty Corp							
10/05/2022 001050986385	B	200.000	65.5610	3	- 13,115	13,115	
Issue: 231561101 - Curtiss Wright Corp							
10/05/2022 001050986385	S	- 430.000	149.3046	4	64,195	56,537	7,658
Issue: 436893200 - Home Bancshares Inc							
10/05/2022 001050986385	S	- 1,420.000	23.8673	14	33,877	29,758	4,118

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 49926T104 - Knowbe4 Inc Cl A							
10/05/2022 001050986385	S	- 1,760.000	22.1837	18	39,025	34,354	4,671
Issue: 49803T300 - Kite Realty Group Trust							
10/05/2022 001050986385	B	1,460.000	18.0538	15	- 26,373	26,373	
Issue: 29084Q100 - Emcor Group Inc							
10/05/2022 001050986385	S	- 320.000	121.9522	3	39,021	38,801	220
Issue: 92346J108 - Vericel Corp							
10/05/2022 001050986385	B	1,130.000	23.8187	11	- 26,926	26,926	
Issue: 023436108 - Amedisys Inc							
10/05/2022 001050986385	B	400.000	99.5014	4	- 39,805	39,805	
Issue: 72346Q104 - Pinnacle Financial Partners							
10/05/2022 001050986385	S	- 300.000	86.8594	3	26,054	26,367	- 312
Issue: 85254J102 - Stag Industrial Inc							
10/05/2022 001050986385	B	910.000	28.6262	9	- 26,059	26,059	
Issue: 957638109 - Western Alliance Bancorporation							
10/05/2022 001050986385	S	- 1,120.000	69.6197	11	77,961	97,804	- 19,843
Issue: 313855108 - Federal Signal Corp							
10/11/2022 001050986385	S	- 1,200.000	42.0420	12	50,437	43,020	7,417
Issue: 141788109 - Cargurus Inc							
10/11/2022 001050986385	B	1,820.000	14.0681	18	- 25,622	25,622	
Issue: 691497309 - Oxford Inds Inc							
10/11/2022 001050986385	B	560.000	91.0181	6	- 50,976	50,976	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 349853101 - Forward Air Corp							
10/11/2022 001050986385	S	- 130.000	96.8043	3	12,581	13,417	- 835
Issue: 007973100 - Advanced Energy Inds Com							
10/11/2022 001050986385	B	370.000	73.6860	4	- 27,268	27,268	
Issue: 683344105 - Onto Innovation Inc							
10/11/2022 001050986385	B	390.000	62.1757	4	- 24,252	24,252	
Issue: 09073M104 - Bio Techne Corp							
10/11/2022 001050986385	B	110.000	282.4517	3	- 31,073	31,073	
Issue: 01988P108 - Veradigm Inc							
10/11/2022 001050986385	B	1,780.000	14.2622	18	- 25,405	25,405	
Issue: 68213N109 - Omnicell Inc							
10/11/2022 001050986385	B	320.000	78.3279	3	- 25,068	25,068	
Issue: 670704105 - Nuvasive Inc							
10/11/2022 001050986385	B	630.000	40.8042	6	- 25,713	25,713	
Issue: 957638109 - Western Alliance Bancorporation							
10/11/2022 001050986385	S	- 2,084.000	63.1431	21	131,566	181,986	- 50,420
Issue: 56117J100 - Malibu Boats Inc A							
10/11/2022 001050986385	B	1,230.000	48.2835	12	- 59,401	59,401	
Issue: 957638109 - Western Alliance Bancorporation							
10/12/2022 001050986385	S	- 1,756.000	62.7790	18	110,220	153,343	- 43,123
Issue: 98983L108 - Zurn Elkay Water Solutions							
10/17/2022 001050986385	B	1,370.000	24.3620	14	- 33,390	33,390	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 830830105 - Skyline Champion Corp							
10/17/2022 001050986385	S	- 1,650.000	54.5276	17	89,952	110,598	- 20,646
Issue: 313855108 - Federal Signal Corp							
10/17/2022 001050986385	B	590.000	43.2105	6	- 25,500	25,500	
Issue: 691497309 - Oxford Inds Inc							
10/17/2022 001050986385	B	370.000	92.5846	4	- 34,260	34,260	
Issue: 758750103 - Regal Beloit Corp							
10/17/2022 001050986385	S	- 470.000	150.9888	5	70,958	70,664	295
Issue: 302520101 - Fnb Corp							
10/17/2022 001050986385	B	10,310.000	12.9657	103	- 133,779	133,779	
Issue: 827048109 - Silgan Hldgs Inc							
10/17/2022 001050986385	S	- 1,120.000	43.6895	11	48,920	48,816	104
Issue: 008492100 - Agree Realty Corp							
10/17/2022 001050986385	B	390.000	64.7223	4	- 25,246	25,246	
Issue: 184496107 - Clean Hbrs Inc							
10/17/2022 001050986385	S	- 1,690.000	114.8846	17	194,134	163,309	30,825
Issue: 589889104 - Merit Med Sys Inc							
10/17/2022 001050986385	B	690.000	57.2142	7	- 39,485	39,485	
Issue: 349853101 - Forward Air Corp							
10/17/2022 001050986385	S	- 1,030.000	98.6421	10	101,589	106,300	- 4,711
Issue: 231561101 - Curtiss Wright Corp							
10/17/2022 001050986385	B	170.000	155.4183	3	- 26,424	26,424	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 007973100 - Advanced Energy Inds Com							
10/17/2022 001050986385	S	- 960.000	71.3732	10	68,507	84,161	- 15,654
Issue: 92932M101 - Wns Holdings Ltd A D R							
10/17/2022 001050986385	B	300.000	83.8036	3	- 25,144	25,144	
Issue: 29261A100 - Encompass Health Corporation							
10/17/2022 001050986385	B	800.000	48.6972	8	- 38,966	38,966	
Issue: 49803T300 - Kite Realty Group Trust							
10/17/2022 001050986385	B	1,450.000	18.1115	15	- 26,276	26,276	
Issue: 29084Q100 - Emcor Group Inc							
10/17/2022 001050986385	B	330.000	125.9523	3	- 41,568	41,568	
Issue: 379577208 - Globus Med Inca							
10/17/2022 001050986385	B	410.000	63.3275	4	- 25,968	25,968	
Issue: 48242W106 - Kbr Inc							
10/17/2022 001050986385	S	- 1,680.000	46.4497	17	78,017	77,258	759
Issue: 15872M104 - Championx Corporation Com							
10/17/2022 001050986385	B	1,190.000	21.6414	12	- 25,765	25,765	
Issue: 01988P108 - Veradigm Inc							
10/17/2022 001050986385	B	1,960.000	14.4364	20	- 28,315	28,315	
Issue: 72346Q104 - Pinnacle Financial Partners							
10/17/2022 001050986385	B	290.000	86.5697	3	- 25,108	25,108	
Issue: 29358P101 - Ensign Group Inc The							
10/17/2022 001050986385	B	300.000	85.9610	3	- 25,791	25,791	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35138V102 - Fox Factory Holding Corp							
10/17/2022 001050986385	S	- 960.000	80.3459	10	77,121	118,725	- 41,604
Issue: 85254J102 - Stag Industrial Inc							
10/17/2022 001050986385	B	910.000	29.0849	9	- 26,476	26,476	
Issue: 48123V102 - Ziff Davis Inc							
10/18/2022 001050986385	B	170.000	74.7982	3	- 12,719	12,719	
Issue: 141788109 - Cargurus Inc							
10/18/2022 001050986385	B	920.000	14.4446	9	- 13,298	13,298	
Issue: 74340E103 - Progyny Inc							
10/18/2022 001050986385	B	660.000	39.3324	7	- 25,966	25,966	
Issue: 02553E106 - American Eagle Outfitters							
10/18/2022 001050986385	B	1,280.000	10.2141	13	- 13,087	13,087	
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
10/18/2022 001050986385	B	660.000	19.7156	7	- 13,019	13,019	
Issue: 527064109 - Leslies Inc Com							
10/18/2022 001050986385	B	920.000	14.3215	9	- 13,185	13,185	
Issue: 296315104 - E S C O Technologies Inc							
10/18/2022 001050986385	B	330.000	78.6408	3	- 25,955	25,955	
Issue: 35905A109 - Frontdoor Inc							
10/18/2022 001050986385	B	620.000	21.0368	6	- 13,049	13,049	
Issue: 68213N109 - Omnicell Inc							
10/18/2022 001050986385	B	330.000	79.0406	3	- 26,087	26,087	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
10/18/2022 001050986385	B	1,735.000	7.4057	17	- 12,866	12,866	
Issue: 00191U102 - Asgn Inc							
10/18/2022 001050986385	B	270.000	98.1659	3	- 26,508	26,508	
Issue: 92343X100 - Verint Systems Inc							
10/18/2022 001050986385	B	910.000	34.4042	9	- 31,317	31,317	
Issue: 477839104 - John Bean Technologies Corp							
10/18/2022 001050986385	B	270.000	96.9993	3	- 26,193	26,193	
Issue: 45073V108 - Itt Corp New							
10/18/2022 001050986385	B	370.000	71.0172	4	- 26,280	26,280	
Issue: 989817101 - Zumiez Inc							
10/18/2022 001050986385	B	720.000	21.6450	7	- 15,592	15,592	
Issue: 044186104 - Ashland Inc							
10/18/2022 001050986385	B	260.000	100.3362	3	- 26,090	26,090	
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
10/19/2022 001050986385	B	35.000	7.3500	3	- 260	260	
Issue: 98983L108 - Zurn Elkay Water Solutions							
10/26/2022 001050986385	S	- 2,490.000	22.3529	25	55,633	77,702	- 22,069
Issue: 313855108 - Federal Signal Corp							
10/26/2022 001050986385	S	- 129.000	45.1304	3	5,819	4,686	1,133
Issue: 231561101 - Curtiss Wright Corp							
10/26/2022 001050986385	S	- 164.000	165.3894	3	27,120	21,816	5,304

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 49926T104 - Knowbe4 Inc Cl A							
10/26/2022 001050986385	S	- 2,896.000	24.6024	29	71,218	56,528	14,690
Issue: 15872M104 - Championx Corporation Com							
10/26/2022 001050986385	S	- 3,760.000	28.8209	38	108,326	88,309	20,018
Issue: 65343C102 - Nextgen Healthcare Inc							
10/26/2022 001050986385	S	- 1,383.000	20.8086	14	28,764	23,976	4,788
Issue: 68213N109 - Omnicell Inc							
10/26/2022 001050986385	B	212.000	77.8493	3	- 16,507	16,507	
Issue: 023436108 - Amedisys Inc							
10/26/2022 001050986385	B	520.000	105.3726	5	- 54,799	54,799	
Issue: 98983L108 - Zurn Elkay Water Solutions							
10/27/2022 001050986385	S	- 860.000	22.2088	9	19,091	26,837	- 7,746
Issue: 313855108 - Federal Signal Corp							
10/27/2022 001050986385	S	- 823.000	45.5096	8	37,445	29,896	7,549
Issue: 758750103 - Regal Beloit Corp							
10/27/2022 001050986385	S	- 1,770.000	142.0847	18	251,466	266,117	- 14,651
Issue: 231561101 - Curtiss Wright Corp							
10/27/2022 001050986385	S	- 731.000	165.7726	7	121,170	97,240	23,929
Issue: 92932M101 - Wns Holdings Ltd A D R							
10/27/2022 001050986385	B	320.000	84.6296	3	- 27,085	27,085	
Issue: 49926T104 - Knowbe4 Inc Cl A							
10/27/2022 001050986385	S	- 13,643.000	24.5192	136	334,371	266,301	68,070

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29977A105 - Evercore Inc							
10/27/2022 001050986385	S	- 510.000	102.7256	5	52,384	59,019	- 6,635
Issue: 204166102 - Commvault Systems Inc							
10/27/2022 001050986385	S	- 570.000	61.1706	6	34,861	36,297	- 1,437
Issue: 670704105 - Nuvasive Inc							
10/27/2022 001050986385	B	620.000	43.4873	6	- 26,968	26,968	
Issue: 74051N102 - Premier Inc Class A							
10/27/2022 001050986385	B	1,580.000	34.5946	16	- 54,675	54,675	
Issue: 313855108 - Federal Signal Corp							
10/28/2022 001050986385	S	- 1,918.000	46.0378	19	88,279	69,673	18,607
Issue: 231561101 - Curtiss Wright Corp							
10/28/2022 001050986385	S	- 5.000	165.6720	3	825	665	160
Issue: 141788109 - Cargurus Inc							
10/31/2022 001050986385	B	1,890.000	14.6386	19	- 27,686	27,686	
Issue: 577933104 - Maximus Inc							
10/31/2022 001050986385	B	530.000	61.7176	5	- 32,716	32,716	
Issue: 436893200 - Home Bancshares Inc							
10/31/2022 001050986385	B	1,080.000	25.5215	11	- 27,574	27,574	
Issue: 224441105 - Crane Nxt Co							
10/31/2022 001050986385	B	130.000	100.6074	3	- 13,082	13,082	
Issue: 01988P108 - Veradigm Inc							
10/31/2022 001050986385	B	1,890.000	14.6930	19	- 27,789	27,789	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68213N109 - Omnicell Inc							
10/31/2022	B	720.000	77.0995	7	- 55,519	55,519	
001050986385							
Issue: 78463M107 - Sps Commerce Inc							
10/31/2022	B	220.000	126.3849	3	- 27,808	27,808	
001050986385							
Issue: 00191U102 - Asgn Inc							
10/31/2022	B	650.000	84.8641	7	- 55,168	55,168	
001050986385							
Issue: 92343X100 - Verint Systems Inc							
10/31/2022	B	780.000	35.4053	8	- 27,624	27,624	
001050986385							
Issue: 72346Q104 - Pinnacle Financial Partners							
10/31/2022	B	500.000	82.9905	5	- 41,500	41,500	
001050986385							
Issue: 26969P108 - Eagle Materials Inc							
10/31/2022	B	340.000	122.3857	3	- 41,615	41,615	
001050986385							
Issue: 477839104 - John Bean Technologies Corp							
10/31/2022	B	300.000	91.4686	3	- 27,444	27,444	
001050986385							
Issue: 589889104 - Merit Med Sys Inc							
11/01/2022	S	- 880.000	69.0976	9	60,796	52,751	8,045
001050986385							
Issue: 302081104 - Exlservice Holdings Inc							
11/01/2022	S	- 210.000	183.7398	3	38,581	27,847	10,735
001050986385							
Issue: 68213N109 - Omnicell Inc							
11/01/2022	B	820.000	76.7187	8	- 62,918	62,918	
001050986385							
Issue: 023436108 - Amedisys Inc							
11/01/2022	S	- 430.000	95.9753	4	41,264	50,196	- 8,932
001050986385							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 035255108 - Anika Therapeutics Inc							
11/02/2022 001050986385	S	- 271.000	30.1565	3	8,169	9,435	- 1,266
Issue: 035255108 - Anika Therapeutics Inc							
11/03/2022 001050986385	S	- 709.000	28.9579	7	20,524	24,685	- 4,162
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
11/03/2022 001050986385	S	- 3,405.000	7.0662	34	24,026	49,427	- 25,401
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
11/04/2022 001050986385	S	- 2,275.000	6.8409	23	15,540	33,024	- 17,484
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
11/04/2022 001050986385	S	- 1,423.000	6.7820	14	9,636	20,656	- 11,020
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
11/07/2022 001050986385	S	- 3,146.000	6.7843	31	21,311	45,667	- 24,356
Issue: 48123V102 - Ziff Davis Inc							
11/08/2022 001050986385	B	440.000	74.3284	4	- 32,709	32,709	
Issue: 830830105 - Skyline Champion Corp							
11/08/2022 001050986385	B	1,450.000	49.2281	15	- 71,395	71,395	
Issue: 141788109 - Cargurus Inc							
11/08/2022 001050986385	B	1,950.000	14.0230	20	- 27,364	27,364	
Issue: 947890109 - Webster Finl Corp Com							
11/08/2022 001050986385	S	- 1,160.000	55.1115	12	63,916	60,972	2,944
Issue: 74340E103 - Progyny Inc							
11/08/2022 001050986385	B	820.000	41.3075	8	- 33,880	33,880	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 457985208 - Integra Lifesciences Holdings Corp							
11/08/2022 001050986385	B	840.000	49.4505	8	- 41,547	41,547	
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
11/08/2022 001050986385	B	2,780.000	19.6582	28	- 54,678	54,678	
Issue: 527064109 - Leslies Inc Com							
11/08/2022 001050986385	B	1,970.000	14.2144	20	- 28,022	28,022	
Issue: 92346J108 - Vericel Corp							
11/08/2022 001050986385	B	1,390.000	23.3523	14	- 32,474	32,474	
Issue: 68213N109 - Omnicell Inc							
11/08/2022 001050986385	B	1,140.000	49.0717	11	- 55,953	55,953	
Issue: 023436108 - Amedisys Inc							
11/08/2022 001050986385	B	650.000	85.4843	7	- 55,571	55,571	
Issue: 78463M107 - Sps Commerce Inc							
11/08/2022 001050986385	B	220.000	121.8595	3	- 26,812	26,812	
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
11/08/2022 001050986385	S	- 1,311.000	6.6933	13	8,762	19,030	- 10,269
Issue: 00191U102 - Asgn Inc							
11/08/2022 001050986385	B	330.000	83.6443	3	- 27,606	27,606	
Issue: 89055F103 - Topbuild Corp							
11/08/2022 001050986385	B	360.000	148.4524	4	- 53,446	53,446	
Issue: 670704105 - Nuvasive Inc							
11/08/2022 001050986385	B	820.000	39.7852	8	- 32,632	32,632	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 989817101 - Zumiez Inc							
11/08/2022 001050986385	B	1,220.000	22.6753	12	- 27,676	27,676	
Issue: 38526M106 - Grand Canyon Education Inc							
11/08/2022 001050986385	B	530.000	104.8392	5	- 55,570	55,570	
Issue: 98983L108 - Zurn Elkay Water Solutions							
11/09/2022 001050986385	B	1,210.000	22.2962	12	- 26,991	26,991	
Issue: 577933104 - Maximus Inc							
11/09/2022 001050986385	B	920.000	59.5032	9	- 54,752	54,752	
Issue: 184496107 - Clean Hbrs Inc							
11/09/2022 001050986385	B	350.000	113.4836	4	- 39,723	39,723	
Issue: 92346J108 - Vericel Corp							
11/09/2022 001050986385	B	1,190.000	19.0739	12	- 22,710	22,710	
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
11/09/2022 001050986385	S	- 4,784.000	6.4470	48	30,794	69,444	- 38,650
Issue: 577933104 - Maximus Inc							
11/10/2022 001050986385	B	481.000	62.1850	5	- 29,916	29,916	
Issue: 74340E103 - Progyny Inc							
11/10/2022 001050986385	B	374.000	38.6126	4	- 14,445	14,445	
Issue: 02553E106 - American Eagle Outfitters							
11/10/2022 001050986385	B	677.000	11.8439	7	- 8,025	8,025	
Issue: 204166102 - Commvault Systems Inc							
11/10/2022 001050986385	B	204.000	65.7492	3	- 13,416	13,416	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 379577208 - Globus Med Inca							
11/10/2022 001050986385	B	213.000	64.3507	3	- 13,710	13,710	
Issue: 390607109 - Great Lakes Dredge & Dock Corp New							
11/10/2022 001050986385	S	- 6,626.000	6.7440	66	44,618	96,183	- 51,564
Issue: 477839104 - John Bean Technologies Corp							
11/10/2022 001050986385	B	116.000	94.3324	3	- 10,946	10,946	
Issue: 683344105 - Onto Innovation Inc							
11/11/2022 001050986385	S	- 1,330.000	85.6023	13	113,835	112,355	1,480
Issue: 184496107 - Clean Hbrs Inc							
11/14/2022 001050986385	B	500.000	112.1613	5	- 56,086	56,086	
Issue: 74762E102 - Quanta Svcs Inc							
11/14/2022 001050986385	B	290.000	143.1492	3	- 41,516	41,516	
Issue: 231561101 - Curtiss Wright Corp							
11/14/2022 001050986385	B	280.000	170.3963	3	- 47,714	47,714	
Issue: 74340E103 - Progyny Inc							
11/14/2022 001050986385	B	920.000	37.2229	9	- 34,254	34,254	
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
11/14/2022 001050986385	B	1,430.000	19.7439	14	- 28,248	28,248	
Issue: 302081104 - Exlservice Holdings Inc							
11/14/2022 001050986385	B	260.000	182.6124	3	- 47,482	47,482	
Issue: 48242W106 - Kbr Inc							
11/14/2022 001050986385	B	1,140.000	49.3452	11	- 56,265	56,265	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 65343C102 - Nextgen Healthcare Inc							
11/14/2022 001050986385	B	1,410.000	20.2331	14	- 28,543	28,543	
Issue: 670704105 - Nuvasive Inc							
11/14/2022 001050986385	B	1,120.000	37.7261	11	- 42,264	42,264	
Issue: 74051N102 - Premier Inc Class A							
11/14/2022 001050986385	B	1,780.000	31.9874	18	- 56,955	56,955	
Issue: 302520101 - Fnb Corp							
11/15/2022 001050986385	B	3,710.000	13.8568	37	- 51,446	51,446	
Issue: 48123V102 - Ziff Davis Inc							
11/16/2022 001050986385	B	310.000	89.1807	3	- 27,649	27,649	
Issue: 141788109 - Cargurus Inc							
11/16/2022 001050986385	B	2,030.000	13.8971	20	- 28,231	28,231	
Issue: 02553E106 - American Eagle Outfitters							
11/16/2022 001050986385	S	- 9,390.000	12.0857	94	113,388	179,641	- 66,253
Issue: 29358P101 - Ensign Group Inc The							
11/16/2022 001050986385	B	310.000	91.3262	3	- 28,314	28,314	
Issue: 477839104 - John Bean Technologies Corp							
11/16/2022 001050986385	B	310.000	90.3555	3	- 28,013	28,013	
Issue: 48123V102 - Ziff Davis Inc							
11/17/2022 001050986385	B	470.000	88.8070	5	- 41,744	41,744	
Issue: 830830105 - Skyline Champion Corp							
11/17/2022 001050986385	B	580.000	49.0616	6	- 28,462	28,462	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02553E106 - American Eagle Outfitters							
11/17/2022 001050986385	S	- 17,897.000	12.0817	179	216,042	342,389	- 126,347
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
11/17/2022 001050986385	B	1,500.000	19.0757	15	- 28,629	28,629	
Issue: 224441105 - Crane Nxt Co							
11/17/2022 001050986385	B	270.000	102.8326	3	- 27,768	27,768	
Issue: 16359R103 - Chemed Corp							
11/17/2022 001050986385	B	100.000	496.4312	3	- 49,646	49,646	
Issue: 044186104 - Ashland Inc							
11/17/2022 001050986385	B	250.000	111.1611	3	- 27,793	27,793	
Issue: 15687V109 - Certara Inc							
11/21/2022 001050986385	B	3,760.000	15.2974	38	- 57,556	57,556	
Issue: 29261A100 - Encompass Health Corporation							
11/23/2022 001050986385	S	- 500.000	56.5100	5	28,249	24,103	4,147
Issue: 15687V109 - Certara Inc							
11/23/2022 001050986385	B	3,670.000	16.4222	37	- 60,306	60,306	
Issue: 379577208 - Globus Med Inca							
11/23/2022 001050986385	S	- 400.000	71.0980	4	28,435	25,315	3,120
Issue: 15687V109 - Certara Inc							
11/28/2022 001050986385	B	3,630.000	15.9875	36	- 58,071	58,071	
Issue: 01988P108 - Veradigm Inc							
11/28/2022 001050986385	S	- 4,660.000	18.2178	47	84,846	74,576	10,271

