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

2019

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

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)

Part II Basic Plan Information—enter all requested information

1a Name of plan
LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan
08/02/1963

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 LABORERS PENSION
TRUST FUND FOR NOR CAL

220 CAMPUS LANE
FAIRFIELD, CA 94534-1498

2b Employer Identification Number (EIN)
94-6277608

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

2d Business code (see instructions)
236200

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	02/23/2021	OSCAR DE LA TORRE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	03/01/2021	BILL KOPONEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	41295
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)**	21131
a(2) Total number of active participants at the end of the plan year	**6a(2)**	21633
b Retired or separated participants receiving benefits	**6b**	9990
c Other retired or separated participants entitled to future benefits	**6c**	8790
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	40413
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2086
f Total. Add lines **6d** and **6e**.	**6f**	42499
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**	1633

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

1B

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

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

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

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

a Pension Schedules
- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [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)** [X] 1 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2019 Form M-1 annual report. If the plan was not required to file the 2019 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code______________________

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	**Insurance Information** This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.** ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 **2019** **This Form is Open to Public Inspection**

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

A Name of plan LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA	**B** Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF TRUSTEES LABORERS PENSION	**D** Employer Identification Number (EIN) 94-6277608

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

1 Coverage Information:

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

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year **(f)** From	**(g)** To
13-1423090	69744	GA0251	40413	06/01/2019	05/31/2020

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

(a) Total amount of commissions paid	**(b)** Total amount of fees paid
91247	557346

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

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

ULLICO INVESTMENT COMPANY
8403 COLEVILLE ROAD
SILVER SPRINGS, MD 20910

(b) Amount of sales and base commissions paid	Fees and other commissions paid **(c)** Amount	**(d)** Purpose	**(e)** Organization code
91247	557346	ASSET MANAGEMENT FEE	0

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	**4**	
5 Current value of plan's interest under this contract in separate accounts at year end	**5**	92050854

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

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

b Balance at the end of the previous year			**7b**	
c Additions: (1) Contributions deposited during the year	**7c(1)**			
(2) Dividends and credits	**7c(2)**			
(3) Interest credited during the year	**7c(3)**			
(4) Transferred from separate account	**7c(4)**			
(5) Other (specify below) ▶	**7c(5)**			
(6)Total additions			**7c(6)**	0
d Total of balance and additions (add lines **7b** and **7c(6)**).			**7d**	
e Deductions:				
(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**			
(2) Administration charge made by carrier	**7e(2)**			
(3) Transferred to separate account	**7e(3)**			
(4) Other (specify below) ▶	**7e(4)**			
(5) Total deductions			**7e(5)**	0
f Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount	**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE 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

2019

This Form is Open to Public Inspection

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

▶ **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
LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES LABORERS PENSION

D Employer Identification Number (EIN)
94-6277608

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

1a Enter the valuation date: Month 06 Day 01 Year 2019

b Assets		
(1) Current value of assets	**1b(1)**	3089480131
(2) Actuarial value of assets for funding standard account	**1b(2)**	3193720342
c (1) Accrued liability for plan using immediate gain methods	**1c(1)**	3279765209
(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)**	3279765209
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)**	5820652772
(b) Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	209586724
(c) Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	214544055
(3) Expected plan disbursements for the plan year	**1d(3)**	220544055

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

12/07/2020
Date

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

20-05829
Most recent enrollment number

SEGAL CONSULTING
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** 3089480031

b "RPA '94" current liability/participant count breakdown:

	(1) Number of participants	(2) Current liability
(1) For retired participants and beneficiaries receiving payment	11792	2715404395
(2) For terminated vested participants	8032	808740650
(3) For active participants:		
(a) Non-vested benefits		481416059
(b) Vested benefits		1815091668
(c) Total active	21125	2296507727
(4) Total	40949	5820652772

c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage **2c** 53.08%

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
	333685122	0			
			Totals ► 3(b)	333685122	3(c) 0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)) **4a** 97.4%

b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5 ..... **4b** N

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date **4e**

f If the rehabilitation plan projects emergence from critical status or critical and declining status, enter the plan year in which it is projected to emerge.
If the rehabilitation plan is based on forestalling possible insolvency, enter the plan year in which insolvency is expected and check here ..... ☐ **4f**

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

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

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

i ☐ Other (specify):

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

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

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

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

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability ... **6a** 3.08%

		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)**	13		13	
(2) Females	**6c(2)**	13		13	
d Valuation liability interest rate	**6d**	7.50%		7.50%	
e Expense loading	**6e**	7.2%	☐ N/A	%	☒ N/A
f Salary scale	**6f**	%	☒ N/A		

g Estimated investment return on actuarial value of assets for year ending on the valuation date ... **6g** 5.6%

h Estimated investment return on current value of assets for year ending on the valuation date ... **6h** 3.2%

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
3	2776500	2776500
1	3151732	332140

8 Miscellaneous information:

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

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

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

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

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

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

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

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

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

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

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

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any ... **9a** 0

b Employer's normal cost for plan year as of valuation date ... **9b** 85635349

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)**	852708601	138585458
(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** 16816561

e Total charges. Add lines 9a through 9d ... **9e** 241037368

Credits to funding standard account:			
f Prior year credit balance, if any	**9f**		689430443
g Employer contributions. Total from column (b) of line 3	**9g**		333685122
		Outstanding balance	
h Amortization credits as of valuation date	**9h**	77233291	10667302
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h	**9i**		65020523
j Full funding limitation (FFL) and credits:			
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	1037752293	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	2193854202	
(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**		1098803390
m Credit balance: If line 9l is greater than line 9e, enter the difference	**9m**		857766022
n Funding deficiency: If line 9e is greater than line 9l, enter the difference	**9n**		

9 o Current year's accumulated reconciliation account:		
(1) Due to waived funding deficiency accumulated prior to the 2019 plan year	**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:		
(a) Reconciliation outstanding balance as of valuation date	**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))	**9o(2)(b)**	0
(3) Total as of valuation date	**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (See instructions.)	**10**	

11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions. ☒ Yes ☐ No

SCHEDULE C (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Service Provider 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

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

A Name of plan
LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES LABORERS PENSION

D Employer Identification Number (EIN)
94-6277608

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

ARTISAN PARTNER LTD PARTNERSHIP

30-0551775

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

LANDMARK EQUITY PARTNERS

06-1519082

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

PIMCO

33-0629048

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

VOYA INVESTMENT TRUST COMPANY

06-1440627

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

STRATEGIC VALUE SPECIAL SITUATIONS
485 LEXINGTON AVENUE
NEW YORK, NY 10017

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

ORION MINE FINANCE FUND II, LP

81-1320456

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

MERIT ENERGY COMPANY

75-2280562

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

ORBIMED ADVISORS, LLC

13-3976876

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

VERITAS CAPITAL FUND MANAGEMENT

13-4301934

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

GEM REALTY CAPITAL, INC.

30-0923410

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

OAKTREE OPPORTUNITIES FUND XB, LP

98-1187852

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

VECTOR CAPITAL V, LP
ONE MARKET ST.
SAN FRANCISCO, CA 94105

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

BASALT INFRASTRUCTURE PARTNERS II

ONE GRAND CENTRAL PL
NEW YORK, NY 10165

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

RHUMBLINE QSI INDEX

04-3118582

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

ULLICO INFRASTRUCTURE FUND, LP

52-6435649

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

RIDGEWOOD ENERGY OIL & GAS FUND

76-0036505

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

DISCOVERY SPCL OPPS II LTD

20 MARSHALL ST. STE. 310
SOUTH NORWALK, CT 06854

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

ENTRUST CAPITAL DIVERSIFIED FUND LT

90-0644478

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

SEI TRUST COMPANY

06-1271230

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

STAR AMERICA INFRASTRUCTURE FUND

45-1541916

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

TAILWATER ENERGY FUND III

45-3838349

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

TSE CAPITAL MANAGEMENT LP

90-0918043

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

TRILANTIC CAPITAL MANAGEMENT LP

26-4600829

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

U.S. FARMING REALTY TRUST

32-0360438

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

FIRST EAGLE FUNDS

57-1156902

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

GQG PARTNERS

58-1428634

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

ICG-LONGBOW UK REAL ESTATE DEBT INV

42 WIGMORE ST, MARYLEBONE
LONDON GB

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

K4 PRIVATE INVESTORS

2101 ROSECRANS AVENUE, STE. 6250
EL SEGUNDO, CA 90245

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

KOPERNIK GLOBAL INVESTORS, LLC

06-1271230

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

MADISON CORE PROPERTY FUND

93-3390961

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

MULTI-EMPLOYER PROPERTY TRUST

52-6218800

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

WAUD CAPITAL PARTNERS V

83-4607691

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

WAUD CAPITAL PARTNERS IV

47-5148970

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

FIRST AMERICAN FUND

P.O. BOX 1330
MINNEAPOLIS, MN 55440-1330

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

SOUTHERN CROSS LATIN AMERICA FUND

25-0633807

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

MCMORGAN NORTHERN CALIFORNIA VALUE

61-1816534

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

MBK MANAGEMENT, INC.

98-1413338

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

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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)

LABORER'S FUND ADMINISTRATION

94-1563547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	5031328	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MEKETA FIDUCIARY MANAGEMENT

47-2126910

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	975000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TDA INVESTMENT GROUP

94-2799130

(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 64 51 52	NONE	882424	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)

WCM INVESTMENT MANAGEMENT

47-5599419

(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 68	NONE	637801	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

MCMORGAN & COMPANY

52-2334338

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
51 52 28	NONE	570420	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

BOSTON PARTNERS

98-0202744

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	406129	Yes [X] No [ ]	Yes [ ] No [X]	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)

US BANK

31-0841368

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
19 51 52	NONE	329773	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

STATE STREET GLOBAL ADVISORS

04-1867445

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 99	NONE	296048	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

THE SEGAL COMPANY

94-1503999

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	137072	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)

LINDQUIST LLP

52-2385296

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	128592	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PACIFIC PRINTING

26-4644580

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
36 50	NONE	119138	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WEINBERG, ROGER & ROSENFELD

94-2458080

(b) Service Code(s)	**(c)** Relationship to employer, employee organization, or person known to be a party-in-interest	**(d)** Enter direct compensation paid by the plan. If none, enter -0-.	**(e)** Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	**(f)** Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	**(g)** Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	**(h)** Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	85195	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)

BULLIVANT HOUSER BAILEY

93-1129534

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	78699	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CBRE

95-2743174

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	60768	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GAMUT INVESTMENT FUND

250 WEST 55TH STREET, 25TH FLOOR
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	21971	Yes ☐ No ☒

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

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

MORGAN STANLEY NY

1585 BROADWAY AVE
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered “Yes” to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	9621	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GOLDMAN SACHS & CO. LLC

200 WEST ST., 29TH FLOOR
NEW YORK, NY 10282

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered “Yes” to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	7925	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN SECURITIES

560 MISSION STREET
SAN FRANCISCO, CA 94105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered “Yes” to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	7678	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)

CREDIT SUISSE SECURITIES NY

11 MADISON AVE, 11TH FLOOR
NEW YORK, NY 10010

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	6428	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

VAVRINEK, TRINE, DAY & COMPANY LLP

10681 FOOTHILL BLVD., STE. 300
RANCHO CUCAMONGA, CA 91730

(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	5500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ROCKPOINT REAL ESTATE FUND V, LP

47-2190176

(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 50 51	NONE	5437	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)

HSBC SECURITIES (USA) INC.

452 FIFTH AVENUE
NEW YORK, NY 10018

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 50	NONE	5348	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
GAMUT INVESTMENT FUND	28 52	21971

(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.
GAMUT CAPITAL MANAGEMENT 47-4084591	ASSET MANAGEMENT

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
HARBOURVEST PARTNERS LP 74-3130888	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
WARBURG PINCUS PRIVATE EQUITY 13-3536050	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
GSO CAPITAL PARTNERS, LP 01-0899018	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
TURNBRIDGE CAPITAL PARTNERS I LP 46-5712799	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
EIF UNITED STATES POWER FUND IV, LP 27-2858420	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
PATRIA-BRAZILIAN PRVT EQTY FD, LP 98-1179451	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
EXETER PROPERTY GROUP, LLC 20-5420212		52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
DRC EUROPEAN REAL ESTATE DEBT FD II	6 DUKE STREET LONDON GB	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
36 SOUTH CAPITAL ADVISORS LLP	BERKELEY SQUARE HOUSE, 3RD FL LONDON GB	28 50 51	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
CAPITAL INTERNATIONAL PRIVATE EQUIT	1 MARKET STREET SAN FRANCISCO, CA 94105	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
CARLYLE REALTY PARTNERS	1001 PENNSYLVANIA AVENUE WASHINGTON, DC 20004	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
HANCOCK CAPITAL PARTNERS V, LP 38-3261832		52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ACTIS ENERGY 3 & 4	2 MORE LONDON RIVERSIDE LONDON GB	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
MACKAY SHIELDS LLC 13-5582869	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
BOSTON PARTNERS 98-0202744	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
MCMORGAN & COMPANY 52-2334338	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ENERGY CAPITAL PARTNERS MGMT, LP 20-2755010	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
OHA STRATEGIC CREDIT FUND II	201 MAIN, SUITE 1250 FORT WORTH, TX 76102	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
GOLDMAN SACHS PRIVATE EQUITY PARTNE	200 WEST ST., 29TH FLOOR NEW YORK, NY 10282	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
VENUTI & ASSOCIATES	5050 EL CAMINO REAL, STE. 106 LOS ALTOS, CA 94022	11 50	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
PACIFIC PRINTING 26-4644580		36 50	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
VITRUVIAN INVESTMENT PARTNERSHIP II 98-1141582		52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
VAVRINEK, TRINE, DAY & COMPANY LLP	10681 FOOTHILL BLVD., STE. 300 RANCHO CUCAMONGA, CA 91730	10 50	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
ARA FUND I (ARA ADVISORS, LLC)	5300 MEMORIAL DRIVE, SUITE 500 HOUSTON, TX 77007	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
BH-DG SYSTEMATIC TRADING MASTER FUN	UGLAND HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

(a) Enter name and EIN or address of service provider (see instructions)		(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
DBAG FUND VII	7, RUE LOU HEMER, LUXEMBOURG-FINDEL LU	52	SERVICE PROVIDER DID NOT RESPOND TO REQUEST FOR INFORMATION REGARDING INDIRECT COMPENSATION.

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

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

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

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

2019

This Form is Open to Public Inspection.