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 691497309 - Oxford Inds Inc							
12/05/2022 001050986385	S	- 420.000	110.5962	4	46,445	40,686	5,759
Issue: 577933104 - Maximus Inc							
12/05/2022 001050986385	S	- 350.000	72.3512	4	25,319	25,130	189
Issue: 15687V109 - Certara Inc							
12/05/2022 001050986385	B	5,680.000	17.6236	57	- 100,159	100,159	
Issue: 49803T300 - Kite Realty Group Trust							
12/05/2022 001050986385	S	- 2,830.000	22.2692	28	62,992	56,756	6,237
Issue: 29084Q100 - Emcor Group Inc							
12/05/2022 001050986385	S	- 280.000	148.6206	3	41,610	34,090	7,520
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
12/13/2022 001050986385	B	6,380.000	8.9840	64	- 57,382	57,382	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
12/14/2022 001050986385	B	6,310.000	9.0003	63	- 56,855	56,855	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
12/15/2022 001050986385	B	3,130.000	8.8061	31	- 27,594	27,594	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
12/19/2022 001050986385	B	6,380.000	8.6380	64	- 55,174	55,174	
Issue: 035255108 - Anika Therapeutics Inc							
12/19/2022 001050986385	S	- 1,880.000	28.8286	19	54,178	65,456	- 11,278
Issue: 92346J108 - Vericel Corp							
12/19/2022 001050986385	S	- 2,220.000	22.8265	22	50,651	69,964	- 19,312

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
12/20/2022 001050986385	B	4,660.000	8.7934	47	- 41,024	41,024	
Issue: 035255108 - Anika Therapeutics Inc							
12/20/2022 001050986385	S	- 1,880.000	28.3326	19	53,245	65,456	- 12,210
Issue: 92346J108 - Vericel Corp							
12/20/2022 001050986385	S	- 2,290.000	23.8955	23	54,697	72,170	- 17,473
Issue: 830830105 - Skyline Champion Corp							
12/21/2022 001050986385	S	- 1,030.000	53.2566	10	54,843	63,571	- 8,728
Issue: 691497309 - Oxford Inds Inc							
12/21/2022 001050986385	B	460.000	96.6844	5	- 44,479	44,479	
Issue: 827048109 - Silgan Hldgs Inc							
12/21/2022 001050986385	S	- 1,050.000	52.5054	11	55,119	45,765	9,354
Issue: 92932M101 - Wns Holdings Ltd A D R							
12/21/2022 001050986385	B	700.000	78.8773	7	- 55,221	55,221	
Issue: 683344105 - Onto Innovation Inc							
12/21/2022 001050986385	B	780.000	70.6510	8	- 55,116	55,116	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
12/21/2022 001050986385	B	4,670.000	8.9209	47	- 41,707	41,707	
Issue: 035255108 - Anika Therapeutics Inc							
12/21/2022 001050986385	S	- 1,930.000	28.4691	19	54,925	67,196	- 12,272
Issue: 92346J108 - Vericel Corp							
12/21/2022 001050986385	S	- 2,260.000	24.7230	23	55,850	71,224	- 15,374

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 379577208 - Globus Med Inca							
12/21/2022 001050986385	S	- 750.000	73.3446	8	55,000	47,465	7,535
Issue: 16359R103 - Chemed Corp							
12/21/2022 001050986385	S	- 100.000	510.4304	3	51,039	48,699	2,340
Issue: 92932M101 - Wns Holdings Ltd A D R							
12/22/2022 001050986385	B	690.000	79.0201	7	- 54,531	54,531	
Issue: 035255108 - Anika Therapeutics Inc							
12/22/2022 001050986385	S	- 1,950.000	28.1555	20	54,882	67,893	- 13,010
Issue: 92346J108 - Vericel Corp							
12/22/2022 001050986385	S	- 2,230.000	24.0902	22	53,698	70,279	- 16,581
Issue: 035255108 - Anika Therapeutics Inc							
12/23/2022 001050986385	S	- 970.000	27.9902	10	27,140	33,772	- 6,632
Issue: 92346J108 - Vericel Corp							
12/23/2022 001050986385	S	- 1,690.000	23.8252	17	40,247	53,261	- 13,014
Issue: 253798102 - Digi International Inc							
12/27/2022 001050986385	B	740.000	37.1569	7	- 27,504	27,504	
Issue: 947890109 - Webster Finl Corp Com							
12/27/2022 001050986385	B	580.000	46.8341	6	- 27,170	27,170	
Issue: 302520101 - Fnb Corp							
12/27/2022 001050986385	B	2,120.000	12.9683	21	- 27,514	27,514	
Issue: 184496107 - Clean Hbrs Inc							
12/27/2022 001050986385	B	230.000	114.7574	3	- 26,397	26,397	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92932M101 - Wns Holdings Ltd A D R							
12/27/2022 001050986385	B	340.000	80.0435	3	- 27,218	27,218	
Issue: 74340E103 - Progyny Inc							
12/27/2022 001050986385	B	1,350.000	30.8643	14	- 41,680	41,680	
Issue: 15687V109 - Certara Inc							
12/27/2022 001050986385	B	1,720.000	15.8598	17	- 27,296	27,296	
Issue: 436893200 - Home Bancshares Inc							
12/27/2022 001050986385	B	1,200.000	22.7099	12	- 27,264	27,264	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
12/27/2022 001050986385	B	3,150.000	8.7072	32	- 27,459	27,459	
Issue: 035255108 - Anika Therapeutics Inc							
12/27/2022 001050986385	S	- 880.000	27.8916	9	24,535	30,639	- 6,104
Issue: 204166102 - Commvault Systems Inc							
12/27/2022 001050986385	B	440.000	62.3915	4	- 27,457	27,457	
Issue: 92346J108 - Vericel Corp							
12/27/2022 001050986385	S	- 3,400.000	23.5179	34	79,925	107,152	- 27,227
Issue: 06652V208 - Banner Corporation							
12/27/2022 001050986385	B	430.000	63.6513	4	- 27,374	27,374	
Issue: 48123V102 - Ziff Davis Inc							
12/28/2022 001050986385	B	350.000	77.6691	4	- 27,188	27,188	
Issue: 98983L108 - Zurn Elkay Water Solutions							
12/28/2022 001050986385	B	1,260.000	21.3706	13	- 26,940	26,940	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 527064109 - Leslies Inc Com							
12/28/2022 001050986385	B	2,270.000	12.0190	23	- 27,306	27,306	
Issue: 35905A109 - Frontdoor Inc							
12/28/2022 001050986385	B	1,390.000	19.9359	14	- 27,725	27,725	
Issue: 68213N109 - Omnicell Inc							
12/28/2022 001050986385	B	580.000	46.9022	6	- 27,209	27,209	
Issue: 023436108 - Amedisys Inc							
12/28/2022 001050986385	B	330.000	82.1239	3	- 27,104	27,104	
Issue: 35138V102 - Fox Factory Holding Corp							
12/28/2022 001050986385	B	300.000	89.3488	3	- 26,808	26,808	
Issue: 141788109 - Cargurus Inc							
01/05/2023 001050986385	S	- 1,880.000	14.3533	19	26,965	46,009	- 19,045
Issue: 691497309 - Oxford Inds Inc							
01/05/2023 001050986385	B	290.000	94.2500	3	- 27,336	27,336	
Issue: 253798102 - Digi International Inc							
01/05/2023 001050986385	B	800.000	34.3897	8	- 27,520	27,520	
Issue: 22002T108 - Copt Defense Properties							
01/05/2023 001050986385	S	- 2,110.000	25.4951	21	53,772	56,978	- 3,206
Issue: 349853101 - Forward Air Corp							
01/05/2023 001050986385	B	260.000	102.0884	3	- 26,546	26,546	
Issue: 683344105 - Onto Innovation Inc							
01/05/2023 001050986385	B	790.000	69.8236	8	- 55,169	55,169	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74340E103 - Progyny Inc							
01/05/2023 001050986385	B	950.000	29.0438	10	- 27,601	27,601	
Issue: 15687V109 - Certara Inc							
01/05/2023 001050986385	B	1,720.000	16.1890	17	- 27,862	27,862	
Issue: 457985208 - Integra Lifesciences Holdings Corp							
01/05/2023 001050986385	S	- 470.000	57.9088	5	27,212	27,552	- 340
Issue: 436893200 - Home Bancshares Inc							
01/05/2023 001050986385	B	1,240.000	22.0543	12	- 27,360	27,360	
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
01/05/2023 001050986385	S	- 1,370.000	20.1505	14	27,592	35,071	- 7,480
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
01/05/2023 001050986385	B	3,190.000	8.5707	32	- 27,372	27,372	
Issue: 527064109 - Leslies Inc Com							
01/05/2023 001050986385	B	2,180.000	12.7479	22	- 27,812	27,812	
Issue: 302081104 - Exlservice Holdings Inc							
01/05/2023 001050986385	B	160.000	165.1255	3	- 26,423	26,423	
Issue: 379577208 - Globus Med Inca							
01/05/2023 001050986385	S	- 750.000	73.0776	8	54,799	47,465	7,334
Issue: 48242W106 - Kbr Inc							
01/05/2023 001050986385	S	- 1,080.000	51.2193	11	55,305	49,994	5,311
Issue: 15872M104 - Championx Corporation Com							
01/05/2023 001050986385	B	980.000	28.6910	10	- 28,127	28,127	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 10316T104 - Box Inc Class A							
01/05/2023 001050986385	S	- 1,760.000	30.4931	18	53,649	45,519	8,130
Issue: 65343C102 - Nextgen Healthcare Inc							
01/05/2023 001050986385	B	1,520.000	18.0547	15	- 27,458	27,458	
Issue: 68213N109 - Omnicell Inc							
01/05/2023 001050986385	S	- 520.000	51.7333	5	26,896	52,067	- 25,172
Issue: 72346Q104 - Pinnacle Financial Partners							
01/05/2023 001050986385	S	- 380.000	71.5187	4	27,173	33,184	- 6,012
Issue: 69478X105 - Pacific Premier Bancorp Inc							
01/05/2023 001050986385	S	- 890.000	30.5110	9	27,145	32,422	- 5,277
Issue: 670704105 - Nuvasive Inc							
01/05/2023 001050986385	S	- 650.000	42.5003	7	27,618	30,642	- 3,024
Issue: 16359R103 - Chemed Corp							
01/05/2023 001050986385	B	50.000	503.0096	3	- 25,153	25,153	
Issue: 74051N102 - Premier Inc Class A							
01/05/2023 001050986385	S	- 1,570.000	34.9230	16	54,812	58,015	- 3,203
Issue: 477839104 - John Bean Technologies Corp							
01/05/2023 001050986385	S	- 580.000	93.6755	6	54,325	61,470	- 7,146
Issue: 989817101 - Zumiez Inc							
01/05/2023 001050986385	B	1,250.000	22.3259	13	- 27,920	27,920	
Issue: 313855108 - Federal Signal Corp							
01/06/2023 001050986385	B	580.000	49.0277	6	- 28,442	28,442	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 253798102 - Digi International Inc							
01/06/2023 001050986385	B	790.000	35.0629	8	- 27,708	27,708	
Issue: 74762E102 - Quanta Svcs Inc							
01/06/2023 001050986385	B	200.000	139.3865	3	- 27,880	27,880	
Issue: 09073M104 - Bio Techne Corp							
01/06/2023 001050986385	B	330.000	82.3686	3	- 27,185	27,185	
Issue: 35905A109 - Frontdoor Inc							
01/06/2023 001050986385	B	1,270.000	21.9593	13	- 27,901	27,901	
Issue: 01988P108 - Veradigm Inc							
01/06/2023 001050986385	B	1,120.000	17.4933	11	- 19,604	19,604	
Issue: 10316T104 - Box Inc Class A							
01/06/2023 001050986385	S	- 1,810.000	30.0406	18	54,354	46,812	7,542
Issue: 78463M107 - Sps Commerce Inc							
01/06/2023 001050986385	B	220.000	125.8532	3	- 27,691	27,691	
Issue: 74051N102 - Premier Inc Class A							
01/06/2023 001050986385	S	- 1,570.000	35.0365	16	54,990	58,015	- 3,025
Issue: 477839104 - John Bean Technologies Corp							
01/06/2023 001050986385	S	- 580.000	96.5043	6	55,965	61,470	- 5,505
Issue: 477839104 - John Bean Technologies Corp							
01/10/2023 001050986385	S	- 720.000	97.2769	7	70,031	76,308	- 6,278
Issue: 827048109 - Silgan Hldgs Inc							
01/11/2023 001050986385	S	- 1,080.000	52.0740	11	56,228	47,073	9,155

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 008492100 - Agree Realty Corp							
01/11/2023 001050986385	S	- 780.000	73.6166	8	57,412	39,634	17,778
Issue: 589889104 - Merit Med Sys Inc							
01/11/2023 001050986385	S	- 830.000	68.1742	8	56,575	49,754	6,821
Issue: 29261A100 - Encompass Health Corporation							
01/11/2023 001050986385	S	- 940.000	59.8589	9	56,257	45,313	10,943
Issue: 35138V102 - Fox Factory Holding Corp							
01/11/2023 001050986385	S	- 520.000	107.6229	5	55,957	62,835	- 6,877
Issue: 882681109 - Texas Roadhouse Inc							
01/11/2023 001050986385	S	- 560.000	101.0512	6	56,582	46,670	9,912
Issue: 477839104 - John Bean Technologies Corp							
01/11/2023 001050986385	S	- 850.000	99.9898	9	84,981	90,086	- 5,105
Issue: 38526M106 - Grand Canyon Education Inc							
01/11/2023 001050986385	S	- 490.000	113.5410	5	55,629	40,488	15,141
Issue: 044186104 - Ashland Inc							
01/11/2023 001050986385	B	640.000	111.2008	6	- 71,175	71,175	
Issue: 827048109 - Silgan Hldgs Inc							
01/12/2023 001050986385	S	- 1,640.000	52.2805	16	85,722	71,481	14,241
Issue: 008492100 - Agree Realty Corp							
01/12/2023 001050986385	S	- 390.000	73.9027	4	28,817	19,817	9,000
Issue: 29261A100 - Encompass Health Corporation							
01/12/2023 001050986385	S	- 950.000	60.2130	10	57,192	45,795	11,396

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38526M106 - Grand Canyon Education Inc							
01/12/2023 001050986385	S	- 500.000	111.3084	5	55,648	41,315	14,333
Issue: 49803T300 - Kite Realty Group Trust							
01/13/2023 001050986385	B	1,340.000	20.9701	13	- 28,113	28,113	
Issue: 477839104 - John Bean Technologies Corp							
01/13/2023 001050986385	S	- 1,026.000	101.7405	10	104,373	108,739	- 4,366
Issue: 98983L108 - Zurn Elkay Water Solutions							
01/17/2023 001050986385	B	1,290.000	22.2016	13	- 28,653	28,653	
Issue: 141788109 - Cargurus Inc							
01/17/2023 001050986385	S	- 1,780.000	16.2019	18	28,821	43,562	- 14,741
Issue: 589889104 - Merit Med Sys Inc							
01/17/2023 001050986385	S	- 410.000	70.3746	4	28,849	24,577	4,272
Issue: 349853101 - Forward Air Corp							
01/17/2023 001050986385	B	570.000	101.2471	6	- 57,717	57,717	
Issue: 231561101 - Curtiss Wright Corp							
01/17/2023 001050986385	B	170.000	166.1795	3	- 28,254	28,254	
Issue: 74340E103 - Progyny Inc							
01/17/2023 001050986385	S	- 870.000	33.4547	9	29,096	32,638	- 3,542
Issue: 49803T300 - Kite Realty Group Trust							
01/17/2023 001050986385	B	1,390.000	20.9665	14	- 29,157	29,157	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
01/17/2023 001050986385	B	3,330.000	8.7213	33	- 29,075	29,075	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 09073M104 - Bio Techne Corp							
01/17/2023 001050986385	B	350.000	81.5549	4	- 28,548	28,548	
Issue: M5425M103 - Inmode Ltd							
01/17/2023 001050986385	B	2,390.000	35.0261	24	- 83,736	83,736	
Issue: 204166102 - Commvault Systems Inc							
01/17/2023 001050986385	B	1,040.000	56.2044	10	- 58,463	58,463	
Issue: 65343C102 - Nextgen Healthcare Inc							
01/17/2023 001050986385	B	1,600.000	18.0967	16	- 28,971	28,971	
Issue: 023436108 - Amedisys Inc							
01/17/2023 001050986385	B	340.000	85.5649	3	- 29,095	29,095	
Issue: 00191U102 - Asgn Inc							
01/17/2023 001050986385	B	330.000	86.6563	3	- 28,600	28,600	
Issue: 89055F103 - Topbuild Corp							
01/17/2023 001050986385	S	- 150.000	186.5094	3	27,973	31,514	- 3,541
Issue: 16359R103 - Chemed Corp							
01/17/2023 001050986385	B	50.000	499.3736	3	- 24,972	24,972	
Issue: 06652V208 - Banner Corporation							
01/17/2023 001050986385	B	440.000	63.8236	4	- 28,087	28,087	
Issue: 48123V102 - Ziff Davis Inc							
01/18/2023 001050986385	B	340.000	81.7560	3	- 27,800	27,800	
Issue: 577933104 - Maximus Inc							
01/18/2023 001050986385	B	390.000	73.2377	4	- 28,567	28,567	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 436893200 - Home Bancshares Inc							
01/18/2023 001050986385	B	1,240.000	22.6398	12	- 28,086	28,086	
Issue: 29084Q100 - Emcor Group Inc							
01/18/2023 001050986385	B	190.000	149.4032	3	- 28,390	28,390	
Issue: M5425M103 - Inmode Ltd							
01/18/2023 001050986385	B	2,630.000	35.0831	26	- 92,295	92,295	
Issue: M5425M103 - Inmode Ltd							
01/19/2023 001050986385	B	1,670.000	33.7762	17	- 56,423	56,423	
Issue: 65343C102 - Nextgen Healthcare Inc							
01/19/2023 001050986385	B	519.000	17.2939	5	- 8,981	8,981	
Issue: 65343C102 - Nextgen Healthcare Inc							
01/20/2023 001050986385	B	2,919.000	17.4442	29	- 50,949	50,949	
Issue: 947890109 - Webster Finl Corp Com							
01/23/2023 001050986385	B	610.000	47.1182	6	- 28,748	28,748	
Issue: 302520101 - Fnb Corp							
01/23/2023 001050986385	B	2,200.000	13.1370	22	- 28,923	28,923	
Issue: 92932M101 - Wns Holdings Ltd A D R							
01/23/2023 001050986385	B	870.000	83.0289	9	- 72,244	72,244	
Issue: 48242W106 - Kbr Inc							
01/23/2023 001050986385	B	1,480.000	48.8333	15	- 72,288	72,288	
Issue: 65343C102 - Nextgen Healthcare Inc							
01/23/2023 001050986385	B	3,092.000	17.2927	31	- 53,500	53,500	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 74051N102 - Premier Inc Class A							
01/23/2023 001050986385	S	- 5,120.000	33.5163	51	171,548	189,195	- 17,647
Issue: 56117J100 - Malibu Boats Inc A							
01/23/2023 001050986385	B	500.000	58.3115	5	- 29,161	29,161	
Issue: 827048109 - Silgan Hldgs Inc							
01/25/2023 001050986385	B	560.000	52.7831	6	- 29,564	29,564	
Issue: 044186104 - Ashland Inc							
01/25/2023 001050986385	S	- 550.000	105.2424	6	57,876	56,871	1,005
Issue: 007973100 - Advanced Energy Inds Com							
01/27/2023 001050986385	S	- 441.000	93.7736	4	41,349	38,661	2,687
Issue: 683344105 - Onto Innovation Inc							
01/27/2023 001050986385	S	- 2,230.000	78.5782	22	175,203	182,382	- 7,178
Issue: 68213N109 - Omnicell Inc							
01/27/2023 001050986385	S	- 3,130.000	57.1322	31	178,788	313,405	- 134,617
Issue: 007973100 - Advanced Energy Inds Com							
01/30/2023 001050986385	S	- 649.000	90.8015	6	58,922	56,896	2,026
Issue: 577933104 - Maximus Inc							
01/31/2023 001050986385	B	810.000	74.1010	8	- 60,030	60,030	
Issue: 007973100 - Advanced Energy Inds Com							
01/31/2023 001050986385	S	- 790.000	92.2040	8	72,832	69,258	3,574
Issue: M5425M103 - Inmode Ltd							
01/31/2023 001050986385	B	1,700.000	34.7583	17	- 59,106	59,106	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 01988P108 - Veradigm Inc							
01/31/2023 001050986385	B	1,660.000	17.7647	17	- 29,506	29,506	
Issue: 92343X100 - Verint Systems Inc							
01/31/2023 001050986385	B	790.000	37.7544	8	- 29,834	29,834	
Issue: 06652V208 - Banner Corporation							
01/31/2023 001050986385	B	460.000	64.5591	5	- 29,702	29,702	
Issue: 253798102 - Digi International Inc							
02/01/2023 001050986385	B	870.000	34.5486	9	- 30,066	30,066	
Issue: 577933104 - Maximus Inc							
02/01/2023 001050986385	B	790.000	75.3375	8	- 59,525	59,525	
Issue: 29084Q100 - Emcor Group Inc							
02/01/2023 001050986385	B	200.000	148.6369	3	- 29,730	29,730	
Issue: 691497309 - Oxford Inds Inc							
02/03/2023 001050986385	S	- 500.000	120.5062	5	60,247	48,343	11,903
Issue: 577933104 - Maximus Inc							
02/03/2023 001050986385	B	820.000	74.9202	8	- 61,443	61,443	
Issue: 15872M104 - Championx Corporation Com							
02/03/2023 001050986385	B	1,010.000	29.6014	10	- 29,908	29,908	
Issue: 35905A109 - Frontdoor Inc							
02/03/2023 001050986385	S	- 1,640.000	27.5083	16	45,096	47,660	- 2,564
Issue: 01988P108 - Veradigm Inc							
02/03/2023 001050986385	B	1,750.000	17.3570	18	- 30,392	30,392	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29358P101 - Ensign Group Inc The							
02/03/2023 001050986385	B	330.000	92.7049	3	- 30,596	30,596	
Issue: 830830105 - Skyline Champion Corp							
02/10/2023 001050986385	S	- 430.000	66.8937	4	28,759	26,539	2,220
Issue: 691497309 - Oxford Inds Inc							
02/10/2023 001050986385	B	260.000	113.9822	3	- 29,638	29,638	
Issue: 74051N102 - Premier Inc Class A							
02/10/2023 001050986385	B	1,820.000	32.4444	18	- 59,067	59,067	
Issue: 35138V102 - Fox Factory Holding Corp							
04/06/2023 001050986385	S	- 67.000	115.0078	3	7,702	8,096	- 394
Issue: 349853101 - Forward Air Corp							
04/12/2023 001050986385	S	- 221.000	108.8103	3	24,044	22,719	1,325
Issue: 224408104 - Crane Company							
04/12/2023 001050986385	B	1,060.000	80.0981	11	- 84,915	84,915	
Issue: 349853101 - Forward Air Corp							
04/13/2023 001050986385	S	- 299.000	107.8450	3	32,242	30,737	1,505
Issue: 349853101 - Forward Air Corp							
04/27/2023 001050986385	S	- 489.000	104.4004	5	51,047	50,269	777
Issue: 98983L108 - Zurn Elkay Water Solutions							
04/28/2023 001050986385	B	1,200.000	21.5383	12	- 25,858	25,858	
Issue: 15687V109 - Certara Inc							
05/15/2023 001050986385	B	1,183.000	20.3713	35	- 24,135	24,135	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: M5425M103 - Inmode Ltd							
05/15/2023 001050986385	S	- 802.000	34.0667	24	27,297	27,075	223
Issue: 023436108 - Amedisys Inc							
05/15/2023 001050986385	S	- 710.000	74.6696	21	52,994	76,007	- 23,013
Issue: 74051N102 - Premier Inc Class A							
05/15/2023 001050986385	B	1,010.000	27.1838	30	- 27,486	27,486	
Issue: 830830105 - Skyline Champion Corp							
05/16/2023 001050986385	B	790.000	70.2582	24	- 55,528	55,528	
Issue: 008492100 - Agree Realty Corp							
05/16/2023 001050986385	B	990.000	65.6543	30	- 65,027	65,027	
Issue: 184496107 - Clean Hbrs Inc							
05/16/2023 001050986385	B	390.000	140.2873	12	- 54,724	54,724	
Issue: 74762E102 - Quanta Svcs Inc							
05/16/2023 001050986385	S	- 1,448.000	170.1236	43	246,294	168,373	77,921
Issue: 231561101 - Curtiss Wright Corp							
05/16/2023 001050986385	B	330.000	163.6439	10	- 54,012	54,012	
Issue: 007973100 - Advanced Energy Inds Com							
05/16/2023 001050986385	B	351.000	87.7129	11	- 30,798	30,798	
Issue: 683344105 - Onto Innovation Inc							
05/16/2023 001050986385	S	- 1,010.000	94.1340	30	95,044	82,667	12,377
Issue: 15687V109 - Certara Inc							
05/16/2023 001050986385	B	1,537.000	20.1362	46	- 30,995	30,995	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
05/16/2023 001050986385	B	1,840.000	19.5374	55	- 36,004	36,004	
Issue: 49803T300 - Kite Realty Group Trust							
05/16/2023 001050986385	B	2,010.000	20.1958	60	- 40,654	40,654	
Issue: M5425M103 - Inmode Ltd							
05/16/2023 001050986385	S	- 2,098.000	33.0777	63	69,334	70,826	- 1,492
Issue: 379577208 - Globus Med Inca							
05/16/2023 001050986385	B	1,200.000	56.6359	36	- 67,999	67,999	
Issue: 219798105 - Quidelortho Corp							
05/16/2023 001050986385	B	630.000	86.3021	19	- 54,389	54,389	
Issue: 023436108 - Amedisys Inc							
05/16/2023 001050986385	S	- 3,660.000	74.6435	110	273,083	391,808	- 118,725
Issue: 85254J102 - Stag Industrial Inc							
05/16/2023 001050986385	B	790.000	34.4065	24	- 27,205	27,205	
Issue: 38526M106 - Grand Canyon Education Inc							
05/16/2023 001050986385	B	580.000	108.9904	17	- 63,232	63,232	
Issue: 74762E102 - Quanta Svcs Inc							
05/17/2023 001050986385	S	- 412.000	169.2598	12	69,722	47,907	21,815
Issue: 007973100 - Advanced Energy Inds Com							
05/17/2023 001050986385	B	19.000	88.7979	3	- 1,690	1,690	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
05/17/2023 001050986385	B	759.000	9.4936	23	- 7,228	7,228	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: M5425M103 - Inmode Ltd							
05/17/2023 001050986385	S	- 2,375.000	33.0720	71	78,474	80,177	- 1,703
Issue: 691497309 - Oxford Inds Inc							
05/18/2023 001050986385	S	- 300.000	109.4148	9	32,815	29,319	3,497
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
05/18/2023 001050986385	B	1,435.000	9.5261	43	- 13,713	13,713	
Issue: M5425M103 - Inmode Ltd							
05/18/2023 001050986385	S	- 4,105.000	32.9977	123	135,331	138,580	- 3,248
Issue: 45073V108 - Itt Corp New							
05/18/2023 001050986385	B	55.000	81.5829	3	- 4,490	4,490	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
05/19/2023 001050986385	B	1,316.000	9.8350	39	- 12,982	12,982	
Issue: 45073V108 - Itt Corp New							
05/19/2023 001050986385	B	285.000	82.0764	9	- 23,400	23,400	
Issue: 12510Q100 - Ccc Intelligent Solutions Hld Com							
05/22/2023 001050986385	B	2,631.000	9.9474	79	- 26,251	26,251	
Issue: 830830105 - Skyline Champion Corp							
05/24/2023 001050986385	B	202.000	65.3277	6	- 13,202	13,202	
Issue: 827048109 - Silgan Hldgs Inc							
05/24/2023 001050986385	B	1,060.000	46.5547	32	- 49,380	49,380	
Issue: 29261A100 - Encompass Health Corporation							
05/24/2023 001050986385	B	632.000	60.1290	19	- 38,020	38,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 15687V109 - Certara Inc							
05/24/2023	B	913.000	21.3292	27	- 19,501	19,501	
001050986385							
Issue: 457985208 - Integra Lifesciences Holdings Corp							
05/24/2023	S	- 2,130.000	39.2895	64	83,622	121,962	- 38,339
001050986385							
Issue: 42226K105 - Healthcare Rlty Tr Cl A							
05/24/2023	B	730.000	18.7144	22	- 13,683	13,683	
001050986385							
Issue: 49803T300 - Kite Realty Group Trust							
05/24/2023	B	1,380.000	19.8983	41	- 27,501	27,501	
001050986385							
Issue: 09073M104 - Bio Techne Corp							
05/24/2023	B	840.000	81.8262	25	- 68,759	68,759	
001050986385							
Issue: 302081104 - Exlservice Holdings Inc							
05/24/2023	B	350.000	154.1660	11	- 53,969	53,969	
001050986385							
Issue: 379577208 - Globus Med Inca							
05/24/2023	B	510.000	53.5594	15	- 27,331	27,331	
001050986385							
Issue: 15872M104 - Championx Corporation Com							
05/24/2023	B	866.000	27.2524	26	- 23,627	23,627	
001050986385							
Issue: 127203107 - Cactus Inc A							
05/24/2023	B	1,168.000	35.3815	35	- 41,361	41,361	
001050986385							
Issue: 03784Y200 - Apple Hospitality Reit Inc							
05/24/2023	B	3,750.000	14.6299	113	- 54,975	54,975	
001050986385							
Issue: 224408104 - Crane Company							
05/24/2023	B	370.000	73.0473	11	- 27,039	27,039	
001050986385							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 044186104 - Ashland Inc							
05/24/2023	B	750.000	87.2522	23	- 65,462	65,462	
001050986385							
Issue: 830830105 - Skyline Champion Corp							
05/25/2023	B	218.000	64.8790	7	- 14,150	14,150	
001050986385							
Issue: 313855108 - Federal Signal Corp							
05/25/2023	B	550.000	53.2187	17	- 29,287	29,287	
001050986385							
Issue: 827048109 - Silgan Hldgs Inc							
05/25/2023	B	650.000	46.3963	20	- 30,177	30,177	
001050986385							
Issue: 29261A100 - Encompass Health Corporation							
05/25/2023	B	508.000	59.7512	15	- 30,369	30,369	
001050986385							
Issue: 15687V109 - Certara Inc							
05/25/2023	B	1,447.000	21.5994	43	- 31,298	31,298	
001050986385							
Issue: 457985208 - Integra Lifesciences Holdings Corp							
05/25/2023	S	- 3,265.000	38.4992	98	125,601	186,950	- 61,349
001050986385							
Issue: 15872M104 - Championx Corporation Com							
05/25/2023	B	644.000	26.7211	19	- 17,228	17,228	
001050986385							
Issue: 127203107 - Cactus Inc A							
05/25/2023	B	1,172.000	34.7699	35	- 40,785	40,785	
001050986385							
Issue: 224408104 - Crane Company							
05/25/2023	B	680.000	74.5523	20	- 50,716	50,716	
001050986385							
Issue: 48123V102 - Ziff Davis Inc							
06/26/2023	B	430.000	66.0307	4	- 28,398	28,398	
001050986385							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 830830105 - Skyline Champion Corp							
06/26/2023 001050986385	B	450.000	62.9403	5	- 28,328	28,328	
Issue: 371901109 - Gentex Corp							
06/26/2023 001050986385	B	2,054.000	27.8727	21	- 57,271	57,271	
Issue: 92932M101 - Wns Holdings Ltd A D R							
06/26/2023 001050986385	B	830.000	68.0559	8	- 56,495	56,495	
Issue: 840441109 - South State Corp							
06/26/2023 001050986385	B	440.000	65.4248	4	- 28,791	28,791	
Issue: 436893200 - Home Bancshares Inc							
06/26/2023 001050986385	B	1,280.000	22.5060	13	- 28,820	28,820	
Issue: 29977A105 - Evercore Inc							
06/26/2023 001050986385	B	240.000	118.5291	3	- 28,450	28,450	
Issue: 296315104 - E S C O Technologies Inc							
06/26/2023 001050986385	B	454.000	101.7810	5	- 46,213	46,213	
Issue: 01988P108 - Veradigm Inc							
06/26/2023 001050986385	B	2,132.000	11.5300	21	- 24,603	24,603	
Issue: 74758T303 - Qualys Inc							
06/26/2023 001050986385	B	456.000	124.3481	5	- 56,707	56,707	
Issue: 69478X105 - Pacific Premier Bancorp Inc							
06/26/2023 001050986385	B	1,410.000	20.5262	14	- 28,956	28,956	
Issue: 194693107 - Colliers International Group							
06/28/2023 001050986385	B	145.000	96.9046	3	- 14,054	14,054	

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 Virtu Americas LLC				**9,143**	**28,451,349**	**29,580,569**	**- 1,129,217**
GRAND TOTAL				**9,143**	**223,327,323**	**217,298,586**	**6,028,748**

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

Issue: 31846V567 - First Am Govt Ob Fd Cl Z

07/01/2022 001050986380	B	277.440	1.0000		- 277	277
07/01/2022 001050986385	B	2,995.600	1.0000		- 2,996	2,996
07/01/2022 001050986386	B	33,333.000	1.0000		- 33,333	33,333
07/05/2022 001050986380	B	535.350	1.0000		- 535	535
07/05/2022 001050986381	B	251.500	1.0000		- 252	252
07/05/2022 001050986382	B	32,212.260	1.0000		- 32,212	32,212
07/05/2022 001050986383	B	1,360.120	1.0000		- 1,360	1,360
07/05/2022 001050986384	B	12,622.410	1.0000		- 12,622	12,622
07/05/2022 001050986385	B	1,879.160	1.0000		- 1,879	1,879
07/05/2022 001050986388	B	.030	1.0000			

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/05/2022 001050986389	B	.210	1.0000				
07/05/2022 001050986390	B	53.520	1.0000		- 54	54	
07/05/2022 001050986397	B	4.220	1.0000		- 4	4	
07/05/2022 001050986402	B	163.900	1.0000		- 164	164	
07/05/2022 001050989072	B	.030	1.0000				
07/08/2022 001050986381	B	1,339.500	1.0000		- 1,340	1,340	
07/08/2022 001050986381	B	647.760	1.0000		- 648	648	
07/08/2022 001050986384	B	7,272.440	1.0000		- 7,272	7,272	
07/11/2022 001050986380	B	228.020	1.0000		- 228	228	
07/11/2022 001050986381	B	627.650	1.0000		- 628	628	
07/11/2022 001050986384	B	21,241.800	1.0000		- 21,242	21,242	
07/12/2022 001050986380	B	14,083.350	1.0000		- 14,083	14,083	
07/12/2022 001050986381	B	1,883.430	1.0000		- 1,883	1,883	
07/12/2022 001050986381	B	2,256.250	1.0000		- 2,256	2,256	

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 001050986385	B	84,965.450	1.0000		- 84,965	84,965	
07/13/2022 001050986381	B	99,855.470	1.0000		- 99,855	99,855	
07/14/2022 001050986380	B	81,000.400	1.0000		- 81,000	81,000	
07/14/2022 001050986380	B	7,715.930	1.0000		- 7,716	7,716	
07/14/2022 001050986381	B	3,877.130	1.0000		- 3,877	3,877	
07/14/2022 001050986384	B	3,265.940	1.0000		- 3,266	3,266	
07/14/2022 001050986384	B	13,900.730	1.0000		- 13,901	13,901	
07/14/2022 001050986385	B	73,136.430	1.0000		- 73,136	73,136	
07/15/2022 001050986381	B	7,921.730	1.0000		- 7,922	7,922	
07/15/2022 001050986383	B	3,375.000	1.0000		- 3,375	3,375	
07/15/2022 001050986384	B	22,087.430	1.0000		- 22,087	22,087	
07/15/2022 001050986385	B	129,016.420	1.0000		- 129,016	129,016	
07/18/2022 001050986381	B	256,285.690	1.0000		- 256,286	256,286	
07/18/2022 001050986381	B	546.400	1.0000		- 546	546	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/19/2022 001050986380	B	175,165.940	1.0000		- 175,166	175,166	
07/19/2022 001050986381	B	2,003.200	1.0000		- 2,003	2,003	
07/19/2022 001050986385	B	2,693.780	1.0000		- 2,694	2,694	
07/20/2022 001050986381	B	108,003.780	1.0000		- 108,004	108,004	
07/20/2022 001050986381	B	2,172.900	1.0000		- 2,173	2,173	
07/20/2022 001050986385	B	1,820.000	1.0000		- 1,820	1,820	
07/21/2022 001050986381	B	3,374.080	1.0000		- 3,374	3,374	
07/22/2022 001050986383	B	360.000	1.0000		- 360	360	
07/22/2022 001050986385	B	4,359.600	1.0000		- 4,360	4,360	
07/25/2022 001050986381	B	819.710	1.0000		- 820	820	
07/25/2022 001050986383	B	2,386.500	1.0000		- 2,387	2,387	
07/26/2022 001050986381	B	6,185.000	1.0000		- 6,185	6,185	
07/26/2022 001050986383	B	1,820.000	1.0000		- 1,820	1,820	
07/26/2022 001050986385	B	132,395.080	1.0000		- 132,395	132,395	

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 001050986381	B	6,331.540	1.0000		- 6,332	6,332	
07/27/2022 001050986381	B	2,550.000	1.0000		- 2,550	2,550	
07/28/2022 001050986382	B	3,856.100	1.0000		- 3,856	3,856	
07/28/2022 001050986383	B	1,360.000	1.0000		- 1,360	1,360	
07/29/2022 001050986380	B	1,146.500	1.0000		- 1,147	1,147	
07/29/2022 001050986381	B	7,483.900	1.0000		- 7,484	7,484	
07/29/2022 001050986382	B	125,835.190	1.0000		- 125,835	125,835	
07/29/2022 001050986383	B	2,955.500	1.0000		- 2,956	2,956	
07/29/2022 001050986384	B	9,231.090	1.0000		- 9,231	9,231	
07/29/2022 001050986385	B	3,148.700	1.0000		- 3,149	3,149	
08/01/2022 001050986381	B	396,332.720	1.0000		- 396,333	396,333	
08/01/2022 001050986383	B	195.000	1.0000		- 195	195	
08/02/2022 001050986380	B	841.270	1.0000		- 841	841	
08/02/2022 001050986382	B	46,757.840	1.0000		- 46,758	46,758	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/02/2022 001050986383	B	1,402.290	1.0000		- 1,402	1,402	
08/02/2022 001050986384	B	1,782.190	1.0000		- 1,782	1,782	
08/02/2022 001050986385	B	590.270	1.0000		- 590	590	
08/02/2022 001050986386	B	38.870	1.0000		- 39	39	
08/02/2022 001050986388	B	.050	1.0000				
08/02/2022 001050986389	B	.310	1.0000				
08/02/2022 001050986390	B	99.360	1.0000		- 99	99	
08/02/2022 001050986397	B	6.000	1.0000		- 6	6	
08/02/2022 001050986402	B	249.380	1.0000		- 249	249	
08/03/2022 001050986381	B	2,090.530	1.0000		- 2,091	2,091	
08/04/2022 001050986381	B	253,705.530	1.0000		- 253,706	253,706	
08/04/2022 001050986383	B	529,250.000	1.0000		- 529,250	529,250	
08/04/2022 001050986385	B	65,809.500	1.0000		- 65,810	65,810	
08/04/2022 001050986390	B	44,050.590	1.0000		- 44,051	44,051	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/05/2022 001050986381	B	647.760	1.0000		- 648	648	
08/05/2022 001050986382	B	129,336.640	1.0000		- 129,337	129,337	
08/05/2022 001050989072	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
08/08/2022 001050986381	B	3,788.370	1.0000		- 3,788	3,788	
08/08/2022 001050986382	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
08/08/2022 001050986385	B	145,935.320	1.0000		- 145,935	145,935	
08/09/2022 001050986380	B	3,640.700	1.0000		- 3,641	3,641	
08/09/2022 001050986381	B	64.670	1.0000		- 65	65	
08/10/2022 001050986381	B	394,566.580	1.0000		- 394,567	394,567	
08/10/2022 001050986384	B	3,098.680	1.0000		- 3,099	3,099	
08/10/2022 001050986385	B	515,976.250	1.0000		- 515,976	515,976	
08/10/2022 001050986397	B	5,913.540	1.0000		- 5,914	5,914	
08/11/2022 001050986380	B	615,007.660	1.0000		- 615,008	615,008	
08/11/2022 001050986381	B	1,115.980	1.0000		- 1,116	1,116	