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

A Name of plan
LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

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 LABORERS PENSION

D Employer Identification Number (EIN)
94-6277608

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

a Name of MTIA, CCT, PSA, or 103-12 IE: HIPEP VI CAYMAN PARTNERSHUP FUND LP

b Name of sponsor of entity listed in (a): HARBOURVEST PARTNERS LLC

c EIN-PN 98-0582576-001 | **d** Entity code E | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6647600

a Name of MTIA, CCT, PSA, or 103-12 IE: HARBOURVEST PARTNER IX CAYMAN CR OP

b Name of sponsor of entity listed in (a): HARBOURVEST PARTNERS LLC

c EIN-PN 75-3269994-001 | **d** Entity code E | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9975621

a Name of MTIA, CCT, PSA, or 103-12 IE: PRIVATE EQUITY PARTNERS X-MGR LP

b Name of sponsor of entity listed in (a): GOLDMAN SACHS PEP X ADVISORS, LLC

c EIN-PN 26-2610183-001 | **d** Entity code E | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 7356788

a Name of MTIA, CCT, PSA, or 103-12 IE: RHUMBLINE QSI INDEX LLC

b Name of sponsor of entity listed in (a): RHUMBLINE ADVISERS CORP.

c EIN-PN 26-0137355-001 | **d** Entity code E | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 155402320

a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI EAFE INDEX SL FUND

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

c EIN-PN 04-0025081-240 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 187642421

a Name of MTIA, CCT, PSA, or 103-12 IE: MSCI EMERGING MARKETS INDEX SL COMM

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

c EIN-PN 04-3407623-001 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 114493279

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

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

c EIN-PN 04-0025081-152 | **d** Entity code C | **e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 214722188

a Name of MTIA, CCT, PSA, or 103-12 IE: VOYA SENIOR LOAN TRUST FUND		
b Name of sponsor of entity listed in (a): VOYA INVESTMENT TRUST CO		
c EIN-PN 06-1440627-045	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 69143529
a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA US AGGREGATE BOND INDEX FUND		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST CO		
c EIN-PN 04-0025081-070	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 336610389
a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA US ST GOVERNMENT CREDIT/BOND I		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST CO		
c EIN-PN 27-6934633-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: LOGAN CIRCLE PARTNERS MASTER COLLEC		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 46-2596644-062	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 147804026
a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET RUSSELL 3000 INDEX NON		
b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST CO		
c EIN-PN 04-0025081-042	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 282105656
a Name of MTIA, CCT, PSA, or 103-12 IE: MULTI-EMPLOYER PROPERTY TRUST		
b Name of sponsor of entity listed in (a): NEWTOWER TRUST COMPANY		
c EIN-PN 52-6218800-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3351123
a Name of MTIA, CCT, PSA, or 103-12 IE: KOPERNIK GLOBAL ALL-CAP CIT		
b Name of sponsor of entity listed in (a): SEI TRUST COMPANY		
c EIN-PN 83-2037707-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 51593015
a Name of MTIA, CCT, PSA, or 103-12 IE: GQG PARTNERS GLOBAL EQUITY FUND CIT		
b Name of sponsor of entity listed in (a): RELIANCE TRUST COMPANY		
c EIN-PN 82-6251411-010	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 92979654
a Name of MTIA, CCT, PSA, or 103-12 IE: SEPARATE J ACCOUNT		
b Name of sponsor of entity listed in (a): THE UNION LABOR LIFE INSURANCE CO		
c EIN-PN 13-1423090-203	**d** Entity code P	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 92050854
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
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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)	Financial 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), and section 6058(a) of the Internal Revenue Code (the Code). ▶ **File as an attachment to Form 5500.**	**2019** **This Form is Open to Public Inspection**

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

A Name of plan
LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES LABORERS PENSION

D Employer Identification Number (EIN)
94-6277608

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	-2543755	-1989492
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	33147145	26699194
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	20464337	47474088
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	152002823	116769261
(2) U.S. Government securities	1c(2)	145980338	124199680
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	29727585	38673363
(B) All other	1c(3)(B)	130791910	179916573
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	89001288	0
(5) Partnership/joint venture interests	1c(5)	509379500	598880016
(6) Real estate (other than employer real property)	1c(6)	16034733	16251677
(7) Loans (other than to participants)	1c(7)	56481726	54187480
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1234356933	1500445280
(10) Value of interest in pooled separate accounts	1c(10)	89521449	92050854
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	124524945	179382329
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	192186921	183116710
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	338572665	343852717

		(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	3159630543	3499909730
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	561316	951436
i Acquisition indebtedness	1i		
j Other liabilities	1j	69589196	79490629
k Total liabilities (add all amounts in lines 1g through1j)	1k	70150512	80442065
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	3089480031	3419467665

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)	333685122	
(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)		333685122
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	2183858	
(B) U.S. Government securities	2b(1)(B)	3904317	
(C) Corporate debt instruments	2b(1)(C)	6867421	
(D) Loans (other than to participants)	2b(1)(D)	392835	
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	18078657	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		31427088
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	1882891	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	2957669	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		4840560
(3) Rents	2b(3)		846070
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1450043383	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1432171393	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		17871990
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	0	
(B) Other	2b(5)(B)	43602467	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		43602467

			(a) Amount	(b) Total
	(6) Net investment gain (loss) from common/collective trusts	2b(6)		82615260
	(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-776118
	(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
	(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		22838401
	(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		3853124
c	Other income	2c		150821
d	Total income. Add all **income** amounts in column (b) and enter total	2d		540954785

Expenses

			(a) Amount	(b) Total
e	Benefit payment and payments to provide benefits:			
	(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	198832912	
	(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)		198832912
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)	451777	
	(2) Contract administrator fees	2i(2)	5031328	
	(3) Investment advisory and management fees	2i(3)	5208316	
	(4) Other	2i(4)	1442818	
	(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		12134239
j	Total expenses. Add all **expense** amounts in column (b) and enter total	2j		210967151

Net Income and Reconciliation

			(a) Amount	(b) Total
k	Net income (loss). Subtract line **2j** from line **2d**	2k		329987634
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 Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [ ] Yes [X] No

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

(1) Name: LINDQUIST LLP **(2)** EIN: 52-2385296

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	
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	

			Yes	No	Amount
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		5000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g	X		2646269422
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 If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4271272. (See instructions.)

SCHEDULE R (Form 5500)	Retirement Plan 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 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.**	**2019** **This Form is Open to Public Inspection.**

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

A Name of plan LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA	**B** Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 BOARD OF TRUSTEES LABORERS PENSION	**D** Employer Identification Number (EIN) 94-6277608

Part I Distributions

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

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

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

EIN(s): ____________________ ____________________

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

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

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

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

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

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

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

6	**a**	Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	**6a**	
	b	Enter the amount contributed by the employer to the plan for this plan year	**6b**	
	c	Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	**6c**	

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

a Name of contributing employer

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

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

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

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

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

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	1.03
b The corresponding number for the second preceding plan year	**15b**	1.07

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: 0.0 % Investment-Grade Debt: 10.0 % High-Yield Debt: 2.0 % Real Estate: 1.0 % Other: 87.0 %

b Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☒ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation____

LABORERS PENSION TRUST FUND
FOR NORTHERN CALIFORNIA

CONSOLIDATED FINANCIAL STATEMENTS

MAY 31, 2020

LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

CONSOLIDATED FINANCIAL STATEMENTS WITH ADDITIONAL INFORMATION
MAY 31, 2020 AND 2019

CONTENTS

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INDEPENDENT AUDITORS' REPORT

To the Participants and Trustees of
Laborers Pension Trust Fund for Northern California

REPORT ON THE CONSOLIDATED FINANCIAL STATEMENTS

We have audited the accompanying consolidated financial statements of Laborers Pension Trust Fund for Northern California (the Plan), which comprise the consolidated statements of net assets available for benefits as of May 31, 2020 and 2019; the related consolidated statements of changes in net assets available for benefits for the years then ended; and the related notes to the consolidated financial statements.

MANAGEMENT'S RESPONSIBILITY FOR THE CONSOLIDATED FINANCIAL STATEMENTS

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

AUDITORS' RESPONSIBILITY

Our responsibility is to express an opinion on these consolidated financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audits to obtain reasonable assurance about whether the consolidated financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the consolidated financial statements. The procedures selected depend on the auditors' judgment, including the assessment of the risks of material misstatement of the consolidated financial statements, whether due to fraud or error. In making those risk assessments, the auditors consider internal control relevant to the Plan's

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preparation and fair presentation of the consolidated financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the consolidated financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

OPINION

In our opinion, the consolidated financial statements referred to above present fairly, in all material respects, the net assets available for benefits of Laborers Pension Trust Fund for Northern California as of May 31, 2020, and the changes in net assets available for benefits for the year then ended and its financial status as of May 31, 2019, and the changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Lindquist LLP

December 30, 2020

LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

CONSOLIDATED STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
MAY 31, 2020 AND 2019

	2020	2019
ASSETS		
INVESTMENTS - at fair value		
Cash equivalents	$ 113,781,089	$ 144,318,220
U.S. Government obligations	78,762,226	121,030,898
Corporate obligations	196,709,971	149,597,796
Common stock	-	58,254,290
Real estate	16,251,677	16,034,733
Pooled separate account	92,050,854	89,521,449
Common/collective trusts	1,500,445,280	1,234,356,933
103-12 investment entities	179,382,329	124,524,945
Notes receivable	6,779,168	4,933,878
Mutual funds	183,116,710	192,186,921
Limited partnerships	598,880,016	509,379,500
Limited liability companies	236,004,300	223,339,205
Mortgages	47,408,312	51,547,848
Hedge funds	39,506,643	47,053,034
	3,289,078,575	2,966,079,650
Securities on loan		
U.S. Government obligations	45,437,454	24,949,440
Corporate obligations	21,879,965	10,921,699
Common stock	-	30,746,998
	67,317,419	66,618,137
Fair value of collateral held for securities on loan	68,341,774	68,180,426
Total investments	3,424,737,768	3,100,878,213
RECEIVABLES		
Due from broker	28,285,328	213,537
Employer contributions, less allowance of $87,429 in 2020 and $165,014 in 2019	26,699,194	33,147,145
Due from related fund	1,395,221	1,813,241
Interest and dividends	2,029,844	2,588,821
Other receivables	479,683	650,808
Total receivables	58,889,270	38,413,552
CASH	998,680	5,140,848
PREPAID EXPENSES	15,284,012	15,197,930
Total assets	3,499,909,730	3,159,630,543
LIABILITIES AND NET ASSETS		
LIABILITIES		
Due to broker	10,406,286	767,883
Liability to return collateral for securities on loan	68,341,774	68,180,426
Due to related fund	742,569	640,887
Accounts payable	951,436	561,316
Total liabilities	80,442,065	70,150,512
NET ASSETS AVAILABLE FOR BENEFITS	$ 3,419,467,665	$ 3,089,480,031

See accompanying notes to consolidated financial statements.

LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
YEARS ENDED MAY 31, 2020 AND 2019

	2020	2019
ADDITIONS		
Investment income		
Net appreciation in fair value of investments	$ 169,604,132	$ 61,313,750
Interest and dividend income	36,668,640	35,439,006
Net lease rentals	846,070	952,453
	207,118,842	97,705,209
Less investment expenses	(5,208,316)	(4,294,979)
Investment income - net	201,910,526	93,410,230
Employer contributions	333,685,122	338,629,779
Other income	150,821	184
Total additions	535,746,469	432,040,193
DEDUCTIONS		
Pension benefits	198,832,912	192,241,220
Operating expenses		
Plan administration	5,031,328	4,456,277
Insurance expense	1,315,662	1,293,484
Legal and collection	172,023	145,911
Actuarial	139,064	199,561
Audit fees	134,092	113,912
Office expense	127,156	112,595
Meetings and conferences	5,081	4,415
Pension review	1,517	3,842
Total operating expenses	6,925,923	6,329,997
Total deductions	205,758,835	198,571,217
NET CHANGE	329,987,634	233,468,976
NET ASSETS MERGED INTO THE PLAN	-	48,583,219
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	3,089,480,031	2,807,427,836
End of year	$ 3,419,467,665	$ 3,089,480,031

See accompanying notes to consolidated financial statements.

NOTE 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

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

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

Investment Valuation, Transactions, and Income Recognition -

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

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

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

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

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

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

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

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

U.S. Government obligations and *corporate obligations:* When quoted prices are available, the fair value is based on quoted market prices in active markets (Level 1). When quoted prices are not available, valuation is determined based on a model that uses observable inputs such as interest-rate yield curves, cross-currency-basis index spreads or country credit-spreads, which are similar to the valued bond in terms of issuer, maturity and seniority (Level 2).

Common stock and *mutual funds:* The fair value of common stock and mutual funds is generally based on quoted market prices in active markets (Level 1).

Real estate (other): Investments in real estate accounts are valued at estimated fair value based on appraisal reports prepared by independent real estate appraisers and/or the account's investment manager (Level 3).

Pooled separate account, common/collective trusts, 103-12 investment entities, limited liability companies, and *hedge funds:* The fair value of the investments in this category has been estimated using the net asset value per share of the investments, as a practical expedient.

Notes receivable: The fair value of notes receivable is valued at the principal balance due, which approximates fair value (Level 2).

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

Limited partnerships (private equity): The Plan invests in limited partnerships based on the terms of the respective subscription agreements. The fair value of the limited partnerships is based on the Plan's ownership interest in the partners' capital as determined by the general partner of each of the limited partnerships. The net asset value is being used as a practical expedient to estimate fair value.

Mortgages: Investments in mortgages are valued based on their future principal and interest payments, discounted at the prevailing interest rates for similar instruments at year-end, which approximates fair value (Level 2).

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

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

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

Transactions and Income Recognition - Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation includes the gains and losses on investments bought and sold as well as held during the year.

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

Actuarial Present Value of Accumulated Plan Benefits - Accumulated Plan benefits are those future periodic payments, including lump-sum distributions, 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.

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

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

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

Risks and Uncertainties - The 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 consolidated financial statements of the actuarial present value of accumulated Plan benefits.

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

NOTE 2. DESCRIPTION OF THE PLAN

The following brief description of Laborers Pension Trust Fund for Northern California (the Plan) is provided for general information purposes only. Participants should refer to the Summary Plan Description for more complete information.

General - The Plan is a multiemployer defined benefit plan, which was established on August 2, 1963, for the purpose of providing pension and death benefits to eligible participants of the Plan covered by the collective bargaining agreements by and between Northern and Central California Chapter, The Associated General Contractors of America, Inc., and the Northern California District Council of Laborers, AFL-CIO. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Payment of Benefits - Qualified participants are entitled to a regular, early retirement, disability pension, service pension, deferred vested benefit or reciprocal pension. Generally, benefits are paid in the form of a single-life pension or a joint and survivor pension. Surviving spouse pension, pre-retirement death benefits and lump-sum death benefits are available for the beneficiaries of qualified participants.

NOTE 2. DESCRIPTION OF THE PLAN (CONT'D)

Vesting - Under the current provisions of the Plan, a participant achieves vested status once they have accumulated five years of credited service, not counting any credited service lost due to a permanent break in service. Refer to the Summary Plan Description for the complete vesting schedule. One year of vesting service is earned for each Plan year in which a participant has 870 or more hours of work.

NOTE 3. PRIORITIES UPON TERMINATION

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

In addition, certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC) if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. 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.

NOTE 4. TAX STATUS

The Plan obtained its latest determination letter, dated February 26, 2016, in which the Internal Revenue Service stated that the Plan, as then designed, was in compliance with the applicable requirements under Section 401(a) of the Internal Revenue Code and was, therefore, exempt from federal income taxes. The Plan's administrator and the Plan's counsel believe that the Plan continues to operate in compliance with the applicable requirements of the Internal Revenue Code. Therefore, they believe that the Plan was qualified, and the related Trust was tax exempt as of the consolidated financial statement date.

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

NOTE 4. TAX STATUS (CONT'D)

The Plan's administrator has analyzed the tax positions taken by the Plan, and the LLC and has concluded that, as of May 31, 2020, there are no uncertain positions taken, or expected to be taken, that would require recognition of a liability or disclosure in the consolidated financial statements. The Plan is subject to routine audits by the taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan's administrator believes the Plan is no longer subject to income tax examinations for the fiscal years prior to 2017.

NOTE 5. PENSION PROTECTION ACT OF 2006

In 2008, the Plan was certified to be in endangered status. In early 2009, the Board adopted a funding improvement plan, as required under the Pension Protection Act. The funding improvement plan was most recently updated on December 8, 2015. Refer to Note 6 for additional information regarding the portion of the contribution rate being applied to improve the Plan's funded status.

The Plan was certified to be in neither critical nor endangered status based on the actuarial certifications filed on May 22, 2020. The certification was based on estimated financial information provided as of June 1, 2019. The Plan's actuary has advised that the Plan is making the scheduled progress in meeting the requirements of its funding improvement plan.

NOTE 6. FUNDING POLICY

The participating employers contribute such amounts as are specified in the collective bargaining agreements. The hourly contribution rate is $8.96, of which $2.16 is credited to the participants' benefit accrual and $6.80 is to improve the funded status of the Plan. The Plan's actuary has advised that the minimum funding requirements of ERISA are currently being met as of May 31, 2019.

NOTE 7. WITHDRAWAL LIABILITY

The Plan complies with the provisions of the Multiemployer Pension Plan Amendment Act of 1980 (MPPAA), which requires imposition of withdrawal liability on a contributing employer that partially or totally withdraws from the Plan. Under the provisions of MPPAA, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer. The Plan's actuary has advised the Plan that, as of May 31, 2019, the Plan has estimated unfunded vested liability for withdrawal liability purposes of $1,338,093,343.

NOTE 7. WITHDRAWAL LIABILITY (CONT'D)

During the years ended May 31, 2020 and 2019, the withdrawal liability received from employers totaled approximately $11,000 and $20,000, respectively. The withdrawal liability receivable as of May 31, 2020 and 2019, totaled approximately $183,000 and $197,000, respectively, and has been fully reserved due to the uncertainty of collection.