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 001050986384	B	1,789.860	1.0000		- 1,790	1,790	
08/11/2022 001050986385	B	342,219.480	1.0000		- 342,219	342,219	
08/11/2022 001050986402	B	78,750.000	1.0000		- 78,750	78,750	
08/12/2022 001050986381	B	16,752.690	1.0000		- 16,753	16,753	
08/12/2022 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
08/12/2022 001050986385	B	23,647.750	1.0000		- 23,648	23,648	
08/15/2022 001050986381	B	253,991.190	1.0000		- 253,991	253,991	
08/15/2022 001050986381	B	4,810.120	1.0000		- 4,810	4,810	
08/15/2022 001050986384	B	34,836.760	1.0000		- 34,837	34,837	
08/16/2022 001050986381	B	2,032.490	1.0000		- 2,032	2,032	
08/16/2022 001050986384	B	13,963.320	1.0000		- 13,963	13,963	
08/16/2022 001050986385	B	28,659.690	1.0000		- 28,660	28,660	
08/17/2022 001050986381	B	18,264.960	1.0000		- 18,265	18,265	
08/17/2022 001050986381	B	3,269.500	1.0000		- 3,270	3,270	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/17/2022 001050986385	B	5,328.000	1.0000		- 5,328	5,328	
08/18/2022 001050986381	B	2,262.640	1.0000		- 2,263	2,263	
08/19/2022 001050986381	B	19,893.890	1.0000		- 19,894	19,894	
08/19/2022 001050986381	B	573.160	1.0000		- 573	573	
08/19/2022 001050986384	B	6,138.750	1.0000		- 6,139	6,139	
08/22/2022 001050986381	B	138,071.850	1.0000		- 138,072	138,072	
08/22/2022 001050986381	B	820.160	1.0000		- 820	820	
08/22/2022 001050986383	B	2,420.000	1.0000		- 2,420	2,420	
08/24/2022 001050986380	B	631,570.020	1.0000		- 631,570	631,570	
08/25/2022 001050986381	B	73,238.070	1.0000		- 73,238	73,238	
08/25/2022 001050986381	B	154,214.200	1.0000		- 154,214	154,214	
08/25/2022 001050986384	B	8,296.350	1.0000		- 8,296	8,296	
08/26/2022 001050986380	B	4,895.530	1.0000		- 4,896	4,896	
08/26/2022 001050986383	B	600.000	1.0000		- 600	600	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/26/2022 001050986384	B	1,516.380	1.0000		- 1,516	1,516	
08/26/2022 001050986384	B	11,903.840	1.0000		- 11,904	11,904	
08/26/2022 001050986385	B	16,978.200	1.0000		- 16,978	16,978	
08/29/2022 001050986380	B	3,245.670	1.0000		- 3,246	3,246	
08/30/2022 001050986385	B	70,752.930	1.0000		- 70,753	70,753	
08/31/2022 001050986380	B	163,235.790	1.0000		- 163,236	163,236	
08/31/2022 001050986381	B	106,211.330	1.0000		- 106,211	106,211	
09/01/2022 001050986380	B	6,844.280	1.0000		- 6,844	6,844	
09/01/2022 001050986381	B	23,806.430	1.0000		- 23,806	23,806	
09/01/2022 001050986384	B	15,451.770	1.0000		- 15,452	15,452	
09/02/2022 001050986380	B	2,284.730	1.0000		- 2,285	2,285	
09/02/2022 001050986381	B	955.890	1.0000		- 956	956	
09/02/2022 001050986382	B	76,833.470	1.0000		- 76,833	76,833	
09/02/2022 001050986383	B	5,535.180	1.0000		- 5,535	5,535	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/02/2022 001050986384	B	2,178.030	1.0000		- 2,178	2,178	
09/02/2022 001050986384	B	4,700.080	1.0000		- 4,700	4,700	
09/02/2022 001050986385	B	3,198.040	1.0000		- 3,198	3,198	
09/02/2022 001050986386	B	55.600	1.0000		- 56	56	
09/02/2022 001050986388	B	.070	1.0000				
09/02/2022 001050986389	B	.450	1.0000				
09/02/2022 001050986390	B	20.260	1.0000		- 20	20	
09/02/2022 001050986397	B	15.100	1.0000		- 15	15	
09/02/2022 001050986402	B	352.530	1.0000		- 353	353	
09/02/2022 001050989072	B	1,578.000	1.0000		- 1,578	1,578	
09/06/2022 001050986380	B	5,981.600	1.0000		- 5,982	5,982	
09/07/2022 001050986383	B	539.000	1.0000		- 539	539	
09/07/2022 001050986385	B	3,472.400	1.0000		- 3,472	3,472	
09/08/2022 001050986380	B	9,384.940	1.0000		- 9,385	9,385	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/08/2022 001050986381	B	24,037.670	1.0000		- 24,038	24,038	
09/08/2022 001050986383	B	537.500	1.0000		- 538	538	
09/08/2022 001050986384	B	14,697.660	1.0000		- 14,698	14,698	
09/08/2022 001050986385	B	844.800	1.0000		- 845	845	
09/09/2022 001050986380	B	9,399.720	1.0000		- 9,400	9,400	
09/09/2022 001050986381	B	225,375.370	1.0000		- 225,375	225,375	
09/09/2022 001050986381	B	50,717.350	1.0000		- 50,717	50,717	
09/09/2022 001050986383	B	7,830.000	1.0000		- 7,830	7,830	
09/09/2022 001050986384	B	3,899.560	1.0000		- 3,900	3,900	
09/09/2022 001050986384	B	12,433.050	1.0000		- 12,433	12,433	
09/09/2022 001050986385	B	2,746.080	1.0000		- 2,746	2,746	
09/12/2022 001050986380	B	2,144.800	1.0000		- 2,145	2,145	
09/12/2022 001050986381	B	344,579.860	1.0000		- 344,580	344,580	
09/12/2022 001050986384	B	17,563.640	1.0000		- 17,564	17,564	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/12/2022 001050986385	B	49,149.500	1.0000		- 49,150	49,150	
09/13/2022 001050986381	B	42,182.860	1.0000		- 42,183	42,183	
09/13/2022 001050986384	B	19,314.500	1.0000		- 19,315	19,315	
09/13/2022 001050986385	B	149,620.900	1.0000		- 149,621	149,621	
09/14/2022 001050986381	B	93,417.000	1.0000		- 93,417	93,417	
09/15/2022 001050986380	B	134,133.250	1.0000		- 134,133	134,133	
09/15/2022 001050986381	B	30,387.050	1.0000		- 30,387	30,387	
09/15/2022 001050986381	B	5,430.460	1.0000		- 5,430	5,430	
09/15/2022 001050986383	B	1,125.000	1.0000		- 1,125	1,125	
09/15/2022 001050986384	B	5,498.600	1.0000		- 5,499	5,499	
09/15/2022 001050986385	B	12,607.660	1.0000		- 12,608	12,608	
09/16/2022 001050986381	B	3,852.290	1.0000		- 3,852	3,852	
09/16/2022 001050986381	B	21,467.030	1.0000		- 21,467	21,467	
09/19/2022 001050986381	B	58,837.480	1.0000		- 58,837	58,837	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/19/2022 001050986384	B	235,872.950	1.0000		- 235,873	235,873	
09/20/2022 001050986381	B	18,461.990	1.0000		- 18,462	18,462	
09/20/2022 001050986384	B	4,806.450	1.0000		- 4,806	4,806	
09/20/2022 001050986384	B	11,743.000	1.0000		- 11,743	11,743	
09/21/2022 001050986380	B	1,372.750	1.0000		- 1,373	1,373	
09/21/2022 001050986384	B	2,553.000	1.0000		- 2,553	2,553	
09/22/2022 001050986380	B	10,977.000	1.0000		- 10,977	10,977	
09/22/2022 001050986383	B	4,680.000	1.0000		- 4,680	4,680	
09/22/2022 001050986384	B	7,692.000	1.0000		- 7,692	7,692	
09/22/2022 001050986384	B	45,755.380	1.0000		- 45,755	45,755	
09/23/2022 001050986380	B	772.950	1.0000		- 773	773	
09/23/2022 001050986381	B	21,091.500	1.0000		- 21,092	21,092	
09/23/2022 001050986383	B	1,820.000	1.0000		- 1,820	1,820	
09/23/2022 001050986384	B	3,196.160	1.0000		- 3,196	3,196	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/23/2022 001050986384	B	2,507.820	1.0000		- 2,508	2,508	
09/23/2022 001050986385	B	1,991.800	1.0000		- 1,992	1,992	
09/26/2022 001050986381	B	89,562.130	1.0000		- 89,562	89,562	
09/26/2022 001050986381	B	8,007,575.010	1.0000		- 8,007,575	8,007,575	
09/26/2022 001050986384	B	9,251.100	1.0000		- 9,251	9,251	
09/26/2022 001050986385	B	4,026.960	1.0000		- 4,027	4,027	
09/26/2022 001050989072	B	7,000,000.000	1.0000		- 7,000,000	7,000,000	
09/28/2022 001050986381	B	12,348.030	1.0000		- 12,348	12,348	
09/28/2022 001050986403	B	84,871.000	1.0000		- 84,871	84,871	
09/29/2022 001050986380	B	328.880	1.0000		- 329	329	
09/29/2022 001050986383	B	954.000	1.0000		- 954	954	
09/30/2022 001050986380	B	18,436.030	1.0000		- 18,436	18,436	
09/30/2022 001050986381	B	3,406.850	1.0000		- 3,407	3,407	
09/30/2022 001050986383	B	3,012.000	1.0000		- 3,012	3,012	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/30/2022 001050986384	B	23,024.000	1.0000		- 23,024	23,024	
10/03/2022 001050986382	B	118,301.180	1.0000		- 118,301	118,301	
10/03/2022 001050986385	B	99,673.920	1.0000		- 99,674	99,674	
10/04/2022 001050986380	B	4,279.700	1.0000		- 4,280	4,280	
10/04/2022 001050986381	B	253.560	1.0000		- 254	254	
10/04/2022 001050986382	B	80,431.880	1.0000		- 80,432	80,432	
10/04/2022 001050986383	B	1,960.300	1.0000		- 1,960	1,960	
10/04/2022 001050986384	B	6,124.980	1.0000		- 6,125	6,125	
10/04/2022 001050986386	B	61.940	1.0000		- 62	62	
10/04/2022 001050986388	B	.080	1.0000				
10/04/2022 001050986389	B	.500	1.0000		- 1	1	
10/04/2022 001050986390	B	.030	1.0000				
10/04/2022 001050986397	B	19.350	1.0000		- 19	19	
10/04/2022 001050986402	B	397.280	1.0000		- 397	397	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/04/2022 001050986403	B	19.070	1.0000		- 19	19	
10/04/2022 001050989072	B	526.610	1.0000		- 527	527	
10/05/2022 001050986383	B	500.000	1.0000		- 500	500	
10/06/2022 001050986381	B	1,710.440	1.0000		- 1,710	1,710	
10/07/2022 001050986381	B	2,750.000	1.0000		- 2,750	2,750	
10/07/2022 001050986381	B	647.760	1.0000		- 648	648	
10/07/2022 001050986384	B	7,272.440	1.0000		- 7,272	7,272	
10/07/2022 001050986385	B	293,652.240	1.0000		- 293,652	293,652	
10/11/2022 001050986381	B	1,866.170	1.0000		- 1,866	1,866	
10/11/2022 001050986384	B	29,950.120	1.0000		- 29,950	29,950	
10/12/2022 001050986380	B	505,392.680	1.0000		- 505,393	505,393	
10/12/2022 001050986381	B	426.480	1.0000		- 426	426	
10/13/2022 001050986380	B	7,731.500	1.0000		- 7,732	7,732	
10/13/2022 001050986381	B	5,945.980	1.0000		- 5,946	5,946	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/13/2022 001050986381	B	753.480	1.0000		- 753	753	
10/13/2022 001050986384	B	13,601.670	1.0000		- 13,602	13,602	
10/14/2022 001050986380	B	10,241.500	1.0000		- 10,242	10,242	
10/14/2022 001050986381	B	2,961.530	1.0000		- 2,962	2,962	
10/14/2022 001050986383	B	1,725.000	1.0000		- 1,725	1,725	
10/14/2022 001050986384	B	22,871.800	1.0000		- 22,872	22,872	
10/14/2022 001050986385	B	119,223.860	1.0000		- 119,224	119,224	
10/17/2022 001050986381	B	52,295.720	1.0000		- 52,296	52,296	
10/17/2022 001050986381	B	37,407.140	1.0000		- 37,407	37,407	
10/17/2022 001050986383	B	2,200.000	1.0000		- 2,200	2,200	
10/17/2022 001050986384	B	14,468.260	1.0000		- 14,468	14,468	
10/17/2022 001050986385	B	10,520.440	1.0000		- 10,520	10,520	
10/18/2022 001050986381	B	2,097.720	1.0000		- 2,098	2,098	
10/18/2022 001050986385	B	270.400	1.0000		- 270	270	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/19/2022 001050986381	B	491,662.630	1.0000		- 491,663	491,663	
10/19/2022 001050986381	B	1,979.130	1.0000		- 1,979	1,979	
10/19/2022 001050986385	B	121,735.780	1.0000		- 121,736	121,736	
10/20/2022 001050986383	B	2,386.500	1.0000		- 2,387	2,387	
10/21/2022 001050986381	B	274,781.070	1.0000		- 274,781	274,781	
10/25/2022 001050986381	B	68,125.980	1.0000		- 68,126	68,126	
10/25/2022 001050986381	B	14,501.410	1.0000		- 14,501	14,501	
10/25/2022 001050986383	B	1,988.000	1.0000		- 1,988	1,988	
10/26/2022 001050986381	B	2,453.950	1.0000		- 2,454	2,454	
10/26/2022 001050986383	B	1,536.410	1.0000		- 1,536	1,536	
10/27/2022 001050986383	B	1,360.000	1.0000		- 1,360	1,360	
10/27/2022 001050986390	B	.030	1.0000				
10/27/2022 001050986403	B	19.070	1.0000		- 19	19	
10/28/2022 001050986380	B	1,148.750	1.0000		- 1,149	1,149	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/28/2022 001050986383	B	2,708.000	1.0000		- 2,708	2,708	
10/28/2022 001050986384	B	12,720.770	1.0000		- 12,721	12,721	
10/28/2022 001050986385	B	228,957.440	1.0000		- 228,957	228,957	
10/31/2022 001050986381	B	215.930	1.0000		- 216	216	
10/31/2022 001050986383	B	247.500	1.0000		- 248	248	
10/31/2022 001050986385	B	742,715.510	1.0000		- 742,716	742,716	
10/31/2022 001050986397	B	5,889.100	1.0000		- 5,889	5,889	
11/01/2022 001050986381	B	56,892.590	1.0000		- 56,893	56,893	
11/01/2022 001050986383	B	195.000	1.0000		- 195	195	
11/01/2022 001050986384	B	21,492.330	1.0000		- 21,492	21,492	
11/01/2022 001050986385	B	89,104.630	1.0000		- 89,105	89,105	
11/02/2022 001050986382	B	71,867.780	1.0000		- 71,868	71,868	
11/02/2022 001050986383	B	2,285.800	1.0000		- 2,286	2,286	
11/02/2022 001050986384	B	4,266.640	1.0000		- 4,267	4,267	

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 001050986386	B	5.160	1.0000		- 5	5	
11/02/2022 001050986388	B	.100	1.0000				
11/02/2022 001050986389	B	.650	1.0000		- 1	1	
11/02/2022 001050986397	B	24.760	1.0000		- 25	25	
11/02/2022 001050986402	B	515.720	1.0000		- 516	516	
11/02/2022 001050986403	B	12.790	1.0000		- 13	13	
11/02/2022 001050989072	B	1.320	1.0000		- 1	1	
11/03/2022 001050986385	B	77,723.760	1.0000		- 77,724	77,724	
11/04/2022 001050986381	B	24.940	1.0000		- 25	25	
11/04/2022 001050986383	B	360.000	1.0000		- 360	360	
11/04/2022 001050986385	B	8,169.220	1.0000		- 8,169	8,169	
11/07/2022 001050986381	B	149,884.830	1.0000		- 149,885	149,885	
11/07/2022 001050986381	B	647.760	1.0000		- 648	648	
11/07/2022 001050986385	B	44,549.380	1.0000		- 44,549	44,549	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/07/2022 001050986400	B	29,562.000	1.0000		- 29,562	29,562	
11/08/2022 001050986381	B	905,944.910	1.0000		- 905,945	905,945	
11/08/2022 001050986385	B	25,176.270	1.0000		- 25,176	25,176	
11/09/2022 001050986380	B	3,640.700	1.0000		- 3,641	3,641	
11/09/2022 001050986381	B	64.670	1.0000		- 65	65	
11/09/2022 001050986385	B	21,311.460	1.0000		- 21,311	21,311	
11/10/2022 001050986380	B	3,398.250	1.0000		- 3,398	3,398	
11/10/2022 001050986381	B	710.480	1.0000		- 710	710	
11/10/2022 001050986381	B	269.000	1.0000		- 269	269	
11/10/2022 001050986384	B	5,237.670	1.0000		- 5,238	5,238	
11/14/2022 001050986381	B	129,250.300	1.0000		- 129,250	129,250	
11/14/2022 001050986381	B	938.710	1.0000		- 939	939	
11/15/2022 001050986381	B	6,455.690	1.0000		- 6,456	6,456	
11/15/2022 001050986384	B	34,836.760	1.0000		- 34,837	34,837	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/15/2022 001050986385	B	69,695.230	1.0000		- 69,695	69,695	
11/16/2022 001050986381	B	657,475.230	1.0000		- 657,475	657,475	
11/16/2022 001050986381	B	2,194.260	1.0000		- 2,194	2,194	
11/16/2022 001050986384	B	13,963.320	1.0000		- 13,963	13,963	
11/17/2022 001050986381	B	1,081.420	1.0000		- 1,081	1,081	
11/17/2022 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
11/17/2022 001050986384	B	1,498,471.200	1.0000		- 1,498,471	1,498,471	
11/18/2022 001050986384	B	6,138.750	1.0000		- 6,139	6,139	
11/18/2022 001050986385	B	1,180.160	1.0000		- 1,180	1,180	
11/21/2022 001050986381	B	264,088.920	1.0000		- 264,089	264,089	
11/21/2022 001050986385	B	12,000.980	1.0000		- 12,001	12,001	
11/22/2022 001050986381	B	142,797.880	1.0000		- 142,798	142,798	
11/22/2022 001050986409	B	25,545.200	1.0000		- 25,545	25,545	
11/25/2022 001050986380	B	5,743.100	1.0000		- 5,743	5,743	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/25/2022 001050986381	B	133,948.130	1.0000		- 133,948	133,948	
11/25/2022 001050986383	B	600.000	1.0000		- 600	600	
11/25/2022 001050986385	B	1,105.940	1.0000		- 1,106	1,106	
11/28/2022 001050986381	B	81,155.910	1.0000		- 81,156	81,156	
11/28/2022 001050986384	B	4,860.240	1.0000		- 4,860	4,860	
11/29/2022 001050986384	B	20,983.040	1.0000		- 20,983	20,983	
11/30/2022 001050986380	B	3,271.590	1.0000		- 3,272	3,272	
11/30/2022 001050986381	B	154,160.020	1.0000		- 154,160	154,160	
11/30/2022 001050986385	B	33,454.550	1.0000		- 33,455	33,455	
12/01/2022 001050986380	B	54,014.000	1.0000		- 54,014	54,014	
12/01/2022 001050986381	B	88,223.640	1.0000		- 88,224	88,224	
12/01/2022 001050986384	B	23,088.940	1.0000		- 23,089	23,089	
12/01/2022 001050986385	B	383.800	1.0000		- 384	384	
12/02/2022 001050986380	B	7,327.520	1.0000		- 7,328	7,328	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/02/2022 001050986381	B	24,407.410	1.0000		- 24,407	24,407	
12/02/2022 001050986382	B	84,693.300	1.0000		- 84,693	84,693	
12/02/2022 001050986383	B	5,861.860	1.0000		- 5,862	5,862	
12/02/2022 001050986384	B	114,045.850	1.0000		- 114,046	114,046	
12/02/2022 001050986384	B	4,700.080	1.0000		- 4,700	4,700	
12/02/2022 001050986385	B	2,582.450	1.0000		- 2,582	2,582	
12/02/2022 001050986386	B	.190	1.0000				
12/02/2022 001050986388	B	.120	1.0000				
12/02/2022 001050986389	B	.780	1.0000		- 1	1	
12/02/2022 001050986397	B	45.610	1.0000		- 46	46	
12/02/2022 001050986400	B	69.670	1.0000		- 70	70	
12/02/2022 001050986402	B	623.500	1.0000		- 624	624	
12/02/2022 001050986403	B	.090	1.0000				
12/02/2022 001050986409	B	22.840	1.0000		- 23	23	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/05/2022 001050986380	B	6,030.000	1.0000		- 6,030	6,030	
12/05/2022 001050986385	B	223.440	1.0000		- 223	223	
12/05/2022 001050986390	B	53,352.380	1.0000		- 53,352	53,352	
12/06/2022 001050986381	B	1,593.750	1.0000		- 1,594	1,594	
12/06/2022 001050986381	B	139,479.730	1.0000		- 139,480	139,480	
12/07/2022 001050986381	B	121,738.660	1.0000		- 121,739	121,739	
12/07/2022 001050986381	B	647.760	1.0000		- 648	648	
12/07/2022 001050986383	B	539.000	1.0000		- 539	539	
12/07/2022 001050986385	B	79,913.370	1.0000		- 79,913	79,913	
12/08/2022 001050986380	B	10,376.120	1.0000		- 10,376	10,376	
12/08/2022 001050986381	B	105,000.000	1.0000		- 105,000	105,000	
12/08/2022 001050986383	B	537.500	1.0000		- 538	538	
12/08/2022 001050986384	B	9,106.360	1.0000		- 9,106	9,106	
12/08/2022 001050986385	B	631.200	1.0000		- 631	631	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/09/2022 001050986380	B	10,209.290	1.0000		- 10,209	10,209	
12/09/2022 001050986381	B	108,780.750	1.0000		- 108,781	108,781	
12/09/2022 001050986383	B	7,830.000	1.0000		- 7,830	7,830	
12/09/2022 001050986385	B	1,925.280	1.0000		- 1,925	1,925	
12/12/2022 001050986380	B	2,008.360	1.0000		- 2,008	2,008	
12/12/2022 001050986381	B	88,927.920	1.0000		- 88,928	88,928	
12/12/2022 001050986381	B	1,352.200	1.0000		- 1,352	1,352	
12/12/2022 001050986383	B	2,530.000	1.0000		- 2,530	2,530	
12/12/2022 001050986384	B	17,563.640	1.0000		- 17,564	17,564	
12/13/2022 001050986384	B	12,458.840	1.0000		- 12,459	12,459	
12/14/2022 001050986381	B	19,073.240	1.0000		- 19,073	19,073	
12/14/2022 001050986385	B	2,990.080	1.0000		- 2,990	2,990	
12/15/2022 001050986380	B	12,570.720	1.0000		- 12,571	12,571	
12/15/2022 001050986381	B	95,441.130	1.0000		- 95,441	95,441	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/15/2022 001050986381	B	4,445.390	1.0000		- 4,445	4,445	
12/15/2022 001050986383	B	1,125.000	1.0000		- 1,125	1,125	
12/15/2022 001050986384	B	18,781.900	1.0000		- 18,782	18,782	
12/16/2022 001050986380	B	165.740	1.0000		- 166	166	
12/16/2022 001050986381	B	117,681.460	1.0000		- 117,681	117,681	
12/16/2022 001050986381	B	3,533.680	1.0000		- 3,534	3,534	
12/19/2022 001050986381	B	839.160	1.0000		- 839	839	
12/19/2022 001050986384	B	11,743.000	1.0000		- 11,743	11,743	
12/20/2022 001050986381	B	16,719.370	1.0000		- 16,719	16,719	
12/20/2022 001050986381	B	10,049.200	1.0000		- 10,049	10,049	
12/20/2022 001050986383	B	1,820.000	1.0000		- 1,820	1,820	
12/20/2022 001050986402	B	205,609.000	1.0000		- 205,609	205,609	
12/21/2022 001050986380	B	.460	1.0000				
12/21/2022 001050986381	B	26,473.360	1.0000		- 26,473	26,473	

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 001050986381	B	.120	1.0000				
12/21/2022 001050986382	B	94.130	1.0000		- 94	94	
12/21/2022 001050986383	B	.140	1.0000				
12/21/2022 001050986384	B	5,749.160	1.0000		- 5,749	5,749	
12/21/2022 001050986384	B	.410	1.0000				
12/21/2022 001050986385	B	49,654.940	1.0000		- 49,655	49,655	
12/21/2022 001050986385	B	.020	1.0000				
12/21/2022 001050986390	B	.010	1.0000				
12/21/2022 001050986400	B	.010	1.0000				
12/21/2022 001050986403	B	64,461.000	1.0000		- 64,461	64,461	
12/22/2022 001050986380	B	2.680	1.0000		- 3	3	
12/22/2022 001050986382	B	29.510	1.0000		- 30	30	
12/22/2022 001050986383	B	5,040.800	1.0000		- 5,041	5,041	
12/22/2022 001050986384	B	2.380	1.0000		- 2	2	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/22/2022 001050986385	B	66,917.970	1.0000		- 66,918	66,918	
12/22/2022 001050986385	B	.130	1.0000				
12/22/2022 001050986390	B	.060	1.0000				
12/22/2022 001050986397	B	.020	1.0000				
12/22/2022 001050986400	B	.030	1.0000				
12/22/2022 001050986402	B	.010	1.0000				
12/22/2022 001050986409	B	40,739.110	1.0000		- 40,739	40,739	
12/22/2022 001050986409	B	.030	1.0000				
12/23/2022 001050986385	B	132,110.090	1.0000		- 132,110	132,110	
12/23/2022 001050986393	B	57,206.260	1.0000		- 57,206	57,206	
12/27/2022 001050986381	B	56,729.090	1.0000		- 56,729	56,729	
12/27/2022 001050986381	B	13,045.810	1.0000		- 13,046	13,046	
12/27/2022 001050986384	B	9,251.100	1.0000		- 9,251	9,251	
12/27/2022 001050986384	B	6,554.810	1.0000		- 6,555	6,555	

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 001050986385	B	54,049.310	1.0000		- 54,049	54,049	
12/27/2022 001050989072	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
12/28/2022 001050986381	B	1,051.310	1.0000		- 1,051	1,051	
12/28/2022 001050986382	B	9,996,559.160	1.0000		- 9,996,559	9,996,559	
12/28/2022 001050986385	B	66,849.680	1.0000		- 66,850	66,850	
12/29/2022 001050986381	B	475,000.000	1.0000		- 475,000	475,000	
12/29/2022 001050986383	B	954.000	1.0000		- 954	954	
12/29/2022 001050986384	B	22,558.710	1.0000		- 22,559	22,559	
12/30/2022 001050986380	B	10,120.780	1.0000		- 10,121	10,121	
12/30/2022 001050986382	B	270,966.200	1.0000		- 270,966	270,966	
12/30/2022 001050986383	B	1,764.000	1.0000		- 1,764	1,764	
12/30/2022 001050986384	B	18,570.440	1.0000		- 18,570	18,570	
01/03/2023 001050986381	B	500.000	1.0000		- 500	500	
01/03/2023 001050986383	B	1,248.000	1.0000		- 1,248	1,248	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/03/2023 001050986384	B	10,771.120	1.0000		- 10,771	10,771	
01/03/2023 001050986385	B	375.600	1.0000		- 376	376	
01/04/2023 001050986380	B	6,724.520	1.0000		- 6,725	6,725	
01/04/2023 001050986381	B	2,131.690	1.0000		- 2,132	2,132	
01/04/2023 001050986382	B	95,621.730	1.0000		- 95,622	95,622	
01/04/2023 001050986383	B	2,602.480	1.0000		- 2,602	2,602	
01/04/2023 001050986384	B	9,871.540	1.0000		- 9,872	9,872	
01/04/2023 001050986385	B	753.010	1.0000		- 753	753	
01/04/2023 001050986386	B	.200	1.0000				
01/04/2023 001050986388	B	.130	1.0000				
01/04/2023 001050986389	B	.890	1.0000		- 1	1	
01/04/2023 001050986390	B	141.580	1.0000		- 142	142	
01/04/2023 001050986393	B	44.330	1.0000		- 44	44	
01/04/2023 001050986397	B	50.570	1.0000		- 51	51	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/04/2023 001050986400	B	90.430	1.0000		- 90	90	
01/04/2023 001050986402	B	683.860	1.0000		- 684	684	
01/04/2023 001050986403	B	64.220	1.0000		- 64	64	
01/04/2023 001050986409	B	114.100	1.0000		- 114	114	
01/04/2023 001050989072	B	1,105.480	1.0000		- 1,105	1,105	
01/05/2023 001050986381	B	101,187.550	1.0000		- 101,188	101,188	
01/05/2023 001050986383	B	500.000	1.0000		- 500	500	
01/06/2023 001050986380	B	10,697.300	1.0000		- 10,697	10,697	
01/06/2023 001050986381	B	43,699.560	1.0000		- 43,700	43,700	
01/06/2023 001050986384	B	7,559.510	1.0000		- 7,560	7,560	
01/09/2023 001050986380	B	53,762.620	1.0000		- 53,763	53,763	
01/09/2023 001050986381	B	22,652.970	1.0000		- 22,653	22,653	
01/09/2023 001050986381	B	719.390	1.0000		- 719	719	
01/09/2023 001050986384	B	214,693.970	1.0000		- 214,694	214,694	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/09/2023 001050986385	B	107,603.080	1.0000		- 107,603	107,603	
01/10/2023 001050986384	B	22,185.880	1.0000		- 22,186	22,186	
01/11/2023 001050986380	B	75,004.430	1.0000		- 75,004	75,004	
01/11/2023 001050986381	B	562.980	1.0000		- 563	563	
01/12/2023 001050986380	B	4,670.150	1.0000		- 4,670	4,670	
01/12/2023 001050986380	B	6,851.430	1.0000		- 6,851	6,851	
01/12/2023 001050986381	B	1,247.180	1.0000		- 1,247	1,247	
01/12/2023 001050986385	B	70,675.810	1.0000		- 70,676	70,676	
01/13/2023 001050986380	B	5,249.180	1.0000		- 5,249	5,249	
01/13/2023 001050986381	B	17,403.590	1.0000		- 17,404	17,404	
01/13/2023 001050986383	B	2,292.000	1.0000		- 2,292	2,292	
01/13/2023 001050986384	B	12,737.060	1.0000		- 12,737	12,737	
01/13/2023 001050986385	B	416,244.360	1.0000		- 416,244	416,244	
01/17/2023 001050986380	B	1,033.500	1.0000		- 1,034	1,034	