NOTE 8. ACTUARIAL INFORMATION

Actuarial valuation of the Plan was made by Segal Consulting as of May 31, 2019. Information in the reports included the following:

Actuarial present value of accumulated Plan benefits	
Vested benefits	
Participants currently receiving payments	$ 1,839,832,055
Other participants	1,201,567,652
Total vested benefits	3,041,399,707
Non-vested benefits	238,365,502
Total actuarial present value of accumulated Plan benefits	$ 3,279,765,209

As reported by the actuary, the changes in the present value of accumulated Plan benefits for the year ended May 31, 2019, were as follows:

Actuarial present value of accumulated Plan benefits at beginning of year	$ 3,180,125,061
Increase (decrease) during the year attributable to:	
Plan amendments	2,776,500
Benefits accumulated, net experience gain or loss and changes in data	57,804,534
Benefits paid	(192,241,220)
Interest	231,300,334
Net increase	99,640,148
Actuarial present value of accumulated Plan benefits at end of year	$ 3,279,765,209

NOTE 8. ACTUARIAL INFORMATION (CONT'D)

During the year ended May 31, 2020, a Plan amendment was adopted that increased the benefit accrual rate, effective August 1, 2019, from 2.3% to 3.3% of contributions, based on a benefit contribution rate of $2.16 per hour (see Note 6). The amendment also provided a one-time supplemental check of $500 to those in pay status who are over age 70. The amendment resulted in an increase to the actuarial present value of accumulated Plan benefits of approximately $2,776,500.

The computations of the actuarial present value of accumulated plan benefits were made as of June 1, 2019. Had the valuations been made as of May 31, 2019, there would be no material differences.

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

Administrative expenses:	$6,000,000 per year, payable monthly.
Mortality:	
Pre-retirement:	RP-2014 Healthy Blue Collar Employee Tables, projected using Scale MP-2014.
Healthy post-retirement:	RP-2014 Healthy Blue Collar Annuitants Tables, generationally projected using Scale MP-2014.
Disabled:	RP-2014 Healthy Blue Collar Annuitants Tables, set forward two years.
Net investment return:	7.50% per annum.
Retirement age:	Weighted average retirement age of 59.3.

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

Because information on the accumulated Plan benefits at May 31, 2020, and the changes therein for the year then ended are not included above, these consolidated financial statements do not purport to present a complete presentation of the consolidated financial status of the Plan as of May 31, 2020, and the consolidated changes in its financial status for the year then ended, but only present the consolidated net assets available for benefits and the changes therein as of and for the year ended May 31, 2020. The complete consolidated financial status is presented as of May 31, 2019.

NOTE 9. CASH CONCENTRATIONS

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

NOTE 10. INVESTMENTS AT FAIR VALUE HIERARCHY

Assets measured at fair value on a recurring basis, based on their fair value hierarchy at May 31, 2020 and 2019, are as follows:

		Fair Value Measurements at Reporting Date Using:		
Description	May 31, 2020	Quoted Prices in Active Markets for Identical Assets (Level 1)	Other Significant Observable Inputs (Level 2)	Significant Unobservable Inputs Level 3
Assets in the fair value hierarchy				
Cash equivalents	$ 113,781,089	$ -	$ 113,781,089	$ -
U.S. Government obligations	124,199,680	59,248,402	64,951,278	-
Corporate obligations	218,589,936	-	218,589,936	-
Real estate	16,251,677	-	-	16,251,677
Notes receivable	6,779,168	-	6,779,168	-
Mutual funds	183,116,710	183,116,710	-	-
Mortgages	47,408,312	-	47,408,312	-
Collateral for securities on loan	68,341,774	-	68,341,774	-
Total assets in the fair value hierarchy	778,468,346	$ 242,365,112	$ 519,851,557	$ 16,251,677
Investments measured at net asset value				
Pooled separate account	92,050,854			
Common/collective trusts	1,500,445,280			
103-12 investment entities	179,382,329			
Limited partnerships	598,880,016			
Limited liability companies	236,004,300			
Hedge funds	39,506,643			
Total investments measured at net asset value	2,646,269,422			
Total investments at fair value	$ 3,424,737,768			
Liabilities				
Liability to return collateral held for securities on loan	$ 68,341,774	$ -	$ 68,341,774	$ -

NOTE 10. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

Description	May 31, 2019	Fair Value Measurements at Reporting Date Using: Quoted Prices in Active Markets for Identical Assets (Level 1)	Other Significant Observable Inputs (Level 2)	Significant Unobservable Inputs Level 3
Assets in the fair value hierarchy				
Cash equivalents	$ 144,318,220	$ -	$ 144,318,220	$ -
U.S. Government obligations	145,980,338	44,026,609	101,953,729	-
Corporate obligations	160,519,495	-	160,519,495	-
Common stock	89,001,288	89,001,288	-	-
Real estate	16,034,733	-	-	16,034,733
Notes receivable	4,933,878	-	4,933,878	-
Mutual funds	192,186,921	192,186,921	-	-
Mortgages	51,547,848	-	51,547,848	-
Collateral for securities on loan	68,180,426	-	68,180,426	-
Total assets in the fair value hierarchy	872,703,147	$ 325,214,818	$ 531,453,596	$ 16,034,733
Investments measured at net asset value				
Pooled separate account	89,521,449			
Common/collective trusts	1,234,356,933			
103-12 investment entities	124,524,945			
Limited partnerships	509,379,500			
Limited liability companies	223,339,205			
Hedge funds	47,053,034			
Total investments measured at net asset value	2,228,175,066			
Total investments at fair value	$ 3,100,878,213			
Liabilities				
Liability to return collateral held for securities on loan	$ 68,180,426	$ -	$ 68,180,426	$ -

NOTE 10. INVESTMENTS AT FAIR VALUE HIERARCHY (CONT'D)

A reconciliation of the activity from the beginning to the end of year for assets measured at fair value on a recurring basis using significant unobservable inputs (Level 3) at May 31, 2020 and 2019, is as follows:

	Fair Value Measurements Using Significant Unobservable Inputs (Level 3)	
	Real Estate	
	2020	2019
Beginning balance	$ 16,034,733	$ 15,795,530
Realized and unrealized gain and loss	216,944	252,610
Purchases	-	-
Sales, withdrawals and distributions	-	(13,407)
Settlements	-	-
Issuances	-	-
Transfers in/out of Level 3	-	-
Ending balance	$ 16,251,677	$ 16,034,733
The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date	$ 370,000	$ 252,610

For fair value measurements categorized within Level 3 of the fair value hierarchy, the following table represents quantitative information about the significant unobservable inputs used at May 31, 2020 and 2019.

	Fair Value as of May 31, 2020	Fair Value as of May 31, 2019	Valuation Technique	Significant Unobservable Inputs	Range (weighted average)
Real estate	$16,251,677	$16,034,733	Appraisal (As Is - market value)	Capitalization rates Indirect costs Entrepreneurial profit	7% (7%) 10%–20% (15%) 0%–10% (5%)

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE

Following is a summary of the Plan's commitments and investments in certain entities that calculate net asset value, as of May 31, 2020 and 2019:

Investment	Fair Value as of May 31, 2020	Fair Value as of May 31, 2019		Unfunded Commitments 2020	Unfunded Commitments 2019	Redemption Frequency	Redemption Notice Period
Limited partnerships							
Infrastructure	$ 100,763,983	$ 87,972,061	{a}	$ 39,758,179	$ 50,415,089	See (a) below	
Natural resources	91,293,217	63,025,728	{b}	127,664,795	68,286,525	See (b) below	
Private debt	41,706,605	53,737,868	{c}	24,141,670	36,719,678	See {c} below	
Private equity	248,609,318	187,097,293	{d}	202,698,181	94,013,733	See {d} below	
Real estate	69,519,146	73,788,786	{e}	39,466,727	63,340,145	See {e} below	
Real estate	46,987,747	43,757,764	{e}	-	-	Quarterly	30 Days
Total limited partnerships	598,880,016	509,379,500		433,729,552	312,775,170		
Limited liability companies							
Private equity	102,609,675	92,174,657	{f}	-	-	Daily	None
Real estate	129,651,116	126,627,561	{g}	4,898,571	5,043,421	Quarterly	90 Days
Real estate	3,743,509	4,536,987	{g}	155,061	849,853	See {g} below	
Total limited liability companies	236,004,300	223,339,205		5,053,632	5,893,274		
Pooled separate account							
Private equity	92,050,854	89,521,449	{h}	-	-	Monthly	90 Days
Common/collective trusts							
Private debt	69,143,529	71,463,852	{h}	-	-	Daily	None
Private debt	302,135,701	273,371,040	{h}	-	-	Semi-monthly	None
Private debt	147,804,026	124,731,786	{h}	-	-	See {h} below	
Private equity	926,417,887	724,320,046	{h}	-	-	Daily	None
Private equity	51,593,014	37,249,250	{h}	-	-	Monthly	30 Days
Real estate	3,351,123	3,220,959	{h}	-	-	See {h} below	
Total common/collective trusts	1,500,445,280	1,234,356,933		-	-		
103-12 investment entities							
Private equity	23,980,009	24,769,223	{h}	2,992,535	5,028,287	Daily	None
Private equity	155,402,320	99,755,722	{h}	-	-	See {h} below	
Total 103-12 investment entities	179,382,329	124,524,945		2,992,535	5,028,287		
Hedge funds							
Private equity	36,573,569	42,312,373	{i}	-	-	See {i} below	
Private equity	2,933,074	2,892,510	{i}	-	-	Quarterly	90 Days
Private equity	-	1,848,151	{i}	-	-	Semi-annual	95 Days
Total hedge funds	39,506,643	47,053,034		-	-		
Total investments measured at net asset value	$ 2,646,269,422	$ 2,228,175,066		$ 441,775,719	$ 323,696,731		

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{a} This class of investments consists of limited partnerships that invest in private equity companies in infrastructure-related projects, including power/energy infrastructure assets; energy, transportation and water/waste infrastructure assets; power and transmission projects and companies; utilities companies; natural gas pipeline and storage facilities and related structures; and infrastructure projects in healthcare, social and environmental sectors. These investments seek to provide superior returns through various domestic and international infrastructure projects. Redemptions are not permitted over the term of the investment. The limited partnerships in this category have terms that range from approximately June 2020 through December 2028, with possible extensions based on the limited partnership agreements.

{b} This class of investments consists of limited partnerships that invest in real assets, including oil and gas-focused investments and commodities. The oil and gas investments include domestic and international, privately negotiated equity and equity-related investments; investments in known energy-producing regions of North America, deep-water oil and gas exploration and production in the Gulf of Mexico; and late-stage mining projects in politically stable regions around the world. These limited partnerships also target companies that provide services to energy, industrial and infrastructure sectors via organic and add-on acquisitions. These limited partnerships also invest in diversified U.S. farmland properties, diversified across geography, lease type and underlying crops. These limited partnerships seek to provide a diverse portfolio of energy and energy-related infrastructure investments. These limited partnerships utilize hedging to limit commodity pricing risks but allow most long-term pricing to be unhedged. Redemptions are not permitted over the term of the investment. The limited partnerships in this category have terms that range from approximately June 2020 through December 2033, with possible extensions based on the limited partnership agreements.

{c} This class of investments consists of limited partnerships considered to be private debt investments. The managers in this class utilize various investment strategies in order to achieve superior returns and capital appreciation. Investments may be made directly by the limited partnership or indirectly through a fund-of-funds investment structure. Strategies utilized by these managers include investments in privately negotiated, secured loan investments; investments in middle-market companies in service and manufacturing industries via debt coupons and equity appreciation; debt-oriented investments in targets that are experiencing financial distress; investments in revenue-generating, patent-protected pharmaceuticals, medical devices and diagnostic products, with a focus on companies in developed regions; and investments in an active opportunistic basis in bank loans, bonds, notes and other obligations. Redemptions are not permitted over the term of the investment. The limited partnerships in this category have terms that range from approximately June 2020 through December 2028, with possible extensions based on the limited partnership agreements.

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{d} This class of investments consists of limited partnerships considered to be private equity investments. The managers in this class utilize various investment strategies in order to achieve superior returns and capital appreciation. Investments may be made directly by the limited partnership or indirectly through a fund-of-funds investment structure. Strategies utilized by these managers include seed and early-stage investments in domestic and international technology, life sciences and pharmaceutical companies; investments in manufacturing, distribution, service, infrastructure and materials; investments in companies located in emerging markets; investments in international small–middle-sized mechanical engineering, industrial suppliers and service companies; investments in domestic middle-market companies in the service industry, healthcare, telecommunications, media and technology sectors; execution of controlled buyouts focused on U.S.-based businesses servicing the Federal Government in aerospace and defense, communications, education, energy, government services, healthcare, national security and technology sectors; investments in under-managed, stressed or distressed companies via controlling equity investments. Strategies utilized by these managers also include acquiring a diversified portfolio of interest in established venture capital funds, buy-out funds, mezzanine funds, and other pooled investment vehicles, which primarily invest in equity-oriented investments and direct private equity and equity-related investments. Redemptions are not permitted over the term of the investment. The limited partnerships in this category have terms that range from approximately June 2020 through December 2031, with possible extensions based on the limited partnership agreements.

{e} This class of investments consists of limited partnerships that invest in diversified real estate and related assets, both domestic and international. Strategies utilized by these managers include investments in housing and residential property sectors, and GDP-driven sectors such as office, industrial, retail and hotels; R&D technology sectors supporting properties through capital improvement and development of real properties; originating new mezzanine loans on real estate properties; acquiring industrial "big-box" warehouses and industrial buildings; investments in workforce housing and apartments located in high-demand areas; acquisition, investment, management, retrofit and/or development of urban, modern, green apartments and office buildings; acquiring or developing middle-market properties in student and senior housing, medical offices and storage facilities; making loans on mid-range commercial real estate properties; investments in upscale travel and leisure businesses; and investments in large-scale infrastructure projects. For investments in this category where redemptions are not permitted, the limited partnerships have terms that range from approximately June 2020 through December 2028, with possible extensions based on the limited partnership agreements.

NOTE 11. INVESTMENTS IN CERTAIN ENTITIES THAT CALCULATE NET ASSET VALUE (CONT'D)

{f} This class of investments consists of limited liability companies considered to be private equity investments. Strategies utilized by these managers include investing in companies located throughout the world, including emerging and frontier markets, which are trading at a significant discount to risk-adjusted intrinsic value.

{g} This class of investments consists of limited liability companies that invest in U.S.-based real estate and related assets. Strategies utilized by these managers include investing in properties consisting of office, retail, multi-family and industrial properties; making purchases of investments structured as portfolios or single assets in partnerships, acquisitions, REITs or joint ventures; investing in commercial and residential real estate properties; and mortgage loans. For investments in this category, where redemptions are not permitted or are unknown, the limited liability companies have terms that range from approximately June 2020 through December 2028, with possible extensions based on the agreements.

{h} These investments are direct filing entities with the Department of Labor; therefore, information regarding the investment strategy is not disclosed. For investments in this category, where redemptions are not permitted, the direct filing entities have terms that range from approximately June 2020 through December 2028, with possible extensions based on the agreements.

{i} This class of investments consists of three hedge fund investments. The investment objectives of the hedge funds are to seek long-term, risk-adjusted returns and above-average rates of returns and long-term capital growth through a diversified portfolio of private investment entities and separately managed accounts. For investments in this category, where redemptions are not permitted, the hedge funds have terms that range from approximately June 2020 through December 2028, with possible extensions based on the agreements.

NOTE 12. SECURITIES LENDING

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

NOTE 12. SECURITIES LENDING (CONT'D)

the loan is given to both the lenders and the borrowers, subject to appropriate notice. Upon termination of the loan, the borrowers will return to the lenders securities identical to the loaned securities and the collateral held by lenders will be returned to the borrowers.

As of May 31, 2020 and 2019, the fair value of the securities loaned by the Plan totaled \$67,317,419 and \$66,618,137, respectively.

Collateral reinvested and held by the Plan and the liability to return the collateral received at May 31, 2020 and 2019, totaled \$68,341,774 and \$68,180,426, respectively, and met the collateral obligations under the Plan's securities lending agreement.

The Plan earned securities lending income (net of fees) totaling approximately \$90,930 and \$87,512, respectively, for the years ended May 31, 2020 and 2019. These amounts are included in investment income on the consolidated statements of changes in net assets available for benefits.