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 001050986381	B	28,989.360	1.0000		- 28,989	28,989	
01/17/2023 001050986381	B	7,159.250	1.0000		- 7,159	7,159	
01/17/2023 001050986383	B	2,200.000	1.0000		- 2,200	2,200	
01/17/2023 001050986384	B	14,468.260	1.0000		- 14,468	14,468	
01/17/2023 001050986385	B	238,165.460	1.0000		- 238,165	238,165	
01/18/2023 001050986381	B	3,060.420	1.0000		- 3,060	3,060	
01/18/2023 001050986385	B	76,259.760	1.0000		- 76,260	76,260	
01/19/2023 001050986381	B	69.410	1.0000		- 69	69	
01/19/2023 001050986383	B	2,166.500	1.0000		- 2,167	2,167	
01/20/2023 001050986381	B	88,201.000	1.0000		- 88,201	88,201	
01/20/2023 001050986381	B	342,493.210	1.0000		- 342,493	342,493	
01/23/2023 001050986381	B	3,463.100	1.0000		- 3,463	3,463	
01/24/2023 001050986381	B	21,056.000	1.0000		- 21,056	21,056	
01/24/2023 001050986383	B	1,988.000	1.0000		- 1,988	1,988	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/25/2023 001050986381	B	70,576.250	1.0000		- 70,576	70,576	
01/25/2023 001050986381	B	8,886.270	1.0000		- 8,886	8,886	
01/25/2023 001050986384	B	27,035.840	1.0000		- 27,036	27,036	
01/26/2023 001050986381	B	5,171.640	1.0000		- 5,172	5,172	
01/26/2023 001050986383	B	980.220	1.0000		- 980	980	
01/26/2023 001050986384	B	12,225.390	1.0000		- 12,225	12,225	
01/27/2023 001050986381	B	130,670.470	1.0000		- 130,670	130,670	
01/27/2023 001050986383	B	2,708.000	1.0000		- 2,708	2,708	
01/27/2023 001050986385	B	31,888.350	1.0000		- 31,888	31,888	
01/31/2023 001050986383	B	258.750	1.0000		- 259	259	
01/31/2023 001050986385	B	396,049.510	1.0000		- 396,050	396,050	
02/01/2023 001050986382	B	408.260	1.0000		- 408	408	
02/01/2023 001050986384	B	25,004.840	1.0000		- 25,005	25,005	
02/01/2023 001050986385	B	58,922.330	1.0000		- 58,922	58,922	

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 001050986397	B	3,853.440	1.0000		- 3,853	3,853	
02/02/2023 001050986380	B	4,564.710	1.0000		- 4,565	4,565	
02/02/2023 001050986381	B	133,880.400	1.0000		- 133,880	133,880	
02/02/2023 001050986381	B	900.000	1.0000		- 900	900	
02/02/2023 001050986382	B	125,906.320	1.0000		- 125,906	125,906	
02/02/2023 001050986383	B	2,711.380	1.0000		- 2,711	2,711	
02/02/2023 001050986384	B	8,400.370	1.0000		- 8,400	8,400	
02/02/2023 001050986388	B	.140	1.0000				
02/02/2023 001050986389	B	.940	1.0000		- 1	1	
02/02/2023 001050986390	B	.420	1.0000				
02/02/2023 001050986393	B	.130	1.0000				
02/02/2023 001050986397	B	52.420	1.0000		- 52	52	
02/02/2023 001050986400	B	.270	1.0000				
02/02/2023 001050986402	B	749.140	1.0000		- 749	749	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/02/2023 001050986403	B	.180	1.0000				
02/02/2023 001050986409	B	.340	1.0000				
02/02/2023 001050989072	B	2.710	1.0000		- 3	3	
02/03/2023 001050986384	B	10,040.580	1.0000		- 10,041	10,041	
02/03/2023 001050986403	B	48,637.000	1.0000		- 48,637	48,637	
02/06/2023 001050986381	B	93,575.200	1.0000		- 93,575	93,575	
02/07/2023 001050986381	B	647.760	1.0000		- 648	648	
02/08/2023 001050986381	B	164,933.790	1.0000		- 164,934	164,934	
02/09/2023 001050986380	B	88,287.070	1.0000		- 88,287	88,287	
02/09/2023 001050986381	B	148,483.270	1.0000		- 148,483	148,483	
02/09/2023 001050986381	B	491.150	1.0000		- 491	491	
02/10/2023 001050986381	B	482.390	1.0000		- 482	482	
02/10/2023 001050986384	B	3,658.720	1.0000		- 3,659	3,659	
02/10/2023 001050986385	B	3,633.300	1.0000		- 3,633	3,633	

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 001050986385	B	3,576.000	1.0000		- 3,576	3,576	
02/14/2023 001050986381	B	432.000	1.0000		- 432	432	
02/14/2023 001050986383	B	195.000	1.0000		- 195	195	
02/14/2023 001050986384	B	23,356.700	1.0000		- 23,357	23,357	
02/15/2023 001050986381	B	844,201.120	1.0000		- 844,201	844,201	
02/15/2023 001050986381	B	22,681.820	1.0000		- 22,682	22,682	
02/15/2023 001050986385	B	1,710.100	1.0000		- 1,710	1,710	
02/16/2023 001050986381	B	2,169.580	1.0000		- 2,170	2,170	
02/16/2023 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
02/17/2023 001050986381	B	271,725.900	1.0000		- 271,726	271,726	
02/17/2023 001050986381	B	5,213.300	1.0000		- 5,213	5,213	
02/17/2023 001050986385	B	5,340.000	1.0000		- 5,340	5,340	
02/21/2023 001050986381	B	524.170	1.0000		- 524	524	
02/21/2023 001050986383	B	2,530.000	1.0000		- 2,530	2,530	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/21/2023 001050986384	B	8,409.120	1.0000		- 8,409	8,409	
02/22/2023 001050986381	B	45,426.400	1.0000		- 45,426	45,426	
02/22/2023 001050986381	B	26,527.490	1.0000		- 26,527	26,527	
02/22/2023 001050986382	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
02/22/2023 001050986383	B	1,709,919.730	1.0000		- 1,709,920	1,709,920	
02/22/2023 001050986384	B	7,006.320	1.0000		- 7,006	7,006	
02/23/2023 001050986380	B	537,165.410	1.0000		- 537,165	537,165	
02/23/2023 001050986382	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
02/23/2023 001050986384	B	8,296.350	1.0000		- 8,296	8,296	
02/24/2023 001050986380	B	43,312.920	1.0000		- 43,313	43,313	
02/24/2023 001050986381	B	416,953.540	1.0000		- 416,954	416,954	
02/24/2023 001050986381	B	1,341.590	1.0000		- 1,342	1,342	
02/24/2023 001050986385	B	1,022.340	1.0000		- 1,022	1,022	
02/27/2023 001050986381	B	13,216.120	1.0000		- 13,216	13,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2023 001050986383	B	600.000	1.0000		- 600	600	
02/27/2023 001050986385	B	351.680	1.0000		- 352	352	
02/27/2023 001050986390	B	31,580.830	1.0000		- 31,581	31,581	
02/28/2023 001050986381	B	74,271.410	1.0000		- 74,271	74,271	
02/28/2023 001050986384	B	772,310.100	1.0000		- 772,310	772,310	
02/28/2023 001050986385	B	1,921.260	1.0000		- 1,921	1,921	
03/01/2023 001050986380	B	3,409.200	1.0000		- 3,409	3,409	
03/01/2023 001050986381	B	17,384.880	1.0000		- 17,385	17,385	
03/01/2023 001050986384	B	19,353.510	1.0000		- 19,354	19,354	
03/01/2023 001050986385	B	190,663.350	1.0000		- 190,663	190,663	
03/02/2023 001050986380	B	6,979.310	1.0000		- 6,979	6,979	
03/02/2023 001050986382	B	120,621.530	1.0000		- 120,622	120,622	
03/02/2023 001050986383	B	2,387.840	1.0000		- 2,388	2,388	
03/02/2023 001050986384	B	8,923.230	1.0000		- 8,923	8,923	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/02/2023 001050986385	B	22,361.470	1.0000		- 22,361	22,361	
03/02/2023 001050986388	B	.140	1.0000				
03/02/2023 001050986389	B	.900	1.0000		- 1	1	
03/02/2023 001050986390	B	7.490	1.0000		- 7	7	
03/02/2023 001050986397	B	61.970	1.0000		- 62	62	
03/02/2023 001050986402	B	716.670	1.0000		- 717	717	
03/02/2023 001050986403	B	149.450	1.0000		- 149	149	
03/02/2023 001050989072	B	.010	1.0000				
03/03/2023 001050986380	B	6,382.470	1.0000		- 6,382	6,382	
03/03/2023 001050986383	B	350.000	1.0000		- 350	350	
03/03/2023 001050986384	B	4,124.330	1.0000		- 4,124	4,124	
03/03/2023 001050986384	B	4,700.080	1.0000		- 4,700	4,700	
03/03/2023 001050986385	B	177.500	1.0000		- 178	178	
03/06/2023 001050986385	B	356,783.510	1.0000		- 356,784	356,784	

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 001050986381	B	2,523.770	1.0000		- 2,524	2,524	
03/07/2023 001050986385	B	1,150.800	1.0000		- 1,151	1,151	
03/08/2023 001050986381	B	162,982.300	1.0000		- 162,982	162,982	
03/08/2023 001050986383	B	546.000	1.0000		- 546	546	
03/08/2023 001050986384	B	9,998.220	1.0000		- 9,998	9,998	
03/08/2023 001050986385	B	5,194.120	1.0000		- 5,194	5,194	
03/09/2023 001050986380	B	10,714.760	1.0000		- 10,715	10,715	
03/09/2023 001050986381	B	491.150	1.0000		- 491	491	
03/09/2023 001050986383	B	1,870.000	1.0000		- 1,870	1,870	
03/09/2023 001050986384	B	7,146.640	1.0000		- 7,147	7,147	
03/10/2023 001050986380	B	13,161.110	1.0000		- 13,161	13,161	
03/10/2023 001050986381	B	154,490.940	1.0000		- 154,491	154,491	
03/10/2023 001050986381	B	870.660	1.0000		- 871	871	
03/10/2023 001050986383	B	3,672.500	1.0000		- 3,673	3,673	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/10/2023 001050986384	B	21,310.940	1.0000		- 21,311	21,311	
03/13/2023 001050986381	B	136.500	1.0000		- 137	137	
03/13/2023 001050986384	B	4,464.530	1.0000		- 4,465	4,465	
03/14/2023 001050986381	B	17,470.980	1.0000		- 17,471	17,471	
03/14/2023 001050986382	B	53.140	1.0000		- 53	53	
03/14/2023 001050986385	B	1,160.160	1.0000		- 1,160	1,160	
03/15/2023 001050986381	B	22,856.030	1.0000		- 22,856	22,856	
03/15/2023 001050986381	B	8,069.320	1.0000		- 8,069	8,069	
03/15/2023 001050986383	B	875.000	1.0000		- 875	875	
03/15/2023 001050986384	B	2,665.500	1.0000		- 2,666	2,666	
03/15/2023 001050986385	B	11,732.200	1.0000		- 11,732	11,732	
03/16/2023 001050986380	B	1,649.170	1.0000		- 1,649	1,649	
03/17/2023 001050986380	B	166,921.970	1.0000		- 166,922	166,922	
03/17/2023 001050986381	B	24,338.960	1.0000		- 24,339	24,339	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/17/2023 001050986383	B	8,325.000	1.0000		- 8,325	8,325	
03/17/2023 001050989071	B	119,777.000	1.0000		- 119,777	119,777	
03/20/2023 001050986380	B	81,425.050	1.0000		- 81,425	81,425	
03/20/2023 001050986381	B	52,759.250	1.0000		- 52,759	52,759	
03/20/2023 001050986381	B	1,804.050	1.0000		- 1,804	1,804	
03/20/2023 001050986385	B	53,787.560	1.0000		- 53,788	53,788	
03/21/2023 001050986380	B	388,947.180	1.0000		- 388,947	388,947	
03/21/2023 001050986381	B	2,100.000	1.0000		- 2,100	2,100	
03/21/2023 001050986381	B	6,001.090	1.0000		- 6,001	6,001	
03/21/2023 001050986384	B	4,806.450	1.0000		- 4,806	4,806	
03/21/2023 001050986385	B	5,381.600	1.0000		- 5,382	5,382	
03/22/2023 001050986380	B	95,949.150	1.0000		- 95,949	95,949	
03/22/2023 001050986381	B	1,466.850	1.0000		- 1,467	1,467	
03/22/2023 001050986384	B	6,762.580	1.0000		- 6,763	6,763	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050986380	B	10,441.500	1.0000		- 10,442	10,442	
03/23/2023 001050986381	B	80,721.970	1.0000		- 80,722	80,722	
03/23/2023 001050986381	B	121,020.710	1.0000		- 121,021	121,021	
03/23/2023 001050986384	B	21,027.660	1.0000		- 21,028	21,028	
03/24/2023 001050986381	B	24,250.850	1.0000		- 24,251	24,251	
03/24/2023 001050986383	B	3,608.000	1.0000		- 3,608	3,608	
03/24/2023 001050986383	B	3,990.000	1.0000		- 3,990	3,990	
03/24/2023 001050986384	B	6,725.340	1.0000		- 6,725	6,725	
03/24/2023 001050986385	B	5,940.960	1.0000		- 5,941	5,941	
03/27/2023 001050986380	B	3,587.060	1.0000		- 3,587	3,587	
03/27/2023 001050986381	B	64,287.390	1.0000		- 64,287	64,287	
03/27/2023 001050986381	B	11,125.310	1.0000		- 11,125	11,125	
03/27/2023 001050986384	B	8,074.580	1.0000		- 8,075	8,075	
03/27/2023 001050986384	B	13,504.450	1.0000		- 13,504	13,504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2023 001050986384	B	537,289.570	1.0000		- 537,290	537,290	
03/28/2023 001050986409	B	41,799.480	1.0000		- 41,799	41,799	
03/29/2023 001050986380	B	150.560	1.0000		- 151	151	
03/29/2023 001050986381	B	2,103.750	1.0000		- 2,104	2,104	
03/29/2023 001050986382	B	436,016.310	1.0000		- 436,016	436,016	
03/30/2023 001050986382	B	314.470	1.0000		- 314	314	
03/30/2023 001050986383	B	1,008.000	1.0000		- 1,008	1,008	
03/30/2023 001050986384	B	19,484.680	1.0000		- 19,485	19,485	
03/31/2023 001050986380	B	22,220.530	1.0000		- 22,221	22,221	
03/31/2023 001050986383	B	4,501.500	1.0000		- 4,502	4,502	
03/31/2023 001050986384	B	24,376.500	1.0000		- 24,377	24,377	
03/31/2023 001050986385	B	77,966.740	1.0000		- 77,967	77,967	
04/03/2023 001050986381	B	91,061.470	1.0000		- 91,061	91,061	
04/04/2023 001050986380	B	7,430.220	1.0000		- 7,430	7,430	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/04/2023 001050986381	B	1,756.780	1.0000		- 1,757	1,757	
04/04/2023 001050986382	B	152,963.220	1.0000		- 152,963	152,963	
04/04/2023 001050986382	B	1.100	1.0000		- 1	1	
04/04/2023 001050986383	B	1,966.520	1.0000		- 1,967	1,967	
04/04/2023 001050986384	B	12,575.350	1.0000		- 12,575	12,575	
04/04/2023 001050986385	B	1,838.170	1.0000		- 1,838	1,838	
04/05/2023 001050986381	B	141,514.270	1.0000		- 141,514	141,514	
04/05/2023 001050986382	B	41,799.480	1.0000		- 41,799	41,799	
04/05/2023 001050986383	B	500.000	1.0000		- 500	500	
04/05/2023 001050986384	B	49.400	1.0000		- 49	49	
04/06/2023 001050986380	B	4,813,835.170	1.0000		- 4,813,835	4,813,835	
04/06/2023 001050986380	B	7,270.250	1.0000		- 7,270	7,270	
04/10/2023 001050986380	B	530,057.080	1.0000		- 530,057	530,057	
04/10/2023 001050986381	B	172,117.940	1.0000		- 172,118	172,118	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/10/2023 001050986381	B	712.430	1.0000		- 712	712	
04/10/2023 001050986382	B	5,000,000.000	1.0000		- 5,000,000	5,000,000	
04/10/2023 001050986384	B	7,559.510	1.0000		- 7,560	7,560	
04/11/2023 001050986380	B	155,679.710	1.0000		- 155,680	155,680	
04/11/2023 001050986381	B	58,431.370	1.0000		- 58,431	58,431	
04/11/2023 001050986381	B	562.980	1.0000		- 563	563	
04/11/2023 001050986385	B	179,918.690	1.0000		- 179,919	179,919	
04/12/2023 001050986380	B	9,696.660	1.0000		- 9,697	9,697	
04/12/2023 001050986381	B	408,728.360	1.0000		- 408,728	408,728	
04/12/2023 001050986381	B	110.190	1.0000		- 110	110	
04/12/2023 001050986382	B	51,440.000	1.0000		- 51,440	51,440	
04/12/2023 001050986385	B	81,061.390	1.0000		- 81,061	81,061	
04/13/2023 001050986380	B	3,751.840	1.0000		- 3,752	3,752	
04/13/2023 001050986381	B	79.540	1.0000		- 80	80	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/13/2023 001050986384	B	8,117.160	1.0000		- 8,117	8,117	
04/13/2023 001050986385	B	4,034.430	1.0000		- 4,034	4,034	
04/14/2023 001050986380	B	6,567.080	1.0000		- 6,567	6,567	
04/14/2023 001050986381	B	20,633.180	1.0000		- 20,633	20,633	
04/14/2023 001050986381	B	504.530	1.0000		- 505	505	
04/14/2023 001050986383	B	1,932.000	1.0000		- 1,932	1,932	
04/14/2023 001050986384	B	7,444.300	1.0000		- 7,444	7,444	
04/14/2023 001050986385	B	584,782.390	1.0000		- 584,782	584,782	
04/17/2023 001050986381	B	298,809.300	1.0000		- 298,809	298,809	
04/17/2023 001050986381	B	12,225.950	1.0000		- 12,226	12,226	
04/17/2023 001050986383	B	2,420.000	1.0000		- 2,420	2,420	
04/17/2023 001050986384	B	14,582.290	1.0000		- 14,582	14,582	
04/17/2023 001050986384	B	13,483.130	1.0000		- 13,483	13,483	
04/17/2023 001050986385	B	330,426.380	1.0000		- 330,426	330,426	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/18/2023 001050986380	B	570.180	1.0000		- 570	570	
04/18/2023 001050986381	B	98,080.580	1.0000		- 98,081	98,081	
04/18/2023 001050986385	B	25,411.870	1.0000		- 25,412	25,412	
04/19/2023 001050986381	B	31,658.900	1.0000		- 31,659	31,659	
04/19/2023 001050986381	B	3,450.590	1.0000		- 3,451	3,451	
04/19/2023 001050986385	B	257,647.460	1.0000		- 257,647	257,647	
04/20/2023 001050986381	B	35,035.160	1.0000		- 35,035	35,035	
04/20/2023 001050986381	B	6,583.350	1.0000		- 6,583	6,583	
04/20/2023 001050986383	B	1,872.000	1.0000		- 1,872	1,872	
04/20/2023 001050986383	B	1,036.500	1.0000		- 1,037	1,037	
04/20/2023 001050986384	B	38,544.400	1.0000		- 38,544	38,544	
04/21/2023 001050986381	B	5,266.330	1.0000		- 5,266	5,266	
04/24/2023 001050986381	B	13,398.830	1.0000		- 13,399	13,399	
04/24/2023 001050986381	B	452.000	1.0000		- 452	452	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2023 001050986381	B	9,279.930	1.0000		- 9,280	9,280	
04/25/2023 001050986383	B	1,988.000	1.0000		- 1,988	1,988	
04/26/2023 001050986380	B	70,929.920	1.0000		- 70,930	70,930	
04/26/2023 001050986381	B	156,304.390	1.0000		- 156,304	156,304	
04/27/2023 001050986383	B	670.040	1.0000		- 670	670	
04/28/2023 001050986380	B	1,440.990	1.0000		- 1,441	1,441	
04/28/2023 001050986383	B	3,332.500	1.0000		- 3,333	3,333	
04/28/2023 001050986384	B	26,837.000	1.0000		- 26,837	26,837	
05/01/2023 001050986383	B	195.000	1.0000		- 195	195	
05/01/2023 001050986384	B	23,049.480	1.0000		- 23,049	23,049	
05/01/2023 001050986385	B	107,689.180	1.0000		- 107,689	107,689	
05/02/2023 001050986380	B	11,286.920	1.0000		- 11,287	11,287	
05/02/2023 001050986381	B	168,556.980	1.0000		- 168,557	168,557	
05/02/2023 001050986382	B	164,554.460	1.0000		- 164,554	164,554	