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

NOTE 13. LONG-TERM NOTES RECEIVABLE

Effective January 1, 1981, the Plan issued a \$160,000 note to the Laborers Funds Administrative Office of Northern California, Inc. (the Corporation), for working capital. Effective May 23, 2003, an additional note of \$320,000 was issued with the same terms. The Corporation and the Plan are related in that they share common Board members. The note bears interest at the San Francisco Federal Reserve Bank discount rate plus 5.00% at May 25 each year. The prevailing discount rate at May 25, 2019, was 3.00%, with the principal payable on demand. Should any of the installments of interest not be paid when due, the principal and interest shall become due. Interest received on the note for the years ended May 31, 2020 and 2019, totaled \$38,400 and \$36,000, respectively.

Effective July 1, 2001, the Plan issued an additional \$2,760,672 note to the Corporation and it was renegotiated in July 2003. The first principal payment was made on July 1, 2002. The remaining balance of the note, \$1,840,448, will be an interest payable note only, with the principal due on demand. Interest is to be

NOTE 13. LONG-TERM NOTES RECEIVABLE (CONT'D)

paid annually based on the San Francisco Federal Reserve Bank prevailing discount rate plus 3.00%. The prevailing discount rate at June 16, 2019, was 3.00%. Interest is calculated on July 1 based upon the balance of the note. Interest received on the note for the years ended May 31, 2020 and 2019, totaled $109,244 and $101,225, respectively.

Effective July 1, 2003, the Plan issued an additional $1,000,000 note to the Corporation for working capital. The note bears interest at the San Francisco Federal Reserve Bank prevailing discount rate at June 15 plus 3.00% effective July 1 each year, with the principal payable on demand. Should any of the installments of interest not be paid when due, the principal and interest shall become due. The prevailing discount rate at June 15, 2019, was 3.00%. Interest received on the note for the years ended May 31, 2020 and 2019, totaled $60,000 and $55,000, respectively.

Effective September 1, 2018, the Plan issued an additional $2,200,000 note to the Corporation for working capital. The note bears interest at 5.50% and is payable over 32 months. Interest received on the note for the years ended May 31, 2020 and 2019, totaled $68,257 and $77,102, respectively. The outstanding receivable totaled $1,613,430 as of May 31, 2020. The maturity on this note receivable, through the year ended May 31, 2021, is $792,823.

Effective June 1, 2019, the Plan issued an additional $500,000 note to the Corporation for working capital. Effective June 1, 2019, the Plan also issued an additional $1,500,000 note to the Corporation for working capital. These notes bear interest at 5.50% and are payable over 60 months and 84 months, respectively. Interest received on these notes for the year ended May 31, 2020, totaled $95,226.

The maturity on these notes receivable is as follows:

Years Ending May 31,	Amount
2021	$ 283,935
2022	299,952
2023	316,872
2024	334,746
2025	246,131
Thereafter	271,428
	$ 1,753,064

NOTE 13. LONG-TERM NOTES RECEIVABLE (CONT'D)

Effective December 1, 2019, the Plan issued an additional $250,000 note to the Corporation for working capital. Effective December 1, 2019, the Plan also issued an additional $720,000 note to the Corporation for working capital. These notes bear interest at 5.50% and are payable over 60 months and 78 months, respectively. Interest received on these notes for the year ended May 31, 2020, totaled $21,707.

The maturity on these notes receivable is as follows:

Years Ending May 31,	Amount
2021	$ 142,655
2022	150,702
2023	159,204
2024	168,184
2025	153,575
Thereafter	138,513
	$ 912,833

The outstanding principal balances of the notes receivable are held by U.S. Bank National Association and are included in the ending fair value of the investments. As of May 31, 2020 and 2019, the outstanding fair values of the notes receivable from the Corporation were:

	Balances as of May 31,	
Issue Date	2020	2019
January 1981	$ 160,000	$ 160,000
July 2001	1,840,448	1,840,448
May 2003	320,000	320,000
July 2003	1,000,000	1,000,000
September 2018	792,823	1,613,430
June 2019	1,753,064	-
December 2019	912,833	-
Total	$ 6,779,168	$ 4,933,878

NOTE 14. RELATED ORGANIZATIONS

The Plan entered into an agreement with Northern California Laborers Funds Administration, Inc. (the "Administrative Office") to have it act in the capacity of an administrative office on behalf of the Plan. The two organizations are related in that they share the same Board of Trustees and the Plan owns 10 membership certificates of the corporation.

For the years ended May 31, 2020 and 2019, \$5,031,328 and \$4,456,277, respectively, was paid to the Administrative Office for administrative services. As of May 31, 2020 and 2019, \$664,826 and \$609,142, respectively, was due to the Administrative Office.

As of May 31, 2020 and 2019, \$1,395,221 and \$1,813,241, respectively, was due from the Administrative Office for contributions collected on behalf of the Plan.

The Administrative Office occupies a building constructed and owned by the Plan under a ten-year lease dated May 1, 2011. The rent increases on an annual basis based on the consumer price index (CPI). The monthly rental rates for the years ended May 31, 2020 and 2019, were as follows:

May 2018–April 2019	$	48,681
May 2019–April 2020		50,635
May 2020–April 2021		51,197

Laborers Training and Retraining Trust Fund entered into a 50-year lease agreement in 1970 with the Plan for property located in San Ramon, California. The two plans are related in that they share the same Board of Trustees. The monthly rental rate for the ground lease at May 31, 2020 and 2019, was \$5,096. The monthly rental rate for the lease on the education building at May 31, 2020 and 2019, was \$46,705, and is adjusted each calendar year based on changes in the consumer price index. The annual future minimum lease receipts, through the expiration of the lease on November 13, 2020, total \$310,806.

NOTE 15. PLAN MERGER

On June 1, 2018, the Hod Carriers Local No. 166 Pension Trust Fund was merged into the Laborers Pension Trust Fund for Northern California. The transferred net assets have been recognized in the accounts of the Plan as of June 1, 2018, at their balances as previously carried in the accounts of Hod Carriers Local No. 166 Pension Trust Fund.

NOTE 15. PLAN MERGER (CONT'D)

Following is a summary of the transferred net assets:

Investments	$ 47,974,000
Employer contributions receivable	247,922
Due from other funds	104,948
Other receivables	9,479
Cash	350,738
Prepaid expenses	129,450
Liabilities	(233,318)
	$ 48,583,219

NOTE 16. SUBSEQUENT EVENTS

In March 2020, the coronavirus pandemic (COVID-19) continue in the United States, causing major concerns both for health and safety of individuals as well as economic and business operations of companies and organizations. Impacts of COVID-19 are not fully known at this time nor can they be projected with any certainty. Some impacts from COVID-19, to the employers and industry in which the Plan's participants work, in the near term and foreseeable future may include business and production disruptions, volatility in the equity and debt markets, reduced revenue and cash flows, and other economic outcomes.

The participants are primarily employed in the construction and industrial sector of the economy and many of those employers may face significant economic hardships as a result of COVID-19. To the extent that the employment of the participants is negatively impacted by COVID-19 economic events, the Plan may experience negative economic events in turn through reduction of work hours and related revenue. A reasonable estimate of the impact or potential impact of COVID-19 on the Plan as of the date of the consolidated financial statements cannot be made.

In addition, subsequent to May 31, 2020, the Board of Trustees voted to accept a merger of the Ken Lusby Clerks & Lumber Handlers Pension Fund into the Plan, subject to negotiation and agreement on the terms of a definitive merger agreement by both parties.

Subsequent events were evaluated through the date on which the consolidated financial statements were available to be issued. This date is approximately the same as the independent auditors' report date.

ADDITIONAL INFORMATION

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INDEPENDENT AUDITORS' REPORT ON ADDITIONAL INFORMATION

To the Participants and Trustees of
Laborers Pension Trust Fund for Northern California

We have audited the consolidated financial statements of Laborers Pension Trust Fund for Northern California, as of and for the year ended May 31, 2020, and have issued our report thereon dated December 30, 2020, which contained an unmodified opinion on those consolidated financial statements. Our audit was performed for the purpose of forming an opinion on the consolidated financial statements taken as a whole. The accompanying information, which appears on Schedule H - Financial Schedules (IRS Form 5500), is presented for the purpose of additional analysis and is not a required part of the basic consolidated financial statements. The Schedule H - Financial Schedules (IRS Form 5500) is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from, and relates directly to, the underlying accounting and other records used to prepare the consolidated financial statements. The information has been subjected to the auditing procedures applied in the audit of the consolidated financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the consolidated financial statements or to the consolidated financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the consolidated financial statements taken as a whole.

Lindquist LLP

December 30, 2020

Exhibit 9: Summary of Plan Provisions

(Schedule MB, Line 6)

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

Plan Year	June 1 through May 31
Plan Credit Year	August 1 through July 31
Plan Status	Ongoing plan
Regular Pension	• *Age Requirement:* 65 • *Service Requirement:* 5 years of Credited Service. • *Amount:* $75.00 per month for each Past Service Benefit Unit; plus $95.00 per month for each Future Service Benefit Unit earned through July 31, 1986; plus 3.30% of the contributions received between August 1, 1986 and July 31, 2003; plus 2.30% of the contributions received between August 1, 2003 and July 31, 2019; plus 3.30% of the contributions received for service thereafter. In addition, a benefit of $50 per month is provided to participants who have worked a minimum of 2,000 hours in the 48 months preceding retirement. Effective June 1, 2005, contributions in excess of $2.16 per hour are not recognized for benefit crediting purposes.
Early Retirement Pension	• *Age Requirement:* 55 • *Service Requirement:* 10 years of Credited Service • *Amount:* Accrued Regular Pension amount, reduced 3% for each year that the retiring employee is younger than age 65. (The supplemental lifetime benefit of $50 per month is not subject to the Early Retirement reduction factor).
Disability Pension	• *Age Requirement:* None • *Service Requirement:* 10 years of Credited Service; earned at least two quarters of Credited Service in the two consecutive Plan Credit Year period preceding the date of disability. • *Other Requirement:* Totally disabled and entitled to a Social Security Disability award and disability as a result of actual employment. • *Amount:* $50 per Benefit Unit per month. In addition, a supplemental lifetime benefit of $50 per month is provided.
Service Pension	• *Age Requirement:* 55 for participants entering plan from August 1, 2013 to July 31, 2015; 60 for those entering plan August 1, 2015 or later; otherwise none • *Service Requirement:* 25 Benefit Units (A maximum of 1.0 Benefit Unit is recognized each Plan Credit Year to meet this requirement.) • *Amount:* Accrued Regular Pension amount.

Section 4: Certificate of Actuarial Valuation

Pro Rata/Partial Pension	This type of pension is available for laborers who have earned at least 5 years of combined Credited Service under this Plan and Related Pension Plans.
Deferred Vested Pension	• *Age and Service Requirements:* Age 65 and vested; or age 55 with 10 years of Credited Service • *Amount:* Accrued Regular Pension amount, payable commencing at Normal Retirement Age or, on a reduced basis, as early as age 55.
Normal Retirement Age	65, or if later, the fifth anniversary of participation
Spouse's Benefit	• *Age Requirement:* None • *Service Requirement:* 5 years of Credited Service. • *Amount:* 50% of the benefit that the participant would have received had he or she retired the day before death, on a 50% Husband-and-Wife Pension. If the participant was not eligible for a Service Pension and the participant's death occurs before age 55, benefits to the surviving spouse will be deferred to the date when the participant would have attained that age.
Pre-Retirement Death Benefit	• *Age Requirement:* None • *Service Requirement:* 5 years; earned at least two quarters of Credited Service in the two consecutive Plan Credit Year period preceding the date of death. • *Other Requirement:* Death as a result of actual employment. • *Amount:* Accrued Regular Pension amount payable immediately to the designated beneficiary until 36 payments are made. This benefit is applicable only if the participant is not married, or if payments are not due under the Spouse's Benefit.
Husband and Wife Pension	All retirements are paid in the form of a 50% Husband-and-Wife Pension unless this form is rejected by the participant and spouse. The benefit amount otherwise payable is reduced (88% for same age participant/spouse retiring on a non-disability pension) to reflect the joint and survivor coverage. For pensions effective after October 1, 1998, if the spouse should predecease the pensioner after the effective date of the pension, the benefit amount payable to the pensioner will be increased to the amount payable if the pension had not been paid in the form of a 50% Husband-and-Wife Pension. If this type of pension is rejected, or if the participant is not married, benefits are payable for the life of the participant without reduction or in any other available optional form elected by the participant in an actuarially equivalent amount.
Post-Retirement Death Benefit	A lump sum benefit shall be paid to the surviving spouse of a deceased pensioner, in an amount equal to $100 for each Benefit Unit earned under the Plan at the time of retirement.

Optional Forms of Benefits	• 50% Husband-and-Wife Pension ("QJSA") • Single-Life Pension • Optional Five-Year Guarantee of Pension Payments • 75% Husband-and-Wife Pension • 100% Husband-and-Wife Pension
Service Schedules	• Credited Service: Commencing August 1, 1975, a participant who works at least 870 hours in a Plan Credit Year receives one year of Credited Service. Fractional credit is given in quarter-year increments to employees who work at least 435 hours. Effective August 1, 2013, no credit is given for Plan Credit Years in which fewer than 500 hours are worked. • Benefit Units: Commencing August 1, 1975, a participant who works at least 500 hours in a Plan Credit Year receives 1/10 of a Benefit Unit for each 100 hours of work up to maximum of one Benefit Unit for 1,000 hours or more. For each Plan Credit Year between period August 1, 1980 through August 1, 1986, a participant may earn an additional 1/2 Benefit Unit if he or she works at least 1,750 hours or more in a given Plan Credit Year.
Break in Service Rules	• *One Year Break:* A participant incurs a One Year Break in Service if he or she fails to work at least 435 hours (500 hours after July 31, 2013) in a Plan Credit Year. • *Permanent Break:* A nonvested participant incurs a Permanent Break in Service if the number of consecutive One Year Breaks in Service is at least five and it equals or exceeds the number of full years of Credited Service previously accumulated. At this time, all the accumulated Credited Service and Benefit Units are canceled.
Participation Rules	*Participation:* An employee becomes a "Participant" on the August 1 or February 1 next following a twelve-month period during which he or she worked at least 435 hours (500 hours after July 31, 2013) in Covered Employment. *Termination of Participation:* A participant who incurs a One Year Break in Service ceases to be a Participant as of the last day of the Plan Credit Year which constituted the One Year Break in Service unless he or she has retired or attained vested rights. *Separation from Employment:* A participant is deemed to be separated from employment at the end of any two consecutive Plan Credit Year period in which he or she does not work at least 435 hours (500 hours after July 31, 2013) in Covered Employment in at least one of the two Plan Credit Years. The monthly amount payable for Benefit Units (or contributions) earned before the last separation from employment is frozen at the then current benefit level.

Changes in Plan Provisions	The following plan changes are reflected in the FSA for the first time in this year's valuation: • Effective August 1, 2019, the benefit accrual rate was increased from 2.3% to 3.3% of contributions, based on a benefit contribution rate of $2.16 per hour. This change is prospective only and has no impact on the Actuarial Accrued Liability as of June 1, 2019. • A one-time supplemental check of $500 was provided in December 2019 to those in pay status who are over age 70. The following plan changes were adopted after the end of the current Plan Year and will first be reflected in the FSA in next year's valuation: • A one-time supplemental check of $500 will be provided in December 2020 to retirees who have been in good standing for the preceding twelve months.