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 001050986383	B	2,087.850	1.0000		- 2,088	2,088	
05/02/2023 001050986384	B	14,017.040	1.0000		- 14,017	14,017	
05/02/2023 001050986385	B	16,802.580	1.0000		- 16,803	16,803	
05/03/2023 001050986381	B	24,555.490	1.0000		- 24,555	24,555	
05/04/2023 001050986385	B	82,782.650	1.0000		- 82,783	82,783	
05/05/2023 001050986380	B	9,806.050	1.0000		- 9,806	9,806	
05/05/2023 001050986381	B	4,441.830	1.0000		- 4,442	4,442	
05/05/2023 001050986384	B	11,257.620	1.0000		- 11,258	11,258	
05/05/2023 001050986385	B	221,089.070	1.0000		- 221,089	221,089	
05/08/2023 001050986382	B	34,323.100	1.0000		- 34,323	34,323	
05/08/2023 001050986384	B	130,465.050	1.0000		- 130,465	130,465	
05/09/2023 001050986380	B	38,557.800	1.0000		- 38,558	38,558	
05/09/2023 001050986381	B	876.940	1.0000		- 877	877	
05/10/2023 001050986384	B	4,221.600	1.0000		- 4,222	4,222	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/11/2023 001050986381	B	96,077.540	1.0000		- 96,078	96,078	
05/11/2023 001050986381	B	1,115.980	1.0000		- 1,116	1,116	
05/12/2023 001050986381	B	247,885.170	1.0000		- 247,885	247,885	
05/12/2023 001050986383	B	11,339.310	1.0000		- 11,339	11,339	
05/12/2023 001050986385	B	4,510.660	1.0000		- 4,511	4,511	
05/15/2023 001050986381	B	596,122.350	1.0000		- 596,122	596,122	
05/15/2023 001050986381	B	4,682.340	1.0000		- 4,682	4,682	
05/15/2023 001050986384	B	51,802.350	1.0000		- 51,802	51,802	
05/15/2023 001050986385	B	8,678.730	1.0000		- 8,679	8,679	
05/16/2023 001050986380	B	137,959.400	1.0000		- 137,959	137,959	
05/16/2023 001050986381	B	408.920	1.0000		- 409	409	
05/17/2023 001050986380	B	19,929.500	1.0000		- 19,930	19,930	
05/17/2023 001050986381	B	2,009.930	1.0000		- 2,010	2,010	
05/17/2023 001050986384	B	13,963.320	1.0000		- 13,963	13,963	

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 001050986385	B	28,670.220	1.0000		- 28,670	28,670	
05/18/2023 001050986380	B	3,344.160	1.0000		- 3,344	3,344	
05/18/2023 001050986381	B	2,139.950	1.0000		- 2,140	2,140	
05/18/2023 001050986383	B	2,791.600	1.0000		- 2,792	2,792	
05/18/2023 001050986384	B	2,759.830	1.0000		- 2,760	2,760	
05/18/2023 001050986385	B	103,187.210	1.0000		- 103,187	103,187	
05/19/2023 001050986380	B	92,098.040	1.0000		- 92,098	92,098	
05/19/2023 001050986381	B	1,764.000	1.0000		- 1,764	1,764	
05/19/2023 001050986381	B	310.020	1.0000		- 310	310	
05/19/2023 001050986384	B	6,629.850	1.0000		- 6,630	6,630	
05/19/2023 001050986385	B	139,277.670	1.0000		- 139,278	139,278	
05/22/2023 001050986381	B	28,329.570	1.0000		- 28,330	28,330	
05/22/2023 001050986381	B	5,532.970	1.0000		- 5,533	5,533	
05/22/2023 001050986383	B	2,185.000	1.0000		- 2,185	2,185	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/22/2023 001050986385	B	157,275.430	1.0000		- 157,275	157,275	
05/23/2023 001050986380	B	9,639.350	1.0000		- 9,639	9,639	
05/24/2023 001050986380	B	3,183.700	1.0000		- 3,184	3,184	
05/24/2023 001050986384	B	6,581.560	1.0000		- 6,582	6,582	
05/25/2023 001050986380	B	111,102.440	1.0000		- 111,102	111,102	
05/25/2023 001050986381	B	84,497.290	1.0000		- 84,497	84,497	
05/25/2023 001050986381	B	11,631.210	1.0000		- 11,631	11,631	
05/25/2023 001050986384	B	20,649.400	1.0000		- 20,649	20,649	
05/26/2023 001050986381	B	2,300.000	1.0000		- 2,300	2,300	
05/30/2023 001050986380	B	2,905.080	1.0000		- 2,905	2,905	
05/30/2023 001050986383	B	600.000	1.0000		- 600	600	
05/31/2023 001050986380	B	101,902.090	1.0000		- 101,902	101,902	
05/31/2023 001050986385	B	54,216.580	1.0000		- 54,217	54,217	
06/01/2023 001050986381	B	.140	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/01/2023 001050986384	B	27,536.300	1.0000		- 27,536	27,536	
06/01/2023 001050986384	B	18,348.020	1.0000		- 18,348	18,348	
06/02/2023 001050986380	B	110,196.330	1.0000		- 110,196	110,196	
06/02/2023 001050986381	B	9,816.230	1.0000		- 9,816	9,816	
06/02/2023 001050986381	B	15,044,179.540	1.0000		- 15,044,180	15,044,180	
06/02/2023 001050986382	B	177,835.500	1.0000		- 177,836	177,836	
06/02/2023 001050986384	B	19,856.430	1.0000		- 19,856	19,856	
06/02/2023 001050986384	B	4,951.870	1.0000		- 4,952	4,952	
06/02/2023 001050986385	B	11,386.520	1.0000		- 11,387	11,387	
06/02/2023 001050986392	B	25,044,179.540	1.0000		- 25,044,180 *	25,044,180	
06/05/2023 001050986381	B	91,009.560	1.0000		- 91,010	91,010	
06/05/2023 001050986382	B	78,316.430	1.0000		- 78,316	78,316	
06/05/2023 001050989075	B	10,000,000.000	1.0000		- 10,000,000	10,000,000	
06/07/2023 001050986381	B	635,862.170	1.0000		- 635,862	635,862	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/07/2023 001050986381	B	361.880	1.0000		- 362	362	
06/07/2023 001050986382	B	12,123.380	1.0000		- 12,123	12,123	
06/07/2023 001050986383	B	546.000	1.0000		- 546	546	
06/08/2023 001050986380	B	9,220.120	1.0000		- 9,220	9,220	
06/08/2023 001050986384	B	9,998.220	1.0000		- 9,998	9,998	
06/08/2023 001050986385	B	153,364.060	1.0000		- 153,364	153,364	
06/09/2023 001050986381	B	491.150	1.0000		- 491	491	
06/09/2023 001050986383	B	10,281.500	1.0000		- 10,282	10,282	
06/09/2023 001050986385	B	89,529.980	1.0000		- 89,530	89,530	
06/12/2023 001050986380	B	1,596.540	1.0000		- 1,597	1,597	
06/12/2023 001050986381	B	710,551.790	1.0000		- 710,552	710,552	
06/12/2023 001050986381	B	561.660	1.0000		- 562	562	
06/12/2023 001050986384	B	25,831.470	1.0000		- 25,831	25,831	
06/12/2023 001050986385	B	827.770	1.0000		- 828	828	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/13/2023 001050986384	B	511,069.320	1.0000		- 511,069	511,069	
06/14/2023 001050986381	B	239,966.780	1.0000		- 239,967	239,967	
06/14/2023 001050986381	B	87.370	1.0000		- 87	87	
06/14/2023 001050986385	B	277,128.500	1.0000		- 277,129	277,129	
06/15/2023 001050986380	B	1,659.140	1.0000		- 1,659	1,659	
06/15/2023 001050986381	B	121,958.170	1.0000		- 121,958	121,958	
06/15/2023 001050986381	B	7,679.170	1.0000		- 7,679	7,679	
06/15/2023 001050986383	B	1,304.000	1.0000		- 1,304	1,304	
06/15/2023 001050986384	B	14,570.420	1.0000		- 14,570	14,570	
06/15/2023 001050986384	B	7.040	1.0000		- 7	7	
06/15/2023 001050986385	B	17,717.210	1.0000		- 17,717	17,717	
06/15/2023 001050989075	B	31,684.390	1.0000		- 31,684	31,684	
06/16/2023 001050986381	B	2,345.330	1.0000		- 2,345	2,345	
06/16/2023 001050986385	B	71,822.420	1.0000		- 71,822	71,822	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/20/2023 001050986381	B	145,363.220	1.0000		- 145,363	145,363	
06/20/2023 001050986382	B	32,914.720	1.0000		- 32,915	32,915	
06/20/2023 001050986385	B	14,656.390	1.0000		- 14,656	14,656	
06/21/2023 001050986380	B	792.680	1.0000		- 793	793	
06/21/2023 001050986381	B	1,027,978.150	1.0000		- 1,027,978	1,027,978	
06/21/2023 001050986381	B	6,000.000	1.0000		- 6,000	6,000	
06/21/2023 001050986384	B	2,878.740	1.0000		- 2,879	2,879	
06/21/2023 001050986385	B	272,992.620	1.0000		- 272,993	272,993	
06/22/2023 001050986380	B	67,794.110	1.0000		- 67,794	67,794	
06/22/2023 001050986381	B	324,358.370	1.0000		- 324,358	324,358	
06/22/2023 001050986383	B	1,653.000	1.0000		- 1,653	1,653	
06/22/2023 001050986383	B	11,554.890	1.0000		- 11,555	11,555	
06/22/2023 001050986384	B	14,266.580	1.0000		- 14,267	14,267	
06/23/2023 001050986381	B	658,423.320	1.0000		- 658,423	658,423	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/23/2023 001050986381	B	202,428.600	1.0000		- 202,429	202,429	
06/23/2023 001050986384	B	5,640.870	1.0000		- 5,641	5,641	
06/26/2023 001050986381	B	28,740.580	1.0000		- 28,741	28,741	
06/26/2023 001050986384	B	13,504.450	1.0000		- 13,504	13,504	
06/27/2023 001050986381	B	210.430	1.0000		- 210	210	
06/27/2023 001050986384	B	5,476.440	1.0000		- 5,476	5,476	
06/28/2023 001050986380	B	50,156.110	1.0000		- 50,156	50,156	
06/28/2023 001050986381	B	219.760	1.0000		- 220	220	
06/29/2023 001050986383	B	1,008.000	1.0000		- 1,008	1,008	
06/29/2023 001050989070	B	41,471.000	1.0000		- 41,471	41,471	
06/30/2023 001050986380	B	22,888.870	1.0000		- 22,889	22,889	
06/30/2023 001050986381	B	64,559.420	1.0000		- 64,559	64,559	
06/30/2023 001050986383	B	3,142.000	1.0000		- 3,142	3,142	
06/30/2023 001050986384	B	21,772.900	1.0000		- 21,773	21,773	

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**	**168,901,110**	**168,901,110**	**0**
07/01/2022 001050986381	S	- 355,164.860	1.0000		355,165	355,165	
07/07/2022 001050986380	S	- 2,260.800	1.0000		2,261	2,261	
07/08/2022 001050986385	S	- 39,094.390	1.0000		39,094	39,094	
07/11/2022 001050986385	S	- 54,263.660	1.0000		54,264	54,264	
07/12/2022 001050986384	S	- 722,161.620	1.0000		722,162	722,162	
07/13/2022 001050986380	S	- 10,049.420	1.0000		10,049	10,049	
07/13/2022 001050986385	S	- 179,666.440	1.0000		179,666	179,666	
07/15/2022 001050986380	S	- 44,922.940	1.0000		44,923	44,923	
07/15/2022 001050986381	S	- 105,310.570	1.0000		105,311	105,311	
07/19/2022 001050986381	S	- 148,513.650	1.0000		148,514	148,514	
07/21/2022 001050986380	S	- 2,131.970	1.0000		2,132	2,132	
07/21/2022 001050986381	S	- 2,516.750	1.0000		2,517	2,517	
07/21/2022 001050986383	S	- 165.000	1.0000		165	165	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/22/2022 001050986381	S	- 5,294.990	1.0000		5,295	5,295	
07/25/2022 001050986381	S	- 5,903.450	1.0000		5,903	5,903	
07/26/2022 001050986380	S	- 75,070.130	1.0000		75,070	75,070	
07/26/2022 001050986381	S	- 19,738.330	1.0000		19,738	19,738	
07/27/2022 001050986380	S	- 921.770	1.0000		922	922	
07/27/2022 001050986382	S	- 335.960	1.0000		336	336	
07/27/2022 001050986382	S	- 7,712.200	1.0000		7,712	7,712	
07/27/2022 001050986383	S	- 357.800	1.0000		358	358	
07/27/2022 001050986384	S	- 1,075.850	1.0000		1,076	1,076	
07/27/2022 001050986385	S	- 465.090	1.0000		465	465	
07/27/2022 001050986386	S	- 1.810	1.0000		2	2	
07/27/2022 001050986389	S	-.010	1.0000				
07/27/2022 001050986390	S	- 14.380	1.0000		14	14	
07/27/2022 001050986397	S	- 328.700	1.0000		329	329	

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 001050986402	S	- 36.800	1.0000		37	37	
07/27/2022 001050989072	S	-.030	1.0000				
07/28/2022 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
08/01/2022 001050986384	S	- 47,556.110	1.0000		47,556	47,556	
08/02/2022 001050986381	S	- 54,636.940	1.0000		54,637	54,637	
08/03/2022 001050986382	S	- 164,487.000	1.0000		164,487	164,487	
08/03/2022 001050986385	S	- 66,693.850	1.0000		66,694	66,694	
08/05/2022 001050986381	S	- 14,903.400	1.0000		14,903	14,903	
08/05/2022 001050986390	S	- 129,336.640	1.0000		129,337	129,337	
08/08/2022 001050989072	S	- 10,000,000.000	1.0000		10,000,000	10,000,000	
08/09/2022 001050986381	S	- 96,635.380	1.0000		96,635	96,635	
08/09/2022 001050986385	S	- 140,680.400	1.0000		140,680	140,680	
08/10/2022 001050986382	S	- 362,934.870	1.0000		362,935	362,935	
08/10/2022 001050986402	S	- 78,750.000	1.0000		78,750	78,750	

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 001050986381	S	- 512,833.990	1.0000		512,834	512,834	
08/12/2022 001050986381	S	- 231,527.380	1.0000		231,527	231,527	
08/15/2022 001050986385	S	- 83,390.180	1.0000		83,390	83,390	
08/16/2022 001050986381	S	- 102,973.320	1.0000		102,973	102,973	
08/17/2022 001050986380	S	- 874.520	1.0000		875	875	
08/18/2022 001050986381	S	- 34,752.200	1.0000		34,752	34,752	
08/19/2022 001050986385	S	- 43,700.390	1.0000		43,700	43,700	
08/22/2022 001050986385	S	- 113,182.990	1.0000		113,183	113,183	
08/23/2022 001050986385	S	- 158,464.160	1.0000		158,464	158,464	
08/24/2022 001050986381	S	- 238,394.450	1.0000		238,394	238,394	
08/24/2022 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
08/24/2022 001050986385	S	- 146,889.090	1.0000		146,889	146,889	
08/25/2022 001050986385	S	- 255,777.170	1.0000		255,777	255,777	
08/26/2022 001050986381	S	- 362,960.250	1.0000		362,960	362,960	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/26/2022 001050986382	S	- 324.750	1.0000		325	325	
08/26/2022 001050986383	S	- 399.350	1.0000		399	399	
08/26/2022 001050986386	S	- 1.490	1.0000		1	1	
08/26/2022 001050986389	S	-.010	1.0000				
08/26/2022 001050986397	S	- 330.090	1.0000		330	330	
08/26/2022 001050986402	S	- 36.700	1.0000		37	37	
08/29/2022 001050986381	S	- 31,131.090	1.0000		31,131	31,131	
08/29/2022 001050986382	S	- 3,761.420	1.0000		3,761	3,761	
08/29/2022 001050986384	S	- 87,183.820	1.0000		87,184	87,184	
08/29/2022 001050986385	S	- 2,384.070	1.0000		2,384	2,384	
08/30/2022 001050986381	S	- 230,839.930	1.0000		230,840	230,840	
08/31/2022 001050986381	S	- 75,226.010	1.0000		75,226	75,226	
08/31/2022 001050986385	S	- 286.750	1.0000		287	287	
09/01/2022 001050986385	S	- 545,917.650	1.0000		545,918	545,918	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/06/2022 001050986383	S	- 827,423.090	1.0000		827,423	827,423	
09/06/2022 001050986385	S	- 1,663.860	1.0000		1,664	1,664	
09/07/2022 001050986382	S	- 205,609.000	1.0000		205,609	205,609	
09/08/2022 001050986381	S	- 231.760	1.0000		232	232	
09/13/2022 001050986381	S	- 395,059.300	1.0000		395,059	395,059	
09/14/2022 001050986381	S	-.010	1.0000				
09/14/2022 001050986385	S	- 24,654.510	1.0000		24,655	24,655	
09/19/2022 001050986381	S	- 649.840	1.0000		650	650	
09/19/2022 001050986385	S	- 121,158.500	1.0000		121,159	121,159	
09/20/2022 001050986381	S	- 34,349.080	1.0000		34,349	34,349	
09/21/2022 001050986381	S	- 404,628.380	1.0000		404,628	404,628	
09/21/2022 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
09/22/2022 001050986381	S	- 162,866.860	1.0000		162,867	162,867	
09/23/2022 001050986381	S	- 51,934.830	1.0000		51,935	51,935	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/26/2022 001050986382	S	- 15,000,000.000	1.0000		15,000,000	15,000,000	
09/27/2022 001050986380	S	- 964.460	1.0000		964	964	
09/27/2022 001050986381	S	- 7,639,554.770	1.0000		7,639,555	7,639,555	
09/27/2022 001050986381	S	- 943.670	1.0000		944	944	
09/27/2022 001050986382	S	- 392.440	1.0000		392	392	
09/27/2022 001050986382	S	- 2,456.070	1.0000		2,456	2,456	
09/27/2022 001050986383	S	- 366.200	1.0000		366	366	
09/27/2022 001050986384	S	- 1,120.430	1.0000		1,120	1,120	
09/27/2022 001050986385	S	- 492.510	1.0000		493	493	
09/27/2022 001050986386	S	- 1.470	1.0000		1	1	
09/27/2022 001050986390	S	- 12.780	1.0000		13	13	
09/27/2022 001050986397	S	- 330.570	1.0000		331	331	
09/27/2022 001050986402	S	- 39.830	1.0000		40	40	
09/27/2022 001050989072	S	- 1,359.030	1.0000		1,359	1,359	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/27/2022 001050989072	S	- 7,000,000.000	1.0000		7,000,000	7,000,000	
09/29/2022 001050986381	S	- 75,000.000	1.0000		75,000	75,000	
10/03/2022 001050986381	S	- 238,727.050	1.0000		238,727	238,727	
10/03/2022 001050986381	S	- 1,065.860	1.0000		1,066	1,066	
10/03/2022 001050986382	S	- 516,000.000	1.0000		516,000	516,000	
10/03/2022 001050986386	S	- 33,422.700	1.0000		33,423	33,423	
10/03/2022 001050986390	S	- 7.480	1.0000		7	7	
10/03/2022 001050986403	S	- 84,871.000	1.0000		84,871	84,871	
10/04/2022 001050986385	S	- 152,281.130	1.0000		152,281	152,281	
10/05/2022 001050986380	S	- 345.710	1.0000		346	346	
10/11/2022 001050986381	S	- 28,595.710	1.0000		28,596	28,596	
10/13/2022 001050986380	S	- 14,659.380	1.0000		14,659	14,659	
10/13/2022 001050986385	S	- 99,641.250	1.0000		99,641	99,641	
10/14/2022 001050986381	S	- 803.540	1.0000		804	804	

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 001050986381	S	- 93,063.030	1.0000		93,063	93,063	
10/18/2022 001050986383	S	- 220.000	1.0000		220	220	
10/20/2022 001050986381	S	- 658,987.630	1.0000		658,988	658,988	
10/20/2022 001050986385	S	- 321,209.940	1.0000		321,210	321,210	
10/21/2022 001050986385	S	- 260.250	1.0000		260	260	
10/24/2022 001050986381	S	- 217,082.970	1.0000		217,083	217,083	
10/24/2022 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
10/26/2022 001050986380	S	- 881.560	1.0000		882	882	
10/26/2022 001050986382	S	- 256.220	1.0000		256	256	
10/26/2022 001050986382	S	- 3,197.700	1.0000		3,198	3,198	
10/26/2022 001050986384	S	- 1,028.140	1.0000		1,028	1,028	
10/26/2022 001050986385	S	- 458.490	1.0000		458	458	
10/26/2022 001050986386	S	- 1.480	1.0000		1	1	
10/26/2022 001050986390	S	-.030	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/26/2022 001050986397	S	- 330.620	1.0000		331	331	
10/26/2022 001050986402	S	- 43.650	1.0000		44	44	
10/26/2022 001050986403	S	- 19.070	1.0000		19	19	
10/26/2022 001050989072	S	- 745.580	1.0000		746	746	
10/31/2022 001050986381	S	- 16,792.360	1.0000		16,792	16,792	
11/02/2022 001050986380	S	- 396,457.060	1.0000		396,457	396,457	
11/02/2022 001050986381	S	- 8,175.000	1.0000		8,175	8,175	
11/02/2022 001050986385	S	- 404,174.360	1.0000		404,174	404,174	
11/03/2022 001050986381	S	- 160,967.920	1.0000		160,968	160,968	
11/04/2022 001050986381	S	- 1,862.890	1.0000		1,863	1,863	
11/09/2022 001050986381	S	- 918,712.570	1.0000		918,713	918,713	
11/10/2022 001050986385	S	- 578,038.390	1.0000		578,038	578,038	
11/14/2022 001050986385	S	- 106,612.380	1.0000		106,612	106,612	
11/15/2022 001050986381	S	- 7,915.800	1.0000		7,916	7,916	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/16/2022 001050986385	S	- 439,327.950	1.0000		439,328	439,328	
11/17/2022 001050986381	S	- 705,112.540	1.0000		705,113	705,113	
11/17/2022 001050986385	S	- 51,445.830	1.0000		51,446	51,446	
11/18/2022 001050986381	S	- 79,462.290	1.0000		79,462	79,462	
11/18/2022 001050986381	S	- 1,454.060	1.0000		1,454	1,454	
11/21/2022 001050986381	S	- 102,115.610	1.0000		102,116	102,116	
11/22/2022 001050986381	S	- 1,342.440	1.0000		1,342	1,342	
11/23/2022 001050986381	S	- 99,992.690	1.0000		99,993	99,993	
11/23/2022 001050986385	S	- 57,555.820	1.0000		57,556	57,556	
11/25/2022 001050986381	S	- 124,195.870	1.0000		124,196	124,196	
11/28/2022 001050986385	S	- 3,325.000	1.0000		3,325	3,325	
11/29/2022 001050986380	S	- 948.790	1.0000		949	949	
11/29/2022 001050986381	S	- 992.010	1.0000		992	992	
11/29/2022 001050986382	S	- 243.010	1.0000		243	243	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/29/2022 001050986383	S	- 368.970	1.0000		369	369	
11/29/2022 001050986384	S	- 1,135.460	1.0000		1,135	1,135	
11/29/2022 001050986385	S	- 502.400	1.0000		502	502	
11/29/2022 001050986386	S	- 1.180	1.0000		1	1	
11/29/2022 001050986390	S	-.030	1.0000				
11/29/2022 001050986397	S	- 328.580	1.0000		329	329	
11/29/2022 001050986400	S	- 4.920	1.0000		5	5	
11/29/2022 001050986402	S	- 54.970	1.0000		55	55	
11/29/2022 001050986403	S	- 24.380	1.0000		24	24	
11/29/2022 001050986409	S	- 7.830	1.0000		8	8	
11/29/2022 001050989072	S	- 1.320	1.0000		1	1	
11/30/2022 001050986380	S	- 47,512.840	1.0000		47,513	47,513	
11/30/2022 001050986381	S	- 251,889.530	1.0000		251,890	251,890	
11/30/2022 001050986382	S	- 3,631.290	1.0000		3,631	3,631	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/01/2022 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
12/05/2022 001050986381	S	- 108,735.230	1.0000		108,735	108,735	
12/05/2022 001050986383	S	- 109,929.650	1.0000		109,930	109,930	
12/06/2022 001050986383	S	- 110,531.450	1.0000		110,531	110,531	
12/08/2022 001050986381	S	- 273,857.830	1.0000		273,858	273,858	
12/13/2022 001050986380	S	- 34,370.280	1.0000		34,370	34,370	
12/13/2022 001050986381	S	- 88,091.120	1.0000		88,091	88,091	
12/15/2022 001050986385	S	- 42,942.580	1.0000		42,943	42,943	
12/16/2022 001050986385	S	- 56,854.990	1.0000		56,855	56,855	
12/19/2022 001050986381	S	- 116,664.230	1.0000		116,664	116,664	
12/19/2022 001050986382	S	- 205,609.000	1.0000		205,609	205,609	
12/19/2022 001050986384	S	- 1,374,306.950	1.0000		1,374,307	1,374,307	
12/19/2022 001050986385	S	- 27,594.390	1.0000		27,594	27,594	
12/19/2022 001050986402	S	- 205,609.000	1.0000		205,609	205,609	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/20/2022 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
12/21/2022 001050986380	S	- 1,269,257.360	1.0000		1,269,257	1,269,257	
12/22/2022 001050986380	S	- 75,486.000	1.0000		75,486	75,486	
12/22/2022 001050986381	S	- 6.240	1.0000		6	6	
12/28/2022 001050986380	S	- 1,006.380	1.0000		1,006	1,006	
12/28/2022 001050986381	S	- 1,023.490	1.0000		1,023	1,023	
12/28/2022 001050986382	S	- 243.580	1.0000		244	244	
12/28/2022 001050986383	S	- 398.030	1.0000		398	398	
12/28/2022 001050986384	S	- 1,191.390	1.0000		1,191	1,191	
12/28/2022 001050986386	S	- 1.180	1.0000		1	1	
12/28/2022 001050986389	S	-.010	1.0000				
12/28/2022 001050986390	S	- 12.740	1.0000		13	13	
12/28/2022 001050986393	S	- 1.090	1.0000		1	1	
12/28/2022 001050986397	S	- 327.700	1.0000		328	328	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/28/2022 001050986400	S	- 5.100	1.0000		5	5	
12/28/2022 001050986402	S	- 54.810	1.0000		55	55	
12/28/2022 001050986403	S	- 24.320	1.0000		24	24	
12/28/2022 001050986409	S	- 7.420	1.0000		7	7	
12/28/2022 001050989072	S	- 1,208.450	1.0000		1,208	1,208	
12/28/2022 001050989072	S	- 9,998,791.550	1.0000		9,998,792	9,998,792	
12/29/2022 001050986382	S	- 183.100	1.0000		183	183	
12/29/2022 001050986385	S	- 209,872.670	1.0000		209,873	209,873	
12/30/2022 001050986381	S	- 453,760.100	1.0000		453,760	453,760	
12/30/2022 001050986381	S	- 329,587.890	1.0000		329,588	329,588	
12/30/2022 001050986385	S	- 185,132.470	1.0000		185,132	185,132	
12/30/2022 001050986386	S	- 63.450	1.0000		63	63	
12/30/2022 001050986390	S	- 53,339.710	1.0000		53,340	53,340	
12/30/2022 001050986393	S	- 57,205.170	1.0000		57,205	57,205	