Laborers Pension Trust Fund for Northern California

EIN: 94-6277608 **Plan Number: 001**

FYE: May 31, 2020

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
	Fremont Bank	Checking Account, 0.02%	986,791	986,791
	Fremont Bank	Money Market Account, 0.40%	2,001,381	2,001,381
	U.S. Bank	See Attached	2,971,023,770	3,356,395,994
	U.S. Bank	Mount Vernon Liquid Assets Portfolio, LLC - See Attached	68,341,774	68,341,774
Total			3,042,353,716	3,427,725,940

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1 *ACCOUNT 6746031100*	2,227,272.850	2,227,272.85 1.0000	2,227,272.85	.00 .00	2,227,272.85 .00	411.93 0.05
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1 *ACCOUNT 6746031110*	6,071,477.250	6,071,477.25 1.0000	6,071,477.25	.00 .00	6,071,477.25 .00	375.42 0.05
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1 *ACCOUNT 6746031111*	123,657,221.040	123,657,221.04 1.0000	123,657,221.04	.00 .00	123,657,221.04 .00	7,261.30 0.05
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1 *ACCOUNT 6746031113*	3,648.670	3,648.67 1.0000	3,648.67	.00 .00	3,648.67 .00	.20 0.05
First Am Treas Ob Fd Cl Z 31846V542 Asset Minor Code 1 *ACCOUNT 6746031115*	3,003,794.090	3,003,794.09 1.0000	3,003,794.09	.00 .00	3,003,794.09 .00	35.77 0.05
Total First Am Treas Ob Fd Cl Z	**134,963,413.900**	**134,963,413.90**	**134,963,413.90**	**.00** **.00**	**134,963,413.90** **.00**	**8,084.62** **0.04**
Total Money Markets	**134,963,413.900**	**134,963,413.90**	**134,963,413.90**	**.00** **.00**	**134,963,413.90** **.00**	**8,084.62** **0.04**

US Treas & Agency Short Term Obligat

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
U S Treasury Bill 6/25/20 912796UA5 Asset Minor Code 4 *ACCOUNT 6746031100*	4,510,000.000	4,509,639.20 .9999	4,509,703.91	- 64.71 - 64.71	4,509,703.91 - 64.71	.00 0.11
U S Treasury Bill 6/25/19 912796VH9 Asset Minor Code 4 *ACCOUNT 6746031100*	.000	.00 1.0000	.00	.00 - 2,551.24	.00 .00	.00 0.00
Total US Treas & Agency Short Term O	**4,510,000.000**	**4,509,639.20**	**4,509,703.91**	**- 64.71** **- 2,615.95**	**4,509,703.91** **- 64.71**	**.00** **0.10**
Cash						
Cash		- 21,182,325.12	- 21,182,325.12		- 21,182,325.12	

US Government Issues

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Gd C92009 3.500% 8/01/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3128P8GS4 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 104.4220	.00	.00 - 59,765.96	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Mltcl Mtg 7.500% 1/15/21 Standard & Poors Rating: N/R Moodys Rating: N/A 312903MA2 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 - 36.29	.00 .00	.00 0.00
F H L M C #Sd8061 2.500% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DV5W1 Asset Minor Code 24 *ACCOUNT 6746031100*	728,292.320	755,464.91 103.7310	754,863.61	601.30 601.30	754,863.61 601.30	1,517.28 2.41
F H L M C #Sd8080 2.000% 6/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3132DV6R1 Asset Minor Code 24 *ACCOUNT 6746031100*	1,230,000.000	1,254,919.80 102.0260	1,257,867.19	- 2,947.39 - 2,947.39	1,257,867.19 - 2,947.39	2,050.00 1.96
F H L M C #Sb8048 2.000% 6/01/35 Standard & Poors Rating: N/A Moodys Rating: N/A 3132D55H1 Asset Minor Code 24 *ACCOUNT 6746031100*	690,000.000	712,218.00 103.2200	713,071.88	- 853.88 - 853.88	713,071.88 - 853.88	1,150.00 1.94
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 6746031100*	254,263.600	278,286.42 109.4480	277,107.59	1,178.83 15,473.75	265,555.44 12,730.98	847.55 3.65
F H L M C Gd U90715 4.000% 7/01/42 Standard & Poors Rating: N/A Moodys Rating: N/A 3132H3YL1 Asset Minor Code 24 *ACCOUNT 6746031100*	588,320.370	643,704.85 109.4140	642,464.25	1,240.60 34,444.05	614,688.89 29,015.96	1,961.07 3.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Gd Q61349 4.000% 2/01/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3132VMQB4 Asset Minor Code 24 *ACCOUNT 6746031100*	504,764.640	541,647.79 107.3070	516,831.68	24,816.11 17,531.51	522,224.45 19,423.34	1,682.55 3.73
F H L M C Gd Q59983 4.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3132Y4CV2 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 109.8180	.00	.00 - 11,930.61	.00 .00	.00 0.00
F H L M C #Qa8816 2.500% 4/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3133A3YM4 Asset Minor Code 24 *ACCOUNT 6746031100*	646,047.390	670,467.98 103.7800	671,081.73	- 613.75 - 613.75	671,081.73 - 613.75	1,345.93 2.41
F H L M C #Rb5036 2.500% 1/01/40 Standard & Poors Rating: N/A Moodys Rating: N/A 3133KYSZ3 Asset Minor Code 24 *ACCOUNT 6746031100*	323,588.450	335,978.65 103.8290	327,329.95	8,648.70 8,648.70	327,329.95 8,648.70	674.14 2.41
F H L M C Gd G61281 3.500% 1/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335BM60 Asset Minor Code 24 *ACCOUNT 6746031100*	234,950.900	252,083.52 107.2920	235,887.03	16,196.49 10,207.83	240,770.64 11,312.88	685.27 3.26
F H L M C Gd G61606 4.500% 9/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335BYB6 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 108.2050	.00	.00 - 25,955.26	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Gd G61679 3.000% 2/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B2L9 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 102.3760	.00	.00 - 64,473.76	.00 .00	.00 0.00
F H L M C Gd G61680 3.000% 4/01/47 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B2M7 Asset Minor Code 24 *ACCOUNT 6746031100*	417,589.000	441,312.23 105.6810	396,774.79	44,537.44 - 85,486.72	421,293.01 20,019.22	1,043.97 2.84
F H L M C Gd G61681 3.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B2N5 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 105.4810	.00	.00 - 43,115.46	.00 .00	.00 0.00
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 6746031100*	538,049.450	583,563.05 108.4590	526,531.83	57,031.22 25,038.87	553,190.16 30,372.89	1,633.88 3.36
F H L M C Gd G61721 4.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4E3 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 107.2470	.00	.00 - 105,893.62	.00 .00	.00 0.00
F H L M C Gd G61722 3.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4F0 Asset Minor Code 24 *ACCOUNT 6746031100*	1,076,083.030	1,143,079.96 106.2260	1,043,464.28	99,615.68 22,778.21	1,101,231.09 41,848.87	3,138.58 3.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Gd G61723 3.500% 1/01/43 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4G8 Asset Minor Code 24 *ACCOUNT 6746031100*	1,228,807.850	1,365,488.15 111.1230	1,207,687.68	157,800.47 78,321.26	1,276,461.02 89,027.13	3,584.02 3.15
F H L M C Gd G61724 3.500% 1/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B4H6 Asset Minor Code 24 *ACCOUNT 6746031100*	432,586.630	478,112.05 110.5240	424,272.86	53,839.19 23,484.91	449,249.87 28,862.18	1,261.71 3.17
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 6746031100*	445,151.450	487,147.04 109.4340	436,943.97	50,203.07 21,941.53	460,771.80 26,375.24	1,298.36 3.20
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 6746031100*	412,001.470	447,890.92 108.7110	403,890.19	44,000.73 17,721.49	425,976.55 21,914.37	1,201.67 3.22
F H L M C Gd G61759 4.000% 12/01/41 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5U6 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 112.9990	.00	.00 - 13,547.90	.00 .00	.00 0.00
F H L M C Gd G61760 4.000% 2/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5V4 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 112.1960	.00	.00 - 45,575.69	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Gd G61761 4.000% 1/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5W2 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 105.7530	.00	.00 - 10,637.09	.00 .00	.00 0.00
F H L M C Gd G61762 4.000% 3/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B5X0 Asset Minor Code 24 *ACCOUNT 6746031100*	299,090.090	328,819.64 109.9400	302,314.66	26,504.98 13,490.92	313,189.20 15,630.44	996.97 3.64
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 6746031100*	318,725.550	350,441.93 109.9510	322,112.02	28,329.91 16,646.19	331,770.99 18,670.94	1,062.42 3.64
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 6746031100*	923,378.150	1,003,056.45 108.6290	927,706.48	75,349.97 18,881.37	958,614.28 44,442.17	3,077.93 3.68
F H L M C Gd G61765 4.000% 2/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6A9 Asset Minor Code 24 *ACCOUNT 6746031100*	569,865.370	610,109.26 107.0620	570,933.88	39,175.38 10,457.76	591,286.62 18,822.64	1,899.55 3.74
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 6746031100*	413,209.500	455,451.91 110.2230	414,888.16	40,563.75 16,560.60	435,171.58 20,280.33	1,377.37 3.63

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Gd G61767 4.500% 8/01/44 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6C5 Asset Minor Code 24 *ACCOUNT 6746031100*	310,098.290	358,439.51 115.5890	323,374.38	35,065.13 23,436.49	333,002.15 25,437.36	1,162.87 3.89
F H L M C Gd G61768 4.500% 8/01/47 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6D3 Asset Minor Code 24 *ACCOUNT 6746031100*	293,563.180	335,058.34 114.1350	305,718.53	29,339.81 19,777.94	313,402.18 21,656.16	1,100.86 3.94
F H L M C Gd G61769 4.500% 12/01/44 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6E1 Asset Minor Code 24 *ACCOUNT 6746031100*	1,350,191.430	1,521,368.70 112.6780	1,404,621.04	116,747.66 70,033.23	1,442,922.58 78,446.12	5,063.22 3.99
F H L M C Gd G61770 4.500% 4/01/46 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6F8 Asset Minor Code 24 *ACCOUNT 6746031100*	144,177.580	160,362.96 111.2260	149,899.64	10,463.32 5,418.00	154,179.16 6,183.80	540.67 4.05
F H L M C Gd G61771 4.500% 4/01/43 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6G6 Asset Minor Code 24 *ACCOUNT 6746031100*	883,970.470	984,256.92 111.3450	918,776.81	65,480.11 35,652.27	943,373.28 40,883.64	3,314.89 4.04
F H L M C Gd G61772 5.000% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31335B6H4 Asset Minor Code 24 *ACCOUNT 6746031100*	431,364.550	494,908.86 114.7310	458,594.45	36,314.41 30,460.08	463,414.94 31,493.92	1,797.35 4.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A Gtd Remic 3.500% 8/25/46 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B1TZ7 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 106.1600	.00	.00 - 11,380.55	.00 .00	.00 0.00
F N M A Gtd Remic 3.000% 5/25/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B4B64 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 106.7670	.00	.00 - 13,076.08	.00 .00	.00 0.00
F N M A Gtd Remic 3.500% 4/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3136B4GL6 Asset Minor Code 30 *ACCOUNT 6746031100*	1,186,787.520	1,284,994.19 108.2750	1,206,211.89	78,782.30 46,280.84	1,232,514.45 52,479.74	3,461.46 3.23
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 6746031100*	862,000.330	913,082.47 105.9260	856,646.51	56,435.96 33,936.35	876,731.91 36,350.56	2,155.00 2.83
F H L M C Mltcl Mtg 3.000% 9/15/45 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FDJX1 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 102.6720	.00	.00 - 28,778.89	.00 .00	.00 0.00
F H L M C Mltcl Mtg 3.500% 3/15/45 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FGV36 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 104.2550	.00	.00 - 8,772.04	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F H L M C Mltcl Mtg 3.771% 12/25/28 Standard & Poors Rating: AAA Moodys Rating: N/A 3137FKUP9 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 119.0110	.00	.00 - 34,429.14	.00 .00	.00 0.00
F H L M C Mltcl Mtg 4.060% 10/25/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 3137FK4M5 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 120.5070	.00	.00 - 135,228.81	.00 .00	.00 0.00
F H L M C Mltcl Mtg 3.500% 11/15/47 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FLKU7 Asset Minor Code 30 *ACCOUNT 6746031100*	1,208,307.620	1,263,225.20 104.5450	1,220,736.63	42,488.57 12,974.67	1,244,838.46 18,386.74	3,524.21 3.35
F H L M C Mltcl Mtg 3.500% 6/15/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FLRR7 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 102.9690	.00	.00 - 10,403.84	.00 .00	.00 0.00
F H L M C Mltcl Mtg 3.500% 11/15/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FLX82 Asset Minor Code 30 *ACCOUNT 6746031100*	775,610.540	824,536.05 106.3080	796,000.60	28,535.45 15,685.70	808,186.20 16,349.85	2,262.20 3.29
F H L M C Mltcl Mtg 3.500% 9/15/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FM6K3 Asset Minor Code 30 *ACCOUNT 6746031100*	577,343.960	597,897.40 103.5600	592,065.66	5,831.74 21,382.99	578,227.90 19,669.50	1,683.92 3.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
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 6746031100*	840,000.000	888,787.20 105.8080	867,096.49	21,690.71 21,690.71	867,096.49 21,690.71	2,100.00 2.84
F H L M C Mltcl Mtg 3.000% 3/15/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FNNK2 Asset Minor Code 30 *ACCOUNT 6746031100*	1,181,499.880	1,235,482.61 104.5690	1,205,637.56	29,845.05 29,845.05	1,205,637.56 29,845.05	2,953.75 2.87
F H L M C Mltcl Mtg 3.000% 10/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FPLK9 Asset Minor Code 30 *ACCOUNT 6746031100*	1,870,000.000	1,985,472.50 106.1750	1,945,659.58	39,812.92 39,812.92	1,945,659.58 39,812.92	4,675.00 2.83
F H L M C Mltcl Mtg 4.000% 1/25/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3137FRPL9 Asset Minor Code 30 *ACCOUNT 6746031100*	1,670,000.000	1,835,947.90 109.9370	1,789,183.20	46,764.70 46,764.70	1,789,183.20 46,764.70	5,566.67 3.64
F H L M C Mltcl Mtg 2.500% 6/15/40 Standard & Poors Rating: N/A Moodys Rating: N/A 3137F1AK4 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 104.5840	.00	.00 - 10,587.24	.00 .00	.00 0.00
F N M A #257575 5.000% 1/01/29 Standard & Poors Rating: N/A Moodys Rating: N/A 31371PCL2 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 104.4180	.00	.00 .03	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #555743 5.000% 9/01/33 Standard & Poors Rating: N/A Moodys Rating: N/A 31385XLY1 Asset Minor Code 24 *ACCOUNT 6746031100*	490,299.050	561,348.29 114.4910	526,382.01	34,966.28 34,665.95	526,630.21 34,718.08	2,042.91 4.37
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 6746031100*	855,898.390	922,778.29 107.8140	880,739.49	42,038.80 38,828.13	883,415.53 39,362.76	2,496.37 3.25
F N M A #Bf0174 3.000% 2/01/57 Standard & Poors Rating: N/A Moodys Rating: N/A 3140FXFQ0 Asset Minor Code 24 *ACCOUNT 6746031100*	1,148,648.380	1,229,260.52 107.0180	1,126,572.79	102,687.73 72,357.99	1,153,300.40 75,960.12	2,871.62 2.80
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 6746031100*	1,191,886.730	1,275,044.67 106.9770	1,134,573.74	140,470.93 67,708.84	1,196,713.87 78,330.80	2,979.72 2.80
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 6746031100*	789,500.120	855,083.89 108.3070	798,628.72	56,455.17 37,566.89	814,321.99 40,761.90	2,302.71 3.23
F N M A #Bk4740 4.000% 8/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140HJHS3 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.4890	.00	.00 - 3,141.88	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Bk7660 4.500% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140HMQN7 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 108.0030	.00	.00 - 22,204.18	.00 .00	.00 0.00
F N M A #Bj0104 3.500% 10/01/47 Standard & Poors Rating: N/A Moodys Rating: N/A 3140H1DJ6 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.3380	.00	.00 8,605.91	.00 .00	.00 0.00
F N M A #Bn5890 4.000% 2/01/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3140JNRL6 Asset Minor Code 24 *ACCOUNT 6746031100*	438,012.270	469,772.54 107.2510	448,278.18	21,494.36 15,078.41	453,290.13 16,482.41	1,460.04 3.73
F N M A #Bm1258 3.500% 3/01/37 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J5MG1 Asset Minor Code 24 *ACCOUNT 6746031100*	317,638.500	344,104.14 108.3320	323,693.49	20,410.65 15,741.64	327,828.35 16,275.79	926.45 3.23
F N M A #Bm3322 3.000% 12/01/37 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J7VQ5 Asset Minor Code 24 *ACCOUNT 6746031100*	548,685.490	582,413.19 106.1470	527,681.12	54,732.07 20,756.74	556,668.87 25,744.32	1,371.71 2.83
F N M A #Bm3818 3.000% 5/01/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J8G49 Asset Minor Code 24 *ACCOUNT 6746031100*	981,883.980	1,040,689.01 105.9890	956,262.96	84,426.05 37,498.13	995,561.64 45,127.37	2,454.71 2.83

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Bm4329 4.000% 4/01/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J8Y31 Asset Minor Code 24 *ACCOUNT 6746031100*	845,396.270	908,133.13 107.4210	862,568.39	45,564.74 20,289.49	882,644.44 25,488.69	2,817.99 3.72
F N M A #Bm4331 4.000% 7/01/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J8Y56 Asset Minor Code 24 *ACCOUNT 6746031100*	520,649.390	562,415.88 108.0220	535,292.65	27,123.23 16,773.23	543,589.23 18,826.65	1,735.50 3.70
F N M A #Bm4416 5.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J84A8 Asset Minor Code 24 *ACCOUNT 6746031100*	600,637.320	688,846.92 114.6860	641,461.87	47,385.05 42,913.40	645,120.51 43,726.41	2,502.66 4.36
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 6746031100*	845,375.150	916,682.54 108.4350	841,544.55	75,137.99 43,551.46	868,301.73 48,380.81	2,465.68 3.23
F N M A #Bm4481 3.500% 7/01/43 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J86T5 Asset Minor Code 24 *ACCOUNT 6746031100*	820,936.550	907,036.38 110.4880	819,269.01	87,767.37 50,371.71	851,598.54 55,437.84	2,394.40 3.17
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 6746031100*	534,703.900	585,121.13 109.4290	544,311.86	40,809.27 24,447.12	557,915.42 27,205.71	1,782.35 3.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Bm4492 4.000% 8/01/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J87E7 Asset Minor Code 24 *ACCOUNT 6746031100*	341,672.790	369,495.21 108.1430	348,399.47	21,095.74 10,039.84	357,075.40 12,419.81	1,138.91 3.70
F N M A #Bm4549 4.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9BT7 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 112.9740	.00	.00 - 24,212.33	.00 .00	.00 0.00
F N M A #Bm4551 4.500% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9BV2 Asset Minor Code 24 *ACCOUNT 6746031100*	147,884.920	169,557.46 114.6550	154,343.33	15,214.13 9,028.64	159,598.89 9,958.57	554.57 3.92
F N M A #Bm4599 4.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9DD0 Asset Minor Code 24 *ACCOUNT 6746031100*	466,302.550	526,012.59 112.8050	485,136.81	40,875.78 22,486.11	500,421.91 25,590.68	1,748.63 3.99
F N M A #Bm4600 4.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9DE8 Asset Minor Code 24 *ACCOUNT 6746031100*	248,222.120	279,602.36 112.6420	257,782.56	21,819.80 12,867.19	265,279.95 14,322.41	930.83 3.99
F N M A #Bm4608 4.000% 10/01/38 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9DN8 Asset Minor Code 24 *ACCOUNT 6746031100*	493,539.930	533,733.82 108.1440	499,998.38	33,735.44 10,137.36	518,162.63 15,571.19	1,645.13 3.70

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Bm4620 3.000% 10/01/44 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9D24 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.9860	.00	.00 - 89,361.13	.00 .00	.00 0.00
F N M A #Bm4622 4.000% 9/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9D40 Asset Minor Code 24 *ACCOUNT 6746031100*	2,157,842.610	2,341,820.27 108.5260	2,236,738.72	105,081.55 84,136.61	2,252,981.89 88,838.38	7,192.81 3.69
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 6746031100*	276,410.870	303,891.64 109.9420	279,369.35	24,522.29 14,595.95	287,492.18 16,399.46	921.37 3.64
F N M A #Bm4703 3.500% 2/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9GM7 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.1900	.00	.00 - 65,722.41	.00 .00	.00 0.00
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 6746031100*	3,140,388.480	3,404,652.17 108.4150	3,086,903.73	317,748.44 149,611.86	3,228,162.34 176,489.83	9,159.47 3.23
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 6746031100*	254,153.780	296,584.75 116.6950	273,533.03	23,051.72 16,664.04	278,804.16 17,780.59	1,164.87 4.71

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
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 6746031100*	757,412.700	813,862.67 107.4530	724,157.53	89,705.14 43,592.34	764,312.72 49,549.95	1,893.53 2.79
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 6746031100*	.000	.00 105.6260	.00	.00 - 41,194.92	.00 .00	.00 0.00
F N M A #Bm4818 3.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9K83 Asset Minor Code 24 *ACCOUNT 6746031100*	324,564.310	360,564.98 111.0920	321,065.11	39,499.87 21,970.85	336,255.10 24,309.88	946.65 3.15
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 6746031100*	316,780.980	346,567.90 109.4030	312,573.74	33,994.16 16,618.50	327,500.85 19,067.05	923.94 3.20
F N M A #Bm4820 3.500% 11/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9LA7 Asset Minor Code 24 *ACCOUNT 6746031100*	442,658.430	479,996.67 108.4350	436,641.06	43,355.61 20,256.94	456,256.91 23,739.76	1,291.09 3.23
F N M A #Bm4831 3.000% 10/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9LM1 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 102.6980	.00	.00 - 22,042.35	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Bm4833 3.000% 12/01/45 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9LP4 Asset Minor Code 24 *ACCOUNT 6746031100*	2,811,883.650	2,985,433.11 106.1720	2,660,305.55	325,127.56 114,399.40	2,836,965.66 148,467.45	7,029.71 2.83
F N M A #Bm4848 4.000% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9L66 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.9340	.00	.00 - 11,586.94	.00 .00	.00 0.00
F N M A #Bm4852 4.000% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9MA6 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 110.8280	.00	.00 - 30,387.38	.00 .00	.00 0.00
F N M A #Bm4853 4.000% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9MB4 Asset Minor Code 24 *ACCOUNT 6746031100*	147,479.520	162,162.58 109.9560	148,263.01	13,899.57 6,496.88	154,390.41 7,772.17	491.60 3.64
F N M A #Bm4854 4.500% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9MC2 Asset Minor Code 24 *ACCOUNT 6746031100*	416,350.790	462,936.28 111.1890	430,402.63	32,533.65 14,868.95	444,899.96 18,036.32	1,561.32 4.05
F N M A #Bm4910 4.500% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9N49 Asset Minor Code 24 *ACCOUNT 6746031100*	335,343.460	372,683.95 111.1350	346,032.55	26,651.40 12,305.29	357,650.51 15,033.44	1,257.54 4.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Bm4911 5.000% 12/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J9N56 Asset Minor Code 24 *ACCOUNT 6746031100*	124,937.230	143,309.25 114.7050	131,730.69	11,578.56 8,236.02	134,473.69 8,835.56	520.57 4.36
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 6746031100*	111,209.610	128,547.19 115.5900	120,697.18	7,850.01 2,736.49	124,799.43 3,747.76	556.04 5.19
F N M A #Bm5330 2.500% 12/01/37 Standard & Poors Rating: N/A Moodys Rating: N/A 3140J94Q1 Asset Minor Code 24 *ACCOUNT 6746031100*	1,031,190.280	1,075,696.45 104.3160	997,998.85	77,697.60 46,720.54	1,023,951.33 51,745.12	2,148.31 2.40
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 6746031100*	810,000.000	840,464.10 103.7610	839,995.31	468.79 468.79	839,995.31 468.79	1,687.50 2.41
F N M A #Bp1405 2.500% 3/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140K8R37 Asset Minor Code 24 *ACCOUNT 6746031100*	816,844.780	851,748.56 104.2730	847,986.99	3,761.57 3,761.57	847,986.99 3,761.57	1,701.76 2.40
F N M A #Ca2960 4.500% 1/01/49 Standard & Poors Rating: N/A Moodys Rating: N/A 3140QAJE1 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 107.9890	.00	.00 - 4,461.14	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Ca2056 4.500% 7/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140Q9JA2 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 108.0630	.00	.00 - 79,148.61	.00 .00	.00 0.00
F N M A #Ca2375 4.000% 9/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 3140Q9T94 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.4290	.00	.00 - 148,977.92	.00 .00	.00 0.00
F N M A #Fm3126 3.000% 4/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X6PL9 Asset Minor Code 24 *ACCOUNT 6746031100*	1,294,617.600	1,363,646.61 105.3320	1,368,248.98	- 4,602.37 - 4,602.37	1,368,248.98 - 4,602.37	3,236.54 2.85
F N M A #Fm3129 3.000% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 3140X6PP0 Asset Minor Code 24 *ACCOUNT 6746031100*	1,215,444.950	1,280,252.47 105.3320	1,281,582.25	- 1,329.78 - 1,329.78	1,281,582.25 - 1,329.78	3,038.61 2.85
F N M A #Ma3058 4.000% 6/01/47 Standard & Poors Rating: N/A Moodys Rating: N/A 31418CMG6 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.9370	.00	.00 - 1,641.60	.00 .00	.00 0.00
F N M A #Ma3333 4.000% 4/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31418CV35 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.5640	.00	.00 - 5,578.76	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
F N M A #Ma3384 4.000% 5/01/48 Standard & Poors Rating: N/A Moodys Rating: N/A 31418CXN9 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 106.3080	.00	.00 - 30,510.10	.00 .00	.00 0.00
F N M A #Ma3933 2.500% 2/01/40 Standard & Poors Rating: N/A Moodys Rating: N/A 31418DLP5 Asset Minor Code 24 *ACCOUNT 6746031100*	321,215.240	333,479.24 103.8180	324,929.28	8,549.96 8,549.96	324,929.28 8,549.96	669.20 2.41
F N M A #Ma4012 2.000% 5/01/35 Standard & Poors Rating: N/A Moodys Rating: N/A 31418DN65 Asset Minor Code 24 *ACCOUNT 6746031100*	2,517,998.050	2,599,052.41 103.2190	2,593,342.07	5,710.34 5,710.34	2,593,342.07 5,710.34	4,196.66 1.94
F N M A #Ma4047 2.000% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 31418DP97 Asset Minor Code 24 *ACCOUNT 6746031100*	290,000.000	296,017.50 102.0750	296,287.11	- 269.61 - 269.61	296,287.11 - 269.61	483.33 1.96
F N M A #Ma4055 2.500% 5/01/50 Standard & Poors Rating: N/A Moodys Rating: N/A 31418DQH8 Asset Minor Code 24 *ACCOUNT 6746031100*	1,420,000.000	1,472,980.20 103.7310	1,472,422.65	557.55 557.55	1,472,422.65 557.55	2,958.33 2.41
F H L M C Mltcl Mtg 3.500% 5/25/29 Standard & Poors Rating: N/A Moodys Rating: N/A 35564CBB2 Asset Minor Code 30 *ACCOUNT 6746031100*	618,340.800	662,719.12 107.1770	633,655.00	29,064.12 46,103.54	618,340.80 44,378.32	1,803.49 3.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
G N M A I I #748939 4.000% 9/20/40 Standard & Poors Rating: N/A Moodys Rating: N/A 3620C5BG1 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 105.0990	.00	.00 - 1,227.61	.00 .00	.00 0.00
G N M A I I #004696 4.500% 5/20/40 Standard & Poors Rating: N/A Moodys Rating: N/A 36202FGD2 Asset Minor Code 24 *ACCOUNT 6746031100*	.000	.00 110.5820	.00	.00 - 6,049.51	.00 .00	.00 0.00
G N M A Gtd Remic 3.000% 1/16/40 Standard & Poors Rating: N/A Moodys Rating: N/A 38379CTB2 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 108.8880	.00	.00 - .01	.00 .00	.00 0.00
G N M A Gtd Remic 2.750% 2/20/47 Standard & Poors Rating: N/A Moodys Rating: N/A 38380HK43 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 105.3780	.00	.00 - 30,562.57	.00 .00	.00 0.00
G N M A Gtd Remic 3.000% 7/20/47 Standard & Poors Rating: N/A Moodys Rating: N/A 38380KMP7 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 105.9920	.00	.00 - 30,523.31	.00 .00	.00 0.00
G N M A Gtd Remic 3.000% 9/20/47 Standard & Poors Rating: N/A Moodys Rating: N/A 38380YYX7 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 105.6370	.00	.00 - 10,901.24	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
G N M A Gtd Remic 3.000% 10/20/48 Standard & Poors Rating: N/A Moodys Rating: N/A 38381TJF3 Asset Minor Code 30 *ACCOUNT 6746031100*	7,899.840	8,370.43 105.9570	7,888.42	482.01 - 8,841.96	7,984.57 385.86	19.75 2.83
G N M A Gtd Remic 3.000% 10/20/48 Standard & Poors Rating: N/A Moodys Rating: N/A 38381TKF1 Asset Minor Code 30 *ACCOUNT 6746031100*	5,531.950	5,803.18 104.9030	5,578.63	224.55 - 1,751.74	5,594.11 209.07	13.83 2.86
G N M A Gtd Remic 3.000% 4/20/49 Standard & Poors Rating: N/A Moodys Rating: N/A 38381T2E4 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 105.4440	.00	.00 - 9,105.34	.00 .00	.00 0.00
G N M A Gtd Remic 3.000% 11/20/48 Standard & Poors Rating: N/A Moodys Rating: N/A 38381VCJ7 Asset Minor Code 30 *ACCOUNT 6746031100*	.000	.00 105.3030	.00	.00 - 10,884.33	.00 .00	.00 0.00
G N M A Gtd Remic 3.000% 12/20/48 Standard & Poors Rating: N/A Moodys Rating: N/A 38381VH45 Asset Minor Code 30 *ACCOUNT 6746031100*	7,484.000	7,837.10 104.7180	7,471.14	365.96 - 19,492.00	7,584.58 252.52	18.71 2.86
U S Treasury Nt 5.000% 5/15/37 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810PU6 Asset Minor Code 21 *ACCOUNT 6746031100*	.000	.00 164.3830	.00	.00 - 79,559.52	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
U S Treasury Bd 4.500% 5/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810PX0 Asset Minor Code 21 *ACCOUNT 6746031100*	2,680,000.000	4,231,586.00 157.8950	3,783,853.30	447,732.70 447,732.70	3,783,853.30 447,732.70	5,571.20 2.85
U S Treasury Bd 4.375% 11/15/39 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810QD3 Asset Minor Code 21 *ACCOUNT 6746031100*	544,000.000	855,951.36 157.3440	653,374.76	202,576.60 - 265,047.25	715,572.16 140,379.20	1,099.46 2.78
U S Treasury Bd 4.375% 5/15/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810QH4 Asset Minor Code 21 *ACCOUNT 6746031100*	825,000.000	1,304,787.00 158.1560	1,162,223.62	142,563.38 142,563.38	1,162,223.62 142,563.38	1,667.37 2.77
U S Treasury Nt 2.500% 2/15/45 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810RK6 Asset Minor Code 21 *ACCOUNT 6746031100*	1,550,000.000	1,911,584.00 123.3280	1,673,152.34	238,431.66 238,431.66	1,673,152.34 238,431.66	11,390.80 2.03
U S Treasury Bd 3.000% 2/15/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SF6 Asset Minor Code 21 *ACCOUNT 6746031100*	.000	.00 138.0160	.00	.00 - 1,523,599.67	.00 .00	.00 0.00
U S Treasury Nt 2.000% 2/15/50 Standard & Poors Rating: N/A Moodys Rating: N/A 912810SL3 Asset Minor Code 21 *ACCOUNT 6746031100*	14,240,000.000	16,320,321.60 114.6090	17,023,046.29	- 702,724.69 - 702,724.69	17,023,046.29 - 702,724.69	85,465.92 1.75