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 001050986400	S	- 29,621.690	1.0000		29,622	29,622	
12/30/2022 001050986403	S	- 64,444.250	1.0000		64,444	64,444	
12/30/2022 001050986409	S	- 66,291.930	1.0000		66,292	66,292	
01/03/2023 001050986381	S	- 443,991.240	1.0000		443,991	443,991	
01/03/2023 001050986382	S	- 866,400.000	1.0000		866,400	866,400	
01/10/2023 001050986385	S	- 21,100.220	1.0000		21,100	21,100	
01/12/2023 001050986381	S	- 40,410.670	1.0000		40,411	40,411	
01/18/2023 001050986381	S	- 59,998.410	1.0000		59,998	59,998	
01/18/2023 001050986384	S	- 277,536.610	1.0000		277,537	277,537	
01/19/2023 001050986381	S	- 25,491.610	1.0000		25,492	25,492	
01/19/2023 001050986385	S	- 368,588.400	1.0000		368,588	368,588	
01/20/2023 001050986385	S	- 204,840.450	1.0000		204,840	204,840	
01/23/2023 001050986381	S	- 32,938.250	1.0000		32,938	32,938	
01/23/2023 001050986385	S	- 65,403.670	1.0000		65,404	65,404	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/24/2023 001050986385	S	- 50,948.810	1.0000		50,949	50,949	
01/25/2023 001050986385	S	- 113,315.890	1.0000		113,316	113,316	
01/26/2023 001050986380	S	- 965.030	1.0000		965	965	
01/26/2023 001050986382	S	- 311.460	1.0000		311	311	
01/26/2023 001050986382	S	- 1,502,631.510	1.0000		1,502,632	1,502,632	
01/26/2023 001050986385	S	- 510.320	1.0000		510	510	
01/26/2023 001050986386	S	-.200	1.0000				
01/26/2023 001050986389	S	-.010	1.0000				
01/26/2023 001050986390	S	- 11.390	1.0000		11	11	
01/26/2023 001050986393	S	-.030	1.0000				
01/26/2023 001050986397	S	- 327.730	1.0000		328	328	
01/26/2023 001050986400	S	- 5.400	1.0000		5	5	
01/26/2023 001050986402	S	- 59.270	1.0000		59	59	
01/26/2023 001050986403	S	- 23.120	1.0000		23	23	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/26/2023 001050986409	S	- 6.460	1.0000		6	6	
01/26/2023 001050989072	S	- 1,105.480	1.0000		1,105	1,105	
01/27/2023 001050986380	S	- 76,839.670	1.0000		76,840	76,840	
01/30/2023 001050986381	S	- 15,246.100	1.0000		15,246	15,246	
01/30/2023 001050986381	S	- 341,361.960	1.0000		341,362	341,362	
01/31/2023 001050986381	S	- 186,455.090	1.0000		186,455	186,455	
01/31/2023 001050986390	S	- 130.190	1.0000		130	130	
01/31/2023 001050986393	S	- 44.300	1.0000		44	44	
01/31/2023 001050986400	S	- 85.030	1.0000		85	85	
01/31/2023 001050986403	S	- 41.100	1.0000		41	41	
01/31/2023 001050986409	S	- 107.640	1.0000		108	108	
02/01/2023 001050986381	S	- 188,220.140	1.0000		188,220	188,220	
02/02/2023 001050986385	S	- 134,175.060	1.0000		134,175	134,175	
02/03/2023 001050986385	S	- 119,320.890	1.0000		119,321	119,321	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/07/2023 001050986381	S	- 63,511.030	1.0000		63,511	63,511	
02/07/2023 001050986385	S	- 46,995.550	1.0000		46,996	46,996	
02/10/2023 001050986381	S	- 13,613.910	1.0000		13,614	13,614	
02/13/2023 001050986380	S	- 213,892.380	1.0000		213,892	213,892	
02/13/2023 001050986381	S	- 6,612.650	1.0000		6,613	6,613	
02/13/2023 001050986381	S	- 92,542.590	1.0000		92,543	92,543	
02/14/2023 001050986385	S	- 58,785.890	1.0000		58,786	58,786	
02/15/2023 001050986384	S	- 58,824.200	1.0000		58,824	58,824	
02/16/2023 001050986380	S	- 1,578.850	1.0000		1,579	1,579	
02/16/2023 001050986381	S	- 666,300.300	1.0000		666,300	666,300	
02/21/2023 001050986381	S	- 79,473.570	1.0000		79,474	79,474	
02/22/2023 001050986383	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
02/23/2023 001050986381	S	- 232,420.030	1.0000		232,420	232,420	
02/24/2023 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2023 001050986381	S	- 277,271.890	1.0000		277,272	277,272	
02/28/2023 001050986380	S	- 1,024.650	1.0000		1,025	1,025	
02/28/2023 001050986382	S	- 292.520	1.0000		293	293	
02/28/2023 001050986382	S	- 3,525.200	1.0000		3,525	3,525	
02/28/2023 001050986383	S	- 412.620	1.0000		413	413	
02/28/2023 001050986390	S	- 11.390	1.0000		11	11	
02/28/2023 001050986393	S	-.030	1.0000				
02/28/2023 001050986397	S	- 305.360	1.0000		305	305	
02/28/2023 001050986400	S	-.270	1.0000				
02/28/2023 001050986402	S	- 59.280	1.0000		59	59	
02/28/2023 001050986403	S	- 21.860	1.0000		22	22	
02/28/2023 001050986409	S	-.340	1.0000				
02/28/2023 001050989072	S	- 2.710	1.0000		3	3	
03/02/2023 001050986381	S	- 41,818.380	1.0000		41,818	41,818	

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 001050986381	S	- 199,333.700	1.0000		199,334	199,334	
03/06/2023 001050986381	S	- 273,441.830	1.0000		273,442	273,442	
03/07/2023 001050986381	S	- 33,246.430	1.0000		33,246	33,246	
03/09/2023 001050986381	S	- 91,092.170	1.0000		91,092	91,092	
03/09/2023 001050986385	S	- 249,852.700	1.0000		249,853	249,853	
03/10/2023 001050986385	S	- 101,003.390	1.0000		101,003	101,003	
03/13/2023 001050986381	S	- 122,136.760	1.0000		122,137	122,137	
03/13/2023 001050986385	S	- 146,227.840	1.0000		146,228	146,228	
03/15/2023 001050986380	S	- 6,643.660	1.0000		6,644	6,644	
03/16/2023 001050986381	S	- 116,820.490	1.0000		116,820	116,820	
03/16/2023 001050986385	S	- 21,619.260	1.0000		21,619	21,619	
03/17/2023 001050986381	S	- 146,211.580	1.0000		146,212	146,212	
03/17/2023 001050986385	S	- 53,370.790	1.0000		53,371	53,371	
03/22/2023 001050986381	S	- 150,302.620	1.0000		150,303	150,303	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050986382	S	- 137,073.000	1.0000		137,073	137,073	
03/23/2023 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
03/27/2023 001050986380	S	- 567,695.470	1.0000		567,695	567,695	
03/27/2023 001050986382	S	- 339.370	1.0000		339	339	
03/27/2023 001050986382	S	- 3,527.220	1.0000		3,527	3,527	
03/27/2023 001050986383	S	- 378.550	1.0000		379	379	
03/27/2023 001050986385	S	- 546.060	1.0000		546	546	
03/27/2023 001050986388	S	-.010	1.0000				
03/27/2023 001050986390	S	- 11.090	1.0000		11	11	
03/27/2023 001050986393	S	-.020	1.0000				
03/27/2023 001050986397	S	- 305.960	1.0000		306	306	
03/27/2023 001050986402	S	- 59.400	1.0000		59	59	
03/27/2023 001050986403	S	- 21.410	1.0000		21	21	
03/27/2023 001050989071	S	- 2.600	1.0000		3	3	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2023 001050989072	S	-.010	1.0000				
03/28/2023 001050986380	S	- 54,139.530	1.0000		54,140	54,140	
03/29/2023 001050986390	S	- 31,566.260	1.0000		31,566	31,566	
03/29/2023 001050986402	S	- 217,697.810	1.0000		217,698	217,698	
03/29/2023 001050986403	S	- 48,743.360	1.0000		48,743	48,743	
03/29/2023 001050989071	S	- 119,774.400	1.0000		119,774	119,774	
03/30/2023 001050986381	S	- 275,017.130	1.0000		275,017	275,017	
03/30/2023 001050986381	S	- 1.100	1.0000		1	1	
03/30/2023 001050986385	S	- 23,069.000	1.0000		23,069	23,069	
03/30/2023 001050986388	S	- 41.190	1.0000		41	41	
03/30/2023 001050986389	S	- 273.040	1.0000		273	273	
03/30/2023 001050986391	S	-.030	1.0000				
03/30/2023 001050986397	S	- 18,234.480	1.0000		18,234	18,234	
03/30/2023 001050986398	S	-.060	1.0000				

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/30/2023 001050986401	S	-.040	1.0000				
03/31/2023 001050986381	S	- 152,316.480	1.0000		152,316	152,316	
03/31/2023 001050986382	S	-.030	1.0000				
03/31/2023 001050986383	S	- 1,008.000	1.0000		1,008	1,008	
03/31/2023 001050986393	S	-.080	1.0000				
04/03/2023 001050986385	S	- 31,197.530	1.0000		31,198	31,198	
04/05/2023 001050986409	S	- 41,799.480	1.0000		41,799	41,799	
04/06/2023 001050986381	S	- 119,256.640	1.0000		119,257	119,257	
04/06/2023 001050986385	S	- 57,422.100	1.0000		57,422	57,422	
04/10/2023 001050986380	S	- 5,000,000.000	1.0000		5,000,000	5,000,000	
04/10/2023 001050986385	S	- 81,510.320	1.0000		81,510	81,510	
04/13/2023 001050986381	S	- 418,536.760	1.0000		418,537	418,537	
04/17/2023 001050986383	S	- 242.000	1.0000		242	242	
04/18/2023 001050986381	S	- 657.610	1.0000		658	658	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/20/2023 001050986384	S	- 829,017.470	1.0000		829,017	829,017	
04/20/2023 001050986385	S	- 80,039.230	1.0000		80,039	80,039	
04/21/2023 001050986385	S	- 787.090	1.0000		787	787	
04/24/2023 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
04/25/2023 001050986381	S	- 92,681.880	1.0000		92,682	92,682	
04/26/2023 001050986385	S	- 113,791.750	1.0000		113,792	113,792	
04/27/2023 001050986380	S	- 79,044.290	1.0000		79,044	79,044	
04/27/2023 001050986381	S	- 1,055.950	1.0000		1,056	1,056	
04/27/2023 001050986382	S	- 822.150	1.0000		822	822	
04/27/2023 001050986384	S	- 1,125.790	1.0000		1,126	1,126	
04/27/2023 001050986385	S	- 512,454.030	1.0000		512,454	512,454	
04/28/2023 001050986381	S	- 217,649.050	1.0000		217,649	217,649	
04/28/2023 001050986381	S	- 514,726.900	1.0000		514,727	514,727	
04/28/2023 001050986385	S	- 61,817.690	1.0000		61,818	61,818	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2023 001050986381	S	- 244,552.360	1.0000		244,552	244,552	
05/01/2023 001050986382	S	- 274,145.000	1.0000		274,145	274,145	
05/03/2023 001050986385	S	- 35,222.040	1.0000		35,222	35,222	
05/04/2023 001050986380	S	- 3,246.910	1.0000		3,247	3,247	
05/08/2023 001050986381	S	- 123,462.290	1.0000		123,462	123,462	
05/10/2023 001050986385	S	- 405,718.380	1.0000		405,718	405,718	
05/15/2023 001050986380	S	- 73,123.950	1.0000		73,124	73,124	
05/16/2023 001050986381	S	- 149,295.500	1.0000		149,296	149,296	
05/17/2023 001050986381	S	- 197,190.180	1.0000		197,190	197,190	
05/18/2023 001050986381	S	- 30,167.200	1.0000		30,167	30,167	
05/22/2023 001050986384	S	- 177,138.280	1.0000		177,138	177,138	
05/23/2023 001050986382	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
05/23/2023 001050986385	S	- 36,382.660	1.0000		36,383	36,383	
05/24/2023 001050986381	S	- 84,990.260	1.0000		84,990	84,990	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/24/2023 001050986381	S	- 305.220	1.0000		305	305	
05/24/2023 001050986385	S	- 26,250.540	1.0000		26,251	26,251	
05/25/2023 001050986382	S	- 4,269.190	1.0000		4,269	4,269	
05/25/2023 001050986383	S	- 355.980	1.0000		356	356	
05/25/2023 001050986384	S	- 1,121.870	1.0000		1,122	1,122	
05/25/2023 001050986385	S	- 516.700	1.0000		517	517	
05/26/2023 001050986385	S	- 449,370.520	1.0000		449,371	449,371	
05/30/2023 001050986381	S	- 12,376.650	1.0000		12,377	12,377	
05/30/2023 001050986381	S	- 280,655.830	1.0000		280,656	280,656	
05/30/2023 001050986385	S	- 96,600.430	1.0000		96,600	96,600	
05/31/2023 001050986381	S	- 1,409.050	1.0000		1,409	1,409	
06/01/2023 001050986380	S	- 505,644.820	1.0000		505,645	505,645	
06/01/2023 001050986381	S	- 338,173.870	1.0000		338,174	338,174	
06/02/2023 001050986383	S	- 127,313.420	1.0000		127,313	127,313	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/02/2023 001050986392	S	- 25,044,179.540	1.0000		25,044,180 *	25,044,180	
06/06/2023 001050986380	S	- 168,919.130	1.0000		168,919	168,919	
06/06/2023 001050986381	S	- 15,064,818.080	1.0000		15,064,818	15,064,818	
06/07/2023 001050986385	S	- 240,640.210	1.0000		240,640	240,640	
06/07/2023 001050989075	S	- 7,574,721.830	1.0000		7,574,722	7,574,722	
06/08/2023 001050986381	S	- 176,538.150	1.0000		176,538	176,538	
06/08/2023 001050989075	S	- 1,881,908.880	1.0000		1,881,909	1,881,909	
06/08/2023 001050989075	S	- 124,744.970	1.0000		124,745	124,745	
06/09/2023 001050986380	S	- 47,939.380	1.0000		47,939	47,939	
06/09/2023 001050986381	S	- 298,607.010	1.0000		298,607	298,607	
06/09/2023 001050989075	S	- 5,139.860	1.0000		5,140	5,140	
06/13/2023 001050986380	S	- 188,321.600	1.0000		188,322	188,322	
06/13/2023 001050986381	S	- 412,458.600	1.0000		412,459	412,459	
06/13/2023 001050986385	S	- 12,975.990	1.0000		12,976	12,976	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/16/2023 001050986381	S	- 849,279.130	1.0000		849,279	849,279	
06/20/2023 001050986381	S	- 164,167.340	1.0000		164,167	164,167	
06/22/2023 001050986381	S	- 450,288.850	1.0000		450,289	450,289	
06/23/2023 001050986380	S	- 977.510	1.0000		978	978	
06/23/2023 001050986382	S	- 4,254.940	1.0000		4,255	4,255	
06/23/2023 001050986383	S	- 378.820	1.0000		379	379	
06/23/2023 001050986385	S	- 285,771.000	1.0000		285,771	285,771	
06/26/2023 001050986381	S	- 275,498.890	1.0000		275,499	275,499	
06/26/2023 001050986382	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
06/26/2023 001050986384	S	- 1,224,900.680	1.0000		1,224,901	1,224,901	
06/26/2023 001050986385	S	- 147,612.290	1.0000		147,612	147,612	
06/27/2023 001050986381	S	- 148,913.450	1.0000		148,913	148,913	
06/27/2023 001050986385	S	- 137,475.620	1.0000		137,476	137,476	
06/28/2023 001050986381	S	- 93,598.730	1.0000		93,599	93,599	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/28/2023 001050986385	S	- 437,392.930	1.0000		437,393	437,393	
06/28/2023 001050989075	S	- 124,261.150	1.0000		124,261	124,261	
06/29/2023 001050986385	S	- 179,433.350	1.0000		179,433	179,433	
06/29/2023 001050989075	S	- 141,764.730	1.0000		141,765	141,765	
06/30/2023 001050986385	S	- 132,675.910	1.0000		132,676	132,676	
06/30/2023 001050989075	S	- 47,601.560	1.0000		47,602	47,602	
Total For Sells				**0**	**165,635,620**	**165,635,620**	**0**
Total First Am Govt Ob Fd Cl Z				**0**	**334,536,730**	**334,536,730**	**0**
Issue: 693390700 - Pimco Total Return Fund Inst							
07/31/2022 001050986392	R	6,050.943	9.1800		- 55,548	55,548	
08/31/2022 001050986392	R	7,248.258	8.9100		- 64,582	64,582	
09/30/2022 001050986392	R	8,561.800	8.5000		- 72,775	72,775	
11/01/2022 001050986392	R	7,476.685	8.3400		- 62,356	62,356	
11/30/2022 001050986392	R	7,834.122	8.6300		- 67,608	67,608	

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 001050986392	R	36,518.420	8.4700		- 309,311	309,311	
12/31/2022 001050986392	R	11,679.778	8.4600		- 98,811	98,811	
01/31/2023 001050986392	R	6,851.646	8.7300		- 59,815	59,815	
02/28/2023 001050986392	R	9,147.125	8.4900		- 77,659	77,659	
03/31/2023 001050986392	R	9,644.122	8.6300		- 83,229	83,229	
04/28/2023 001050986392	R	9,969.864	8.6600		- 86,339	86,339	
05/31/2023 001050986392	R	9,174.880	8.5500		- 78,445	78,445	
06/30/2023 001050986392	R	310.569	8.4900		- 2,637	2,637	
Total For Reinvestments				**0**	**1,119,115**	**1,119,115**	**0**
06/01/2023 001050986392	S	- 2,922,307.998	8.5700		25,044,180 *	31,013,025	- 5,968,846
06/02/2023 001050986392	S	- 9,174.880	8.5300		78,262	97,369	- 19,107
Total For Sells				**0**	**25,122,442**	**31,110,394**	**- 5,987,953**
Total Pimco Total Return Fund Inst				**0**	**26,241,557**	**32,229,509**	**- 5,987,953**

Issue: 96MSC0P52 - Legal & General S&p 500 Index

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/30/2022 001050989072	B	37,383.178	187.2500		- 7,000,000	7,000,000	
Total For Buys				**0**	**7,000,000**	**7,000,000**	**0**
08/31/2022 001050989072	S	-.403	212.5310		86	53	33
08/31/2022 001050989072	S	- 47,107.591	212.2800		10,000,000	6,154,125	3,845,875
09/30/2022 001050989072	S	- 5.361	189.1960		1,014	700	314
09/30/2022 001050989072	S	- 5.286	189.2036		1,000	691	310
09/30/2022 001050989072	S	-.109	187.0642		20	16	5
12/31/2022 001050989072	S	- 4.028	209.5730		844	583	261
12/31/2022 001050989072	S	- 50,838.841	196.7000		10,000,000	7,357,575	2,642,425
12/31/2022 001050989072	S	-.547	196.7093		108	79	28
Total For Sells				**0**	**20,003,072**	**13,513,822**	**6,489,251**
Total Legal & General S&p 500 Index				**0**	**27,003,072**	**20,513,822**	**6,489,251**
GRAND TOTAL				**0**	**387,781,359**	**387,280,061**	**501,298**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

No Calif Glaziers, Architectural Metal and Glassworkers Pension Plan

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

No Calif Glaziers, Architectural Metal and Glassworkers Pension Plan

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

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 07/01/2022 and ending 06/30/2023

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
No Calif Glaziers, Architectural Metal And Glassworkers Pension Plan

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 03/23/1963

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

BOARD OF TRUSTEES, NO. CALIF.
GLAZIERS ARCHITECTURAL METAL & GLAS

4160 DUBLIN BLVD., NO. 400

DUBLIN CA 94568-7756

2b Employer Identification Number (EIN) 94-6083001

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

2d Business code (see instructions) 327210

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

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

SIGN HERE	Chris Bagatelos	04/10/2024	CHRIS BAGATELOS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Robert A Williams III	04/08/2024	ROBERT WILLIAMS III
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	4,324
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)**	1,753
a(2) Total number of active participants at the end of the plan year	**6a(2)**	1,669
b Retired or separated participants receiving benefits	**6b**	1,396
c Other retired or separated participants entitled to future benefits	**6c**	1,013
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	4,078
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	230
f Total. Add lines **6d** and **6e**	**6f**	4,308
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	121