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
U S Treasury Nt 2.250% 4/30/21 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828WG1 Asset Minor Code 21 *ACCOUNT 6746031100*	.000	.00 101.8630	.00	.00 - 14,854.60	.00 .00	.00 0.00
U S Treasury I P S 0.750% 7/15/28 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828Y38 Asset Minor Code 30 *ACCOUNT 6746031100*	1,583,659.000	1,751,225.96 110.5810	1,550,712.78	200,513.18 113,008.26	1,613,824.10 137,401.86	4,478.38 0.68
U S Treasury Nt 0.250% 4/15/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZH6 Asset Minor Code 21 *ACCOUNT 6746031100*	470,000.000	470,897.70 100.1910	470,158.38	739.32 739.32	470,158.38 739.32	150.89 0.25
U S Treasury Nt 0.375% 4/30/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZL7 Asset Minor Code 21 *ACCOUNT 6746031100*	430,000.000	431,358.80 100.3160	430,134.38	1,224.42 1,224.42	430,134.38 1,224.42	140.29 0.37
U S Treasury Nt 0.125% 4/30/22 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZM5 Asset Minor Code 21 *ACCOUNT 6746031100*	15,285,000.000	15,274,300.50 99.9300	15,258,687.63	15,612.87 15,612.87	15,258,687.63 15,612.87	1,661.41 0.13
U S Treasury Nt 0.500% 4/30/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZN3 Asset Minor Code 21 *ACCOUNT 6746031100*	3,550,000.000	3,552,911.00 100.0820	3,550,000.00	2,911.00 2,911.00	3,550,000.00 2,911.00	1,543.48 0.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
U S Treasury I P S 0.125% 1/15/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828Z37 Asset Minor Code 30 *ACCOUNT 6746031100*	1,660,461.500	1,758,993.29 105.9340	1,722,581.51	36,411.78 36,411.78	1,715,233.31 43,759.98	691.86 0.12
U S Treasury Nt 1.500% 2/15/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828Z94 Asset Minor Code 21 *ACCOUNT 6746031100*	1,215,000.000	1,314,046.80 108.1520	1,313,876.79	170.01 170.01	1,313,876.79 170.01	5,294.41 1.39
U S Treasury I P 0.85874% 1/15/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 9128285W6 Asset Minor Code 30 *ACCOUNT 6746031100*	4,978,601.000	5,560,798.60 111.6940	5,066,124.38	494,674.22 353,901.13	5,134,191.77 426,606.83	16,425.30 0.77
U S Treasury Nt 2.250% 4/30/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 9128286R6 Asset Minor Code 21 *ACCOUNT 6746031100*	.000	.00 107.8090	.00	.00 - 9,516.70	.00 .00	.00 0.00
U S Treasury Nt 2.375% 5/15/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 9128286T2 Asset Minor Code 21 *ACCOUNT 6746031100*	.000	.00 115.4840	.00	.00 - 9,664.23	.00 .00	.00 0.00
Total US Government Issues	**109,473,159.770**	**119,690,040.67**	**114,970,896.78**	**4,719,143.89** **- 636,004.32**	**116,458,619.54** **3,231,421.13**	**305,942.48** **2.22**

Corporate Issues

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ak Steel Corp 7.500% 7/15/23 Standard & Poors Rating: Ccc Moodys Rating: WR 001546AT7 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.8000	.00	.00 5,100.00	.00 .00	.00 0.00
At T Inc 3.800% 3/01/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RDP4 Asset Minor Code 28 *ACCOUNT 6746031100*	2,730,000.000	2,952,276.60 108.1420	2,728,252.80	224,023.80 120,911.70	2,831,364.90 120,911.70	25,935.00 3.51
At T Inc 4.900% 8/15/37 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RFW7 Asset Minor Code 28 *ACCOUNT 6746031100*	890,000.000	1,044,895.60 117.4040	888,415.80	156,479.80 126,584.70	918,310.90 126,584.70	12,961.86 4.17
Att Inc 1.96413% 6/12/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RGD8 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 97.9210	.00	.00 - 4,597.80	.00 .00	.00 0.00
Abbott Laboratories 4.750% 11/30/36 Standard & Poors Rating: A- Moodys Rating: A3 002824BG4 Asset Minor Code 28 *ACCOUNT 6746031100*	388,000.000	514,852.72 132.6940	409,735.76	105,116.96 74,177.84	440,674.88 74,177.84	51.19 3.58
Abbvie Inc 4.050% 11/21/39 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 00287YBR9 Asset Minor Code 28 *ACCOUNT 6746031100*	1,095,000.000	1,222,852.20 111.6760	1,091,134.65	131,717.55 131,717.55	1,091,134.65 131,717.55	1,231.88 3.63

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Air Lease Corp 2.750% 1/15/23 Standard & Poors Rating: BBB Moodys Rating: N/A 00912XAX2 Asset Minor Code 28 *ACCOUNT 6746031100*	1,150,000.000	1,058,345.00 92.0300	1,139,029.00	- 80,684.00 - 76,877.50	1,135,222.50 - 76,877.50	11,947.22 2.99
Alexandria Real 3.375% 8/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AR0 Asset Minor Code 28 *ACCOUNT 6746031100*	495,000.000	536,807.70 108.4460	494,302.05	42,505.65 42,505.65	494,302.05 42,505.65	4,919.06 3.11
Allied Universal 6.625% 7/15/26 Standard & Poors Rating: B- Moodys Rating: B3 019576AA5 Asset Minor Code 28 *ACCOUNT 6746031100*	640,000.000	672,000.00 105.0000	647,818.75	24,181.25 24,181.25	647,818.75 24,181.25	16,017.78 6.31
Ally Financial Inc 3.750% 11/18/19 Standard & Poors Rating: N/R Moodys Rating: WR 02005NAW0 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 - 1,232.00	.00 .00	.00 0.00
Ally Financial Inc 3.875% 5/21/24 Standard & Poors Rating: BBB- Moodys Rating: N/A 02005NBH2 Asset Minor Code 28 *ACCOUNT 6746031100*	310,000.000	313,127.90 101.0090	306,875.20	6,252.70 4,677.90	308,450.00 4,677.90	333.68 3.84
Alterra Finance 6.250% 9/30/20 Standard & Poors Rating: N/R Moodys Rating: WR 02153LAA2 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 103.6820	.00	.00 - 83,267.55	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Altria Group Inc 4.800% 2/14/29 Standard & Poors Rating: BBB Moodys Rating: A3 02209SBD4 Asset Minor Code 28 *ACCOUNT 6746031100*	640,000.000	738,054.40 115.3210	638,188.80	99,865.60 69,094.40	668,960.00 69,094.40	9,130.67 4.16
Amazon Com Inc 3.875% 8/22/37 Standard & Poors Rating: AA- Moodys Rating: A2 023135BF2 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 122.5010	.00	.00 - 57,098.25	.00 .00	.00 0.00
Amer Airline 19 1AA 3.150% 8/15/33 Standard & Poors Rating: A Moodys Rating: Baa1 02377LAA2 Asset Minor Code 31 *ACCOUNT 6746031100*	556,300.870	497,071.52 89.3530	556,300.87	- 59,229.35 - 59,229.35	556,300.87 - 59,229.35	5,159.69 3.53
American Express 0.61023% 4/15/26 Standard & Poors Rating: AAA Moodys Rating: N/A 02582JJK7 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 99.8030	.00	.00 1,125.90	.00 .00	.00 0.00
American Express 2.870% 10/15/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 02588QAB4 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 104.3570	.00	.00 - 10,153.60	.00 .00	.00 0.00
Amsted Industries 5.625% 7/01/27 Standard & Poors Rating: Bb Moodys Rating: Ba3 032177AH0 Asset Minor Code 28 *ACCOUNT 6746031100*	390,000.000	396,115.20 101.5680	390,000.00	6,115.20 3,194.10	392,921.10 3,194.10	9,140.63 5.54

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Anheuser Busch Inbev 4.150% 1/23/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 03523TBX5 Asset Minor Code 28 *ACCOUNT 6746031100*	245,000.000	275,593.15 112.4870	244,755.00	30,838.15 17,169.60	258,423.55 17,169.60	3,615.11 3.69
Anheuser Busch Inbev 4.750% 1/23/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 035240AQ3 Asset Minor Code 28 *ACCOUNT 6746031100*	485,000.000	573,076.00 118.1600	485,762.85	87,313.15 46,099.25	526,976.75 46,099.25	8,191.11 4.02
Apple Inc 1.550% 8/04/21 Standard & Poors Rating: AA+ Moodys Rating: Aa1 037833CC2 Asset Minor Code 28 *ACCOUNT 6746031100*	455,000.000	460,805.80 101.2760	454,367.55	6,438.25 12,667.20	448,138.60 12,667.20	2,292.06 1.53
Aramark Services Inc 5.125% 1/15/24 Standard & Poors Rating: N/R Moodys Rating: WR 038522AK4 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 102.5630	.00	.00 34,147.50	.00 .00	.00 0.00
Aramark Services Inc 6.375% 5/01/25 Standard & Poors Rating: B+ Moodys Rating: B1 038522AR9 Asset Minor Code 28 *ACCOUNT 6746031100*	661,000.000	691,928.19 104.6790	661,850.00	30,078.19 30,078.19	661,850.00 30,078.19	3,979.77 6.09
Arizona Pub Svc Co 3.350% 5/15/50 Standard & Poors Rating: A- Moodys Rating: A2 040555DB7 Asset Minor Code 28 *ACCOUNT 6746031100*	620,000.000	636,919.80 102.7290	617,092.20	19,827.60 19,827.60	617,092.20 19,827.60	519.25 3.26

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ashtead Capital Inc 4.000% 5/01/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 045054AJ2 Asset Minor Code 28 *ACCOUNT 6746031100*	370,000.000	363,525.00 98.2500	370,000.00	- 6,475.00 - 6,475.00	370,000.00 - 6,475.00	1,233.33 4.07
Atmos Energy Corp 4.300% 10/01/48 Standard & Poors Rating: A Moodys Rating: A1 049560AP0 Asset Minor Code 28 *ACCOUNT 6746031100*	440,000.000	556,173.20 126.4030	437,795.60	118,377.60 77,783.20	478,390.00 77,783.20	3,153.33 3.40
Avis Budget Rental 2.970% 3/20/24 Standard & Poors Rating: N/A Moodys Rating: Aa2 05377RCU6 Asset Minor Code 31 *ACCOUNT 6746031100*	515,000.000	511,786.40 99.3760	489,940.82	21,845.58 21,845.58	489,940.82 21,845.58	467.36 2.99
Avis Budget Rental 4.000% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: Aa2 05377RDC5 Asset Minor Code 31 *ACCOUNT 6746031100*	445,000.000	439,922.55 98.8590	425,948.44	13,974.11 13,974.11	425,948.44 13,974.11	543.89 4.05
Avis Budget Rental 2.330% 8/20/26 Standard & Poors Rating: N/A Moodys Rating: Aa2 05377RDU5 Asset Minor Code 31 *ACCOUNT 6746031100*	485,000.000	452,737.80 93.3480	484,839.47	- 32,101.67 - 32,101.67	484,839.47 - 32,101.67	345.29 2.50
Axa Equitable 4.350% 4/20/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 054561AJ4 Asset Minor Code 28 *ACCOUNT 6746031100*	1,230,000.000	1,320,466.50 107.3550	1,227,724.50	92,742.00 54,821.10	1,265,645.40 54,821.10	6,093.62 4.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bb T Corporation Mtn 3.750% 12/06/23 Standard & Poors Rating: A- Moodys Rating: A3 05531FBF9 Asset Minor Code 28 *ACCOUNT 6746031100*	1,015,000.000	1,111,475.75 109.5050	1,013,436.90	98,038.85 52,688.65	1,058,787.10 52,688.65	18,502.60 3.42
Bb T Corporation Mtn 3.050% 6/20/22 Standard & Poors Rating: A- Moodys Rating: A3 05531FBG7 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 104.3220	.00	.00 - 7,160.40	.00 .00	.00 0.00
Bmw Floorplan Master 3.150% 5/15/23 Standard & Poors Rating: AAA Moodys Rating: N/A 05564UAM2 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 101.6820	.00	.00 - 7,077.49	.00 .00	.00 0.00
Bx Trust 0.95583% 11/15/35 Standard & Poors Rating: N/A Moodys Rating: Aaa 056059AA6 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 97.4920	.00	.00 606.66	.00 .00	.00 0.00
Bank Of America Mtn 3.300% 1/11/23 Standard & Poors Rating: A- Moodys Rating: A2 06051GEU9 Asset Minor Code 28 *ACCOUNT 6746031100*	1,460,000.000	1,545,234.80 105.8380	1,455,928.38	89,306.42 59,086.20	1,486,148.60 59,086.20	18,736.67 3.12
Bank Of America Mtn 3.500% 4/19/26 Standard & Poors Rating: A- Moodys Rating: A2 06051GFX2 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 110.7840	.00	.00 - 1,725.90	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bank Of America Corp 3.705% 4/24/28 Standard & Poors Rating: A- Moodys Rating: A2 06051GGL7 Asset Minor Code 28 *ACCOUNT 6746031100*	840,000.000	928,200.00 110.5000	852,622.40	75,577.60 71,769.60	856,430.40 71,769.60	3,198.65 3.35
Bank Of America Corp 3.004% 12/20/23 Standard & Poors Rating: A- Moodys Rating: A2 06051GHC6 Asset Minor Code 28 *ACCOUNT 6746031100*	1,519,000.000	1,585,805.62 104.3980	1,606,045.14	- 20,239.52 61,048.61	1,524,757.01 61,048.61	20,407.09 2.88
Bank Of America Mtn 3.458% 3/15/25 Standard & Poors Rating: A- Moodys Rating: A2 06051GHR3 Asset Minor Code 28 *ACCOUNT 6746031100*	1,380,000.000	1,482,837.60 107.4520	1,380,000.00	102,837.60 78,936.00	1,403,901.60 78,936.00	10,074.31 3.22
Bank Of America Mtn 4.078% 4/23/40 Standard & Poors Rating: A- Moodys Rating: A2 06051GHU6 Asset Minor Code 28 *ACCOUNT 6746031100*	610,000.000	712,437.30 116.7930	610,000.00	102,437.30 87,461.80	624,975.50 87,461.80	2,625.78 3.49
Bank Of America Mtn 2.496% 2/13/31 Standard & Poors Rating: A- Moodys Rating: A2 06051GHZ5 Asset Minor Code 28 *ACCOUNT 6746031100*	600,000.000	610,230.00 101.7050	600,000.00	10,230.00 10,230.00	600,000.00 10,230.00	4,492.80 2.45
Bank 2.851% 10/15/52 Standard & Poors Rating: AAA Moodys Rating: N/A 06540BBD0 Asset Minor Code 31 *ACCOUNT 6746031100*	1,155,000.000	1,234,729.65 106.9030	1,189,621.12	45,108.53 45,108.53	1,189,621.12 45,108.53	2,744.09 2.67

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bank 2.926% 8/15/61 Standard & Poors Rating: AAA Moodys Rating: N/A 06540WBC6 Asset Minor Code 31 *ACCOUNT 6746031100*	1,165,000.000	1,252,142.00 107.4800	1,181,917.42	70,224.58 70,224.58	1,181,917.42 70,224.58	2,840.73 2.72
Branch Banking Trust 2.636% 9/17/29 Standard & Poors Rating: A- Moodys Rating: A3 07330MAC1 Asset Minor Code 28 *ACCOUNT 6746031100*	745,000.000	737,959.75 99.0550	745,000.00	- 7,040.25 - 7,040.25	745,000.00 - 7,040.25	4,036.74 2.66
Becton Dickinson And 4.669% 6/06/47 Standard & Poors Rating: BBB Moodys Rating: Ba1 075887BX6 Asset Minor Code 28 *ACCOUNT 6746031100*	630,000.000	783,852.30 124.4210	708,201.00	75,651.30 75,651.30	708,201.00 75,651.30	14,298.81 3.75
Benchmark Mortgage 3.1156% 8/15/52 Standard & Poors Rating: AAA Moodys Rating: N/A 08162FAE3 Asset Minor Code 31 *ACCOUNT 6746031100*	1,088,000.000	1,188,063.36 109.1970	1,120,636.95	67,426.41 67,426.41	1,120,636.95 67,426.41	2,824.81 2.85
Benchmark 2.7018% 3/15/53 Standard & Poors Rating: N/A Moodys Rating: N/A 08162LAA8 Asset Minor Code 31 *ACCOUNT 6746031100*	720,000.000	751,204.80 104.3340	741,600.00	9,604.80 9,604.80	741,600.00 9,604.80	1,621.08 2.59
Benchmark Mtg Tr 3.230% 9/17/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 08162QCG2 Asset Minor Code 31 *ACCOUNT 6746031100*	725,000.000	749,628.25 103.3970	746,741.37	2,886.88 2,886.88	746,741.37 2,886.88	130.10 3.12