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

1A

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

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

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

a Pension Schedules

(1) [X] **R** (Retirement Plan Information)

(2) [X] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary

(3) [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1) [X] **H** (Financial Information)

(2) [ ] **I** (Financial Information – Small Plan)

(3) [ ] ___ **A** (Insurance Information)

(4) [X] **C** (Service Provider Information)

(5) [X] **D** (DFE/Participating Plan Information)

(6) [ ] **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 07/01/2022 and ending 06/30/2023

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

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

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

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
94-6083001

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

1a	Enter the valuation date: Month 07 Day 01 Year 2022		
b	Assets		
(1)	Current value of assets	**1b(1)**	471,172,025
(2)	Actuarial value of assets for funding standard account	**1b(2)**	492,906,966
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	596,257,716
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	573,674,270
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	999,517,722
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	13,401,532
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	39,845,502
(3)	Expected plan disbursements for the plan year	**1d(3)**	40,895,502

Statement by Enrolled Actuary

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

SIGN HERE

MH
MARK HAMWEE — Signature of actuary

02/27/2024 — Date

MARK HAMWEE, FSA, MAAA — Type or print name of actuary

2305829 — Most recent enrollment number

SEGAL — Firm name

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

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

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)	**2a**	471,172,025

b "RPA '94" current liability/participant count breakdown:	**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment	1,382	624,615,501
(2) For terminated vested participants	930	165,848,921
(3) For active participants:		
(a) Non-vested benefits		25,375,866
(b) Vested benefits		183,677,434
(c) Total active	1,719	209,053,300
(4) Total	4,031	999,517,722

c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage	**2c**	47.13 %

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

(a) Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM-DD-YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
	26,274,338	0			
			Totals ► 3(b)	26,274,338	3(c) 0

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

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	85.9 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability — **6a** 2.27 %

		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	9P	9P
(2) Females	**6c(2)**	9FP	9FP
d Valuation liability interest rate	**6d**	6.50 %	6.50 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☐ Single rate ☐ ERISA 4044 ☒ Other ☐ N/A	

(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	6.9 %
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	-7.8 %
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	1,014,954
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	-1,903,249	-190,062
4	26,693,641	2,665,674
3	147,762	14,756

8 Miscellaneous information:

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

b Demographic, benefit, and contribution information

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

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

(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule. ☒ Yes ☐ No

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

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

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

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

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

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

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

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

e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)		**8e**	
9 Funding standard account statement for this plan year:			
Charges to funding standard account:			
a Prior year funding deficiency, if any		**9a**	0
b Employer's normal cost for plan year as of valuation date		**9b**	3,725,318
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	188,083,858	37,275,152
(2) Funding waivers	**9c(2)**	0	0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0	0
d Interest as applicable on lines 9a, 9b, and 9c		**9d**	2,665,031
e Total charges. Add lines 9a through 9d		**9e**	43,665,501
Credits to funding standard account:			
f Prior year credit balance, if any		**9f**	39,336,525
g Employer contributions. Total from column (b) of line 3		**9g**	26,274,338
		Outstanding balance	
h Amortization credits as of valuation date	**9h**	45,396,583	16,272,085
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**	4,468,476
j Full funding limitation (FFL) and credits:			
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	179,077,124	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	413,328,783	
(3) FFL credit		**9j(3)**	0
k (1) Waived funding deficiency		**9k(1)**	0
(2) Other credits		**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**	86,351,424
m Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**	42,685,923
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**	
o Current year's accumulated reconciliation account:			
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year		**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:			
(a) Reconciliation outstanding balance as of valuation date		**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))		**9o(2)(b)**	0
(3) Total as of valuation date		**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)		**10**	
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions			[X] Yes [ ] No

Section 3: Certificate of Actuarial Valuation

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

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan Amendment	07/01/1995	$4,440,338	3	$1,574,238
Plan Amendment	07/01/1996	8,315,900	4	2,279,281
Assumption Change	07/01/1997	452,039	5	102,137
Plan Amendment	07/01/1997	9,192,236	5	2,076,967
Plan Amendment	07/01/1998	8,953,414	6	1,736,612
Plan Amendment	07/01/1999	216,986	7	37,149
Plan Amendment	07/01/2000	5,721,052	8	882,263
Plan Amendment	07/01/2001	3,420,656	9	482,547
Plan Amendment	07/01/2002	3,564,163	10	465,532
Plan Amendment	07/01/2004	591,384	12	68,061
Assumption Change	07/01/2005	4,264,632	13	465,636
Plan Amendment	07/01/2006	78,749	14	8,203
Plan Amendment	07/01/2007	112,680	15	11,252
Plan Amendment	07/01/2008	22,053	1	22,053
Experience Loss	07/01/2008	1,225,946	1	1,225,946
Plan Amendment	07/01/2009	22,670	2	11,692
Experience Loss	07/01/2009	13,725,266	2	7,078,648
Plan Amendment	07/01/2010	59,676	3	21,157
Experience Loss	07/01/2010	1,656,046	3	587,120
Plan Amendment	07/01/2011	23,618	4	6,473
Change in Assumptions	07/01/2011	356,485	4	97,708
Experience Loss	07/01/2011	6,921,557	4	1,897,109
Experience Loss	07/01/2012	109,168	5	24,666
Plan Amendment	07/01/2012	13,043,588	5	2,947,172

Section 3: Certificate of Actuarial Valuation

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Plan Amendment	07/01/2013	83,630	6	16,221
Experience Loss	07/01/2013	4,129,905	6	801,040
Change in Assumptions	07/01/2013	9,488,746	6	1,840,445
Plan Amendment	07/01/2014	169,066	7	28,945
Experience Loss	07/01/2014	486,018	7	83,208
Plan Amendment	07/01/2015	95,490	8	14,726
Experience Loss	07/01/2015	1,478,856	8	228,059
Change in Assumptions	07/01/2015	3,339,851	8	515,050
Plan Amendment	07/01/2016	63,811	9	9,002
Experience Loss	07/01/2016	12,761,517	9	1,800,249
Plan Amendment	07/01/2017	220,933	10	28,857
Experience Loss	07/01/2017	8,700,373	10	1,136,397
Plan Amendment	07/01/2018	219,430	11	26,796
Experience Loss	07/01/2018	7,260,278	11	886,607
Change in Assumptions	07/01/2018	11,826,996	11	1,444,284
Plan Amendment	07/01/2019	229,401	12	26,401
Change in Assumptions	07/01/2019	1,719,705	12	197,917
Experience Loss	07/01/2019	6,753,280	12	777,218
Plan Amendment	07/01/2020	184,851	13	20,183
Experience Loss	07/01/2020	5,262,015	13	574,536
Plan Amendment	07/01/2021	278,001	14	28,959
Plan Amendment	07/01/2022	147,762	15	14,756
Change in Assumptions	07/01/2022	26,693,641	15	2,665,674
Total		**$188,083,858**		**$37,275,152**

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

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Combined Bases	07/01/2018	$28,541,330	2.03	$14,524,480
Change in Assumptions	07/01/2021	3,638,587	14	379,030
Experience Gain	07/01/2021	11,313,417	14	1,178,513
Experience Gain	07/01/2022	1,903,249	15	190,062
Total		**$45,396,583**		**$16,272,085**

Section 3: Certificate of Actuarial Valuation

Benefits Valued	Unless otherwise indicated, includes all benefits summarized in Exhibit L.
Current Liability Assumptions	*Interest:* 2.27%, within the permissible range prescribed under IRC Section 431(c)(6)(E) *Mortality*: Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(3): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward using scale MP-2020 (previously, the MP-2019 scale was used) to the valuation date, plus a number of years that varies by age.
Estimated Rate of Investment Return	*On actuarial value of assets (Schedule MB, line 6g):* 6.9%, for the Plan Year ending June 30, 2022 *On current (market) value of assets (Schedule MB, line 6h):* -7.8%, for the Plan Year ending June 30, 2022
FSA Contribution Timing (Schedule MB, line 3a)	Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to a December 31 contribution date.
Actuarial Models	Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.
Justification for Change in Actuarial Assumptions (Schedule MB, line 11)	For purposes of determining current liability, the current liability interest rate was changed from 2.33% to 2.27% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1. Based on past experience and future expectations, the following actuarial assumptions were changed: Net investment return, previously 7.00% Mortality for pre-retirement lives, previously RP-2006 Blue Collar Employee Mortality Tables with generational projection using scale MP-2018 from 2006 Mortality for post-retirement healthy lives, previously RP-2006 Blue Collar Healthy Annuitant Mortality Tables with generational projection using scale MP-2018 from 2006 Mortality for disabled lives, previously RP-2006 Disabled Retiree Mortality Table with generational projection using scale MP-2018 from 2006

Exhibit K: Statement of Actuarial Assumptions, Methods and Models

(Schedule MB, Line 6)

Rationale for Demographic and Noneconomic Assumptions	The information and analysis used in selecting each demographic assumption that has a significant effect on this actuarial valuation is shown in the Actuarial Experience Study for the period July 1, 2012 through June 30, 2017, issued on January 3, 2019. Current data is reviewed in conjunction with each annual valuation. Based on professional judgment, as described below, beginning with this year's valuation we have updated the mortality assumptions.
Mortality Rates	Pre-retirement: Pri-2012 Employee Blue Collar Amount-weighted Mortality Tables with generational projection using scale MP-2021 from 2012. Post-retirement Healthy: Pri-2012 Healthy Retiree Blue Collar Amount-weighted Mortality Tables with generational projection using scale MP-2021 from 2012. Disabled: Pri-2012 Disabled Retiree Amount-weighted Mortality Tables with generational projection using scale MP-2021 from 2012. The underlying tables with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date. These mortality tables were then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years. The mortality rates were based on historical and current demographic data and estimated future experience and professional judgment. As part of the analysis, a comparison was made between the assumed amount-weighted deaths and the actual amount-weighted deaths over the most recent five years.

Section 3: Certificate of Actuarial Valuation

Annuitant Mortality Rates

	Rate (%)[1]			
	Healthy		Disabled	
Age	Male	Female	Male	Female
55	0.64	0.49	2.17	1.47
60	0.93	0.71	2.35	1.71
65	1.27	1.08	2.87	2.13
70	2.05	1.64	3.94	2.84
75	3.33	2.62	5.81	4.04
80	5.72	4.35	8.92	6.15
85	9.78	7.49	13.71	9.87
90	16.54	13.05	20.52	16.11

[1] Mortality rates shown for base table.

Termination Rates

	Rate (%)[2]			
	Mortality [1]			
Age	Male	Female	Withdrawal [2]	Disability
20	0.07	0.02	7.94	0.00
30	0.07	0.03	7.40	0.00
40	0.09	0.06	6.11	0.00
50	0.18	0.13	3.62	0.00
60	0.44	0.30	0.13	0.00
70	1.13	0.77	N/A	0.00

[1] Mortality rates shown for base table year.

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

Retirement Rates for Active Participants

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

Description of Weighted Average Retirement Age

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

Retirement Rates for Inactive Vested Participants

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

Section 3: Certificate of Actuarial Valuation

Future Benefit Accruals	Average work year of 1,800 hours per active participant (1.11 Benefit Accrual and Vesting Credits per year).
Unknown Data for Participants	Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.
Definition of Active Participants	Active participants are defined as those with at least 435 hours in the most recent plan year and who have accumulated at least one Benefit Accrual Credit, excluding those who have retired as of the valuation date.
Exclusion of Inactive Vested Participants	Inactive participants over age 70 are excluded from the valuation. In the valuation as of July 1, 2022, there were 21 such participants who were excluded.
Percent Married	70%
Age of Spouse	Spouses of male participants are two years younger and spouses of female participants are two years older.
Benefit Election	Married participants elect the 100% Joint-and-Survivor form of payment and non-married participants are assumed to elect a single life annuity.
Delayed Retirement Factors	Active participants work enough hours each month to not qualify for delayed retirement adjustment. Inactive vested participants who are assumed to commence receipt of benefits after attaining normal retirement age qualify for delayed retirement increases of 12% per year, but not beyond age 70.
Net Investment Return	6.50% The net investment return assumption is a long-term estimate derived from historical data, current and recent market expectations, and professional judgment. As part of the analysis, a building block approach was used that reflects inflation expectations and anticipated risk premiums for each of the portfolio's asset classes as provided by Segal Marco Advisors, as well as the Plan's target asset allocation.
Annual Administrative Expenses	$1,050,000 for the year beginning July 1, 2022 (equivalent to $1,014,954 payable at the beginning of the year) or 33.5% of Normal Cost. The annual administrative expenses were based on historical and current data, adjusted to reflect estimated future experience and professional judgment.
Actuarial Value of Assets	The market value of assets less unrecognized returns in each of the last five years. Unrecognized return is equal to the difference between the actual market return and the projected market return, and is recognized over a five-year period. The actuarial value is further adjusted, if necessary, to be within 20% of the market value.
Actuarial Cost Method	Entry Age Normal Actuarial Cost Method. Entry Age is age minus Vesting Credits. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis and are allocated by service, with Normal Cost determined as if the current benefit accrual rate had always been in effect. At plan year-end, the benefit Normal Cost from the valuation is adjusted by the ratio of actual credited contributions received during the plan year to the expected credited contributions. Expected credited contributions for the 2022-2023 Plan Year are $9,220,716 based on 3,094,200 projected accrual hours (1,719 active participants at 1,800 hours) and a $2.98 per hour average credited contribution rate for the year.

Section 3: Certificate of Actuarial Valuation

Benefits Valued	Unless otherwise indicated, includes all benefits summarized in Exhibit L.
Current Liability Assumptions	*Interest:* 2.27%, within the permissible range prescribed under IRC Section 431(c)(6)(E) *Mortality*: Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(3): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward using scale MP-2020 (previously, the MP-2019 scale was used) to the valuation date, plus a number of years that varies by age.
Estimated Rate of Investment Return	*On actuarial value of assets (Schedule MB, line 6g):* 6.9%, for the Plan Year ending June 30, 2022 *On current (market) value of assets (Schedule MB, line 6h):* -7.8%, for the Plan Year ending June 30, 2022
FSA Contribution Timing (Schedule MB, line 3a)	Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to a December 31 contribution date.
Actuarial Models	Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.
Justification for Change in Actuarial Assumptions (Schedule MB, line 11)	For purposes of determining current liability, the current liability interest rate was changed from 2.33% to 2.27% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1. Based on past experience and future expectations, the following actuarial assumptions were changed: Net investment return, previously 7.00% Mortality for pre-retirement lives, previously RP-2006 Blue Collar Employee Mortality Tables with generational projection using scale MP-2018 from 2006 Mortality for post-retirement healthy lives, previously RP-2006 Blue Collar Healthy Annuitant Mortality Tables with generational projection using scale MP-2018 from 2006 Mortality for disabled lives, previously RP-2006 Disabled Retiree Mortality Table with generational projection using scale MP-2018 from 2006

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

		Benefit Accrual Credits									
Attained Age	**Total**	**0**	**1 - 4**	**5 - 9**	**10 - 14**	**15 - 19**	**20 - 24**	**25 - 29**	**30 - 34**	**35 - 39**	**40 & over**
Under 25	80	-	76	4	-	-	-	-	-	-	-
	$81	-	$76	-	-	-	-	-	-	-	-
25 - 29	200	-	115	77	8	-	-	-	-	-	-
	$180	-	$96	$272	-	-	-	-	-	-	-
30 - 34	265	-	94	113	47	11	-	-	-	-	-
	$273	-	$103	$276	$501	-	-	-	-	-	-
35 - 39	264	-	49	83	51	65	16	-	-	-	-
	$460	-	$95	$311	$512	$766	-	-	-	-	-
40 - 44	263	-	53	63	47	53	28	16	3	-	-
	$568	-	$111	$305	$566	$794	$1,033	-	-	-	-
45 - 49	213	-	31	45	34	34	36	26	7	-	-
	$779	-	$108	$330	$559	$819	$1,134	$1,645	-	-	-
50 - 54	194	-	25	26	23	33	26	34	18	7	2
	$1,247	-	$112	$332	$602	$960	$1,456	$1,962	-	-	-
55 - 59	158	-	12	22	25	18	28	21	15	8	9
	$1,553	-	-	$278	$622	-	$1,388	$1,927	-	-	-
60 - 64	69	-	3	14	8	5	11	16	3	3	6
	$1,742	-	-	-	-	-	-	-	-	-	-
65 - 69	12	-	-	3	3	2	1	2	1	-	-
	-	-	-	-	-	-	-	-	-	-	-
70 & over	-	-	-	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-	-
Unknown	1	-	1	-	-	-	-	-	-	-	-
	-	-	-	-	-	-	-	-	-	-	-
Totals	1,719	-	459	450	246	221	146	115	47	18	17
	$681	-	$98	$296	$560	$821	$1,224	$1,821	$2,355	-	-

Exhibit C: Actuarial Assumptions and Methods

Rationale for Demographic and Noneconomic Assumptions	The information and analysis used in selecting each demographic assumption that has a significant effect on this actuarial valuation is shown in the Actuarial Experience Study for the period July 1, 2012 through June 30, 2017, issued on January 3, 2019. Current data is reviewed in conjunction with each annual valuation. Based on professional judgment, as described below, beginning with last year's valuation we have updated the mortality assumptions.
Investment Return:	To the extent the vested benefits are matched by the market value of plan assets on hand: interest assumptions prescribed by the Pension Benefit Guaranty Corporation under 29 C.F.R. Ch. XL, Part 4044, which are in effect for the applicable withdrawal liability valuation date, are used. PBGC Interest Rates as of June 30, 2022: – First 20 years 2.40% – After 20 years 2.12% To the extent the vested benefits are not matched by plan assets (at market), the interest assumption is the same as used for plan funding: 6.50% The portion of the vested benefits that is matched by readily available assets is determined by comparing the total present value of vested benefits plus expenses – at PBGC rates – with the total market value of assets; each vested benefit is treated as covered by assets to the same extent as all other vested benefits. The present value of vested benefits is based on a blend of two liability calculations. The first calculation is performed on a market value basis, using discount rates selected based on estimated annuity purchase rates available for benefits being settled, because withdrawal liability essentially settles an employer's obligation to the Plan. The second calculation uses the interest rate determined by the plan actuary for minimum funding, based on the expected return on current and future assets. For benefits that could be settled immediately, because assets on hand are sufficient to cover their market value, the first calculation basis is used: annuity purchase rates promulgated by PBGC under ERISA Sec. 4044 for multiemployer plans terminating by mass withdrawal on the measurement date. For benefits that cannot be settled immediately because they are not currently funded, the calculation uses the second basis: the interest rate used for plan funding calculations.

Schedule MB, line 8b(1) – Schedule of Projection of Expected Benefit Payments

Plan Year Beginning	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2022	$534,207	$645,825	$38,619,080	$39,799,112
2023	$993,208	$1,359,049	$38,069,858	$40,422,115
2024	$1,519,204	$2,054,532	$37,468,287	$41,042,023
2025	$2,055,143	$2,780,936	$36,815,098	$41,651,177
2026	$2,621,166	$3,404,877	$36,111,144	$42,137,187
2027	$3,230,174	$4,153,136	$35,357,310	$42,740,620
2028	$3,796,889	$4,731,131	$34,554,556	$43,082,576
2029	$4,411,313	$5,310,153	$33,703,977	$43,425,443
2030	$5,001,049	$5,818,704	$32,806,900	$43,626,653
2031	$5,542,714	$6,258,532	$31,865,020	$43,666,265
2032	$6,058,394	$6,666,086	$30,880,374	$43,604,854
2033	$6,519,607	$7,015,293	$29,855,275	$43,390,175
2034	$6,970,836	$7,305,623	$28,792,260	$43,068,719
2035	$7,376,961	$7,589,475	$27,694,032	$42,660,468
2036	$7,749,060	$7,758,820	$26,563,465	$42,071,346
2037	$8,103,532	$7,928,792	$25,403,638	$41,435,962
2038	$8,436,658	$8,046,094	$24,217,816	$40,700,568
2039	$8,758,055	$8,115,762	$23,009,511	$39,883,328
2040	$9,044,103	$8,177,881	$21,782,633	$39,004,617
2041	$9,295,071	$8,200,596	$20,541,482	$38,037,148
2042	$9,516,039	$8,194,443	$19,290,709	$37,001,190
2043	$9,712,790	$8,179,482	$18,035,271	$35,927,543
2044	$9,887,681	$8,114,041	$16,780,423	$34,782,146
2045	$10,035,367	$8,041,508	$15,531,851	$33,608,726
2046	$10,145,407	$7,936,953	$14,295,754	$32,378,114
2047	$10,231,168	$7,800,373	$13,078,910	$31,110,450
2048	$10,287,543	$7,640,277	$11,888,632	$29,816,452
2049	$10,312,119	$7,436,683	$10,732,669	$28,481,472
2050	$10,281,400	$7,206,064	$9,618,968	$27,106,432
2051	$10,225,357	$6,959,940	$8,555,221	$25,740,519
2052	$10,120,652	$6,676,923	$7,548,567	$24,346,142
2053	$9,968,540	$6,375,801	$6,605,273	$22,949,615
2054	$9,783,442	$6,049,275	$5,730,425	$21,563,142
2055	$9,563,405	$5,707,030	$4,927,768	$20,198,203
2056	$9,314,353	$5,358,182	$4,199,556	$18,872,091
2057	$9,034,173	$5,000,912	$3,546,431	$17,581,515
2058	$8,723,809	$4,646,981	$2,967,419	$16,338,209
2059	$8,394,787	$4,298,493	$2,460,139	$15,153,419

Schedule MB, line 8b(1) – Schedule of Projection of Expected Benefit Payments

2060	$8,043,013	$3,958,935	$2,020,926	$14,022,874
2061	$7,674,291	$3,630,676	$1,645,093	$12,950,060
2062	$7,298,679	$3,317,390	$1,327,219	$11,943,288
2063	$6,919,236	$3,022,863	$1,061,395	$11,003,494
2064	$6,540,581	$2,748,392	$841,549	$10,130,522
2065	$6,159,337	$2,493,175	$661,728	$9,314,240
2066	$5,785,212	$2,257,213	$516,212	$8,558,637
2067	$5,415,614	$2,039,871	$399,689	$7,855,174
2068	$5,056,091	$1,840,679	$307,305	$7,204,075
2069	$4,708,415	$1,658,415	$234,713	$6,601,543
2070	$4,371,234	$1,491,698	$178,148	$6,041,080
2071	$4,046,212	$1,339,116	$134,396	$5,519,723

This assumes the following:

- No additional benefits will be accrued.
- Experience is in line with valuation assumptions.
- No new entrants are convered by the Plan.
- Benefits are paid in the form assumed with valuation.

Schedule MB, line 8b(3) – Schedule of Projection of Employer Contributions and Withdrawal Liability Payments

Plan Year Beginning	Employer Contributions	Withdrawal Liability Payments	Total
2022	$26,236,000	$0	$26,236,000
2023	$26,236,000	$0	$26,236,000
2024	$26,236,000	$0	$26,236,000
2025	$26,236,000	$0	$26,236,000
2026	$26,236,000	$0	$26,236,000
2027	$26,236,000	$0	$26,236,000
2028	$26,236,000	$0	$26,236,000
2029	$26,236,000	$0	$26,236,000
2030	$26,236,000	$0	$26,236,000
2031	$26,236,000	$0	$26,236,000

No Calif Glaziers, Architectural Metal and Glassworkers Pension Plan

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