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Berkshire Hathaway 2.375% 1/15/21 Standard & Poors Rating: A- Moodys Rating: A3 084659AH4 Asset Minor Code 28 *ACCOUNT 6746031100*	870,000.000	879,665.70 101.1110	869,495.40	10,170.30 10,927.20	868,738.50 10,927.20	7,805.83 2.35
Berry Global Escrow 4.875% 7/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba2 085770AA3 Asset Minor Code 28 *ACCOUNT 6746031100*	71,000.000	74,217.72 104.5320	68,160.00	6,057.72 6,057.72	68,160.00 6,057.72	1,307.58 4.66
Biogen Inc Sr Nt 3.150% 5/01/50 Standard & Poors Rating: A- Moodys Rating: Baa1 09062XAG8 Asset Minor Code 28 *ACCOUNT 6746031100*	595,000.000	580,886.60 97.6280	591,369.70	- 10,483.10 - 10,483.10	591,369.70 - 10,483.10	1,613.94 3.23
Boyd Gaming Corp 6.875% 5/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 103304BK6 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 103.4380	.00	.00 28,437.50	.00 .00	.00 0.00
Boyd Gaming 8.625% 6/01/25 Standard & Poors Rating: B- Moodys Rating: Caa1 103304BS9 Asset Minor Code 28 *ACCOUNT 6746031100*	235,000.000	251,041.10 106.8260	236,005.00	15,036.10 15,036.10	236,005.00 15,036.10	563.02 8.07
Bp Cap Markets 3.000% 2/24/50 Standard & Poors Rating: A- Moodys Rating: A1 10373QBG4 Asset Minor Code 28 *ACCOUNT 6746031100*	320,000.000	312,822.40 97.7570	314,700.80	- 1,878.40 - 1,878.40	314,700.80 - 1,878.40	2,586.67 3.07

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bristol Myers Squibb 3.400% 7/26/29 Standard & Poors Rating: A+ Moodys Rating: A2 110122CB2 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 114.6760	.00	.00 - 24,928.40	.00 .00	.00 0.00
Broadcom Inc 3.125% 10/15/22 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11135FAC5 Asset Minor Code 28 *ACCOUNT 6746031100*	935,000.000	965,602.55 103.2730	930,727.05	34,875.50 35,399.10	930,203.45 35,399.10	3,733.51 3.03
Broadcom Inc 3.150% 11/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11135FAT8 Asset Minor Code 28 *ACCOUNT 6746031100*	770,000.000	799,367.80 103.8140	768,952.80	30,415.00 30,415.00	768,952.80 30,415.00	1,549.63 3.03
Builders Firstsource 5.000% 3/01/30 Standard & Poors Rating: B+ Moodys Rating: B3 12008RAN7 Asset Minor Code 28 *ACCOUNT 6746031100*	940,000.000	869,500.00 92.5000	867,325.00	2,175.00 2,175.00	867,325.00 2,175.00	14,361.11 5.41
Bx Trust 1.0075% 5/15/35 Standard & Poors Rating: N/A Moodys Rating: N/A 12433UAA3 Asset Minor Code 31 *ACCOUNT 6746031100*	730,000.000	676,980.10 92.7370	673,175.00	3,805.10 3,805.10	673,175.00 3,805.10	.00 1.09
Cco Hldgs LLC Cap 5.875% 4/01/24 Standard & Poors Rating: Bb Moodys Rating: WR 1248EPBP7 Asset Minor Code 28 *ACCOUNT 6746031100*	523,000.000	539,343.75 103.1250	518,720.00	20,623.75 20,623.75	518,720.00 20,623.75	5,121.04 5.70

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Comm Mortgage Trust 3.334% 6/10/46 Standard & Poors Rating: N/A Moodys Rating: Aaa 12625KAD7 Asset Minor Code 31 *ACCOUNT 6746031100*	624,549.030	651,979.22 104.3920	626,467.54	25,511.68 7,399.57	641,935.68 10,043.54	1,735.20 3.19
Csail Commercial 3.7182% 8/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 12635FAT1 Asset Minor Code 31 *ACCOUNT 6746031100*	365,000.000	393,309.40 107.7560	396,338.67	- 3,029.27 - 3,029.27	396,338.67 - 3,029.27	1,130.95 3.45
Cvs Pass Through 6.036% 12/10/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 126650BP4 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 109.9270	.00	.00 - 90,647.73	.00 .00	.00 0.00
Cvs Health Corp 4.780% 3/25/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 126650CY4 Asset Minor Code 28 *ACCOUNT 6746031100*	185,000.000	225,844.30 122.0780	181,325.90	44,518.40 40,838.75	185,005.55 40,838.75	1,621.22 3.92
Cvs Health Corp 5.050% 3/25/48 Standard & Poors Rating: BBB Moodys Rating: Baa2 126650CZ1 Asset Minor Code 28 *ACCOUNT 6746031100*	185,000.000	237,279.15 128.2590	183,945.50	53,333.65 49,124.90	188,154.25 49,124.90	1,712.79 3.94
California 3.650% 9/01/19 Standard & Poors Rating: AA- Moodys Rating: Aa3 13034VAD6 Asset Minor Code 28 *ACCOUNT 6746031100*	752,000.000	838,171.68 111.4590	750,097.44	88,074.24 88,074.24	750,097.44 88,074.24	14,181.47 3.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Capital One Multi 2.060% 8/15/28 Standard & Poors Rating: AAA Moodys Rating: N/A 14041NFV8 Asset Minor Code 31 *ACCOUNT 6746031100*	685,000.000	712,283.55 103.9830	684,817.86	27,465.69 27,465.69	684,817.86 27,465.69	627.16 1.98
Capital One Bank USA 3.375% 2/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa1 140420NB2 Asset Minor Code 28 *ACCOUNT 6746031100*	880,000.000	909,251.20 103.3240	952,808.16	- 43,556.96 21,744.80	887,506.40 21,744.80	8,745.00 3.27
Carrier Global Corp 2.242% 2/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 14448CAF1 Asset Minor Code 28 *ACCOUNT 6746031100*	1,010,000.000	1,007,626.50 99.7650	1,010,000.00	- 2,373.50 - 2,373.50	1,010,000.00 - 2,373.50	5,912.65 2.25
Cedar Fair L P 5.500% 5/01/25 Standard & Poors Rating: Bb- Moodys Rating: Ba2 150190AF3 Asset Minor Code 28 *ACCOUNT 6746031100*	556,000.000	564,340.00 101.5000	556,000.00	8,340.00 8,340.00	556,000.00 8,340.00	2,888.11 5.42
Chase Mortgage 3.47909% 7/25/49 Standard & Poors Rating: N/A Moodys Rating: N/A 16159GAC3 Asset Minor Code 31 *ACCOUNT 6746031100*	170,280.170	173,518.90 101.9020	172,195.82	1,323.08 1,323.08	172,195.83 1,323.07	489.02 3.41
Chevron Phillips 3.400% 12/01/26 Standard & Poors Rating: BBB+ Moodys Rating: A2 166754AP6 Asset Minor Code 28 *ACCOUNT 6746031100*	810,000.000	838,163.70 103.4770	807,877.80	30,285.90 8,010.90	830,152.80 8,010.90	13,770.00 3.29

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Chevron Phillips 3.300% 5/01/23 Standard & Poors Rating: BBB+ Moodys Rating: A2 166754AQ4 Asset Minor Code 28 *ACCOUNT 6746031100*	355,000.000	369,959.70 104.2140	354,776.35	15,183.35 6,468.10	363,491.60 6,468.10	976.25 3.17
Choice Hotels Intl 5.750% 7/01/22 Standard & Poors Rating: BBB- Moodys Rating: Baa3 169905AE6 Asset Minor Code 28 *ACCOUNT 6746031100*	335,000.000	345,740.10 103.2060	371,850.00	- 26,109.90 - 13,235.85	358,975.95 - 13,235.85	8,026.04 5.57
Citigroup Inc 6.625% 6/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967BL4 Asset Minor Code 28 *ACCOUNT 6746031100*	960,000.000	1,267,785.60 132.0610	1,058,044.80	209,740.80 69,292.80	1,198,492.80 69,292.80	29,326.67 5.02
Citigroup Inc 5.300% 5/06/44 Standard & Poors Rating: BBB Moodys Rating: Baa2 172967HS3 Asset Minor Code 28 *ACCOUNT 6746031100*	279,000.000	351,450.72 125.9680	315,267.21	36,183.51 31,510.26	319,940.46 31,510.26	1,026.88 4.21
Citigroup Inc 3.700% 1/12/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967KG5 Asset Minor Code 28 *ACCOUNT 6746031100*	1,000,000.000	1,095,480.00 109.5480	1,013,810.50	81,669.50 64,850.00	1,030,630.00 64,850.00	14,286.11 3.38
Citigroup Inc 3.400% 5/01/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967KN0 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 108.4530	.00	.00 - 9,931.40	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Citibank Credit 3.210% 12/09/24 Standard & Poors Rating: N/A Moodys Rating: Aaa 17305EGR0 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 106.7310	.00	.00 - 33,829.40	.00 .00	.00 0.00
Citizens Financial 2.375% 7/28/21 Standard & Poors Rating: BBB+ Moodys Rating: N/A 174610AN5 Asset Minor Code 28 *ACCOUNT 6746031100*	1,225,000.000	1,242,113.25 101.3970	1,224,363.00	17,750.25 26,558.00	1,215,555.25 26,558.00	9,940.36 2.34
Coca Cola Co 4.200% 3/25/50 Standard & Poors Rating: A+ Moodys Rating: A1 191216CQ1 Asset Minor Code 28 *ACCOUNT 6746031100*	305,000.000	394,962.80 129.4960	303,041.90	91,920.90 91,920.90	303,041.90 91,920.90	2,348.50 3.24
Comcast Corp 3.400% 7/15/46 Standard & Poors Rating: A- Moodys Rating: A3 20030NBU4 Asset Minor Code 28 *ACCOUNT 6746031100*	340,000.000	372,276.20 109.4930	337,028.40	35,247.80 62,917.00	309,359.20 62,917.00	4,367.11 3.11
Comcast Corp 4.700% 10/15/48 Standard & Poors Rating: A- Moodys Rating: A3 20030NCM1 Asset Minor Code 28 *ACCOUNT 6746031100*	545,000.000	710,298.50 130.3300	639,192.35	71,106.15 71,106.15	639,192.35 71,106.15	3,273.03 3.61
Comcast Corp 3.700% 4/15/24 Standard & Poors Rating: A- Moodys Rating: A3 20030NCR0 Asset Minor Code 28 *ACCOUNT 6746031100*	380,000.000	419,660.60 110.4370	379,977.20	39,683.40 23,153.40	396,507.20 23,153.40	1,796.56 3.35

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Comcast Corp 3.950% 10/15/25 Standard & Poors Rating: A- Moodys Rating: A3 20030NCS8 Asset Minor Code 28 *ACCOUNT 6746031100*	495,000.000	566,938.35 114.5330	494,391.15	72,547.20 42,223.50	524,714.85 42,223.50	2,498.39 3.45
Comcast Corp 4.250% 10/15/30 Standard & Poors Rating: A- Moodys Rating: A3 20030NCU3 Asset Minor Code 28 *ACCOUNT 6746031100*	465,000.000	560,966.70 120.6380	464,734.95	96,231.75 58,715.55	502,251.15 58,715.55	2,525.21 3.52
Comcast Corp New Sr 3.750% 4/01/40 Standard & Poors Rating: A- Moodys Rating: A3 20030NDH1 Asset Minor Code 28 *ACCOUNT 6746031100*	330,000.000	376,638.90 114.1330	328,204.80	48,434.10 48,434.10	328,204.80 48,434.10	2,200.00 3.29
Commscope Tech 5.000% 3/15/27 Standard & Poors Rating: B- Moodys Rating: B3 20338HAB9 Asset Minor Code 28 *ACCOUNT 6746031100*	1,164,000.000	1,065,060.00 91.5000	1,052,715.00	12,345.00 12,345.00	1,052,715.00 12,345.00	12,286.67 5.46
Connecticut Light 4.000% 4/01/48 Standard & Poors Rating: A+ Moodys Rating: A1 207597EL5 Asset Minor Code 28 *ACCOUNT 6746031100*	445,000.000	541,943.25 121.7850	457,201.85	84,741.40 67,284.00	474,659.25 67,284.00	2,966.67 3.28
Constellation Brands 4.750% 11/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa3 21036PAN8 Asset Minor Code 28 *ACCOUNT 6746031100*	980,000.000	1,128,705.20 115.1740	1,050,512.70	78,192.50 65,287.60	1,063,417.60 65,287.60	2,068.89 4.12

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Constellation Brands 3.700% 12/06/26 Standard & Poors Rating: BBB Moodys Rating: Baa3 21036PAQ1 Asset Minor Code 28 *ACCOUNT 6746031100*	585,000.000	644,055.75 110.0950	584,467.65	59,588.10 47,297.25	596,758.50 47,297.25	10,521.88 3.36
Crown Castle Intl 5.250% 1/15/23 Standard & Poors Rating: BBB- Moodys Rating: Baa3 228227BD5 Asset Minor Code 28 *ACCOUNT 6746031100*	180,000.000	198,410.40 110.2280	185,400.00	13,010.40 4,977.00	193,433.40 4,977.00	3,570.00 4.76
Cyrusone LP Cyrusone 3.450% 11/15/29 Standard & Poors Rating: BBB- Moodys Rating: Ba1 23283PAR5 Asset Minor Code 28 *ACCOUNT 6746031100*	625,000.000	617,487.50 98.7980	623,181.25	- 5,693.75 - 5,693.75	623,181.25 - 5,693.75	958.33 3.49
Dll Securitization 2.080% 2/21/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 23291RAC4 Asset Minor Code 31 *ACCOUNT 6746031100*	860,000.000	863,354.00 100.3900	859,860.60	3,493.40 3,493.40	859,860.60 3,493.40	546.58 2.07
Daimler Trucks 2.770% 8/15/22 Standard & Poors Rating: N/A Moodys Rating: Aaa 233871AC6 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 101.1490	.00	.00 - 3,645.28	.00 .00	.00 0.00
Dell Int LLC Emc 4.900% 10/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 24703DAZ4 Asset Minor Code 28 *ACCOUNT 6746031100*	1,595,000.000	1,728,023.00 108.3400	1,631,751.75	96,271.25 72,737.45	1,655,285.55 72,737.45	13,025.83 4.52

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Dell Int LLC Emc 5.300% 10/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 24703DBA8 Asset Minor Code 28 *ACCOUNT 6746031100*	314,000.000	341,167.28 108.6520	311,842.82	29,324.46 4,496.28	321,190.60 19,976.68	2,773.67 4.88
Delta Air Lines Inc 7.000% 5/01/25 Standard & Poors Rating: BBB- Moodys Rating: Baa2 247361ZX9 Asset Minor Code 28 *ACCOUNT 6746031100*	950,000.000	981,673.00 103.3340	951,631.25	30,041.75 30,041.75	951,631.25 30,041.75	5,911.11 6.77
Delta Air Lines 6.821% 2/10/24 Standard & Poors Rating: Bb+ Moodys Rating: Baa2 247367BH7 Asset Minor Code 31 *ACCOUNT 6746031100*	416,279.440	386,157.46 92.7640	486,006.23	- 99,848.77 - 66,617.83	455,201.57 - 69,044.11	8,754.96 7.35
Delta Air Lines 2019 3.204% 10/25/25 Standard & Poors Rating: N/A Moodys Rating: A1 24737BAA3 Asset Minor Code 28 *ACCOUNT 6746031100*	455,000.000	430,398.15 94.5930	455,000.00	- 24,601.85 - 36,996.05	467,394.20 - 36,996.05	1,457.82 3.39
Diamond 1 Fin 8.100% 7/15/36 Standard & Poors Rating: BBB- Moodys Rating: Baa3 25272KAN3 Asset Minor Code 28 *ACCOUNT 6746031100*	430,000.000	521,413.70 121.2590	531,293.45	- 9,879.75 - 9,879.75	531,293.45 - 9,879.75	13,158.00 6.68
Diamond Sports Gr 6.625% 8/15/27 Standard & Poors Rating: B Moodys Rating: B3 25277LAC0 Asset Minor Code 28 *ACCOUNT 6746031100*	1,305,000.000	786,915.00 60.3000	1,304,475.00	- 517,560.00 - 517,560.00	1,304,475.00 - 517,560.00	25,456.56 10.99

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Discover Bank 8.700% 11/18/19 Standard & Poors Rating: N/R Moodys Rating: WR 25466AAA9 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 41,986.92	.00 .00	.00 0.00
Discover Bank 7.000% 4/15/20 Standard & Poors Rating: N/R Moodys Rating: WR 25466AAB7 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 - 13,243.00	.00 .00	.00 0.00
Discover Card 3.040% 7/15/24 Standard & Poors Rating: AAA Moodys Rating: Aaa 254683CK9 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 104.1340	.00	.00 - 13,883.20	.00 .00	.00 0.00
Walt Disney Company 6.650% 11/15/37 Standard & Poors Rating: A- Moodys Rating: A2 254687EG7 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 149.6810	.00	.00 18,788.36	.00 .00	.00 0.00
Walt Disney Company 6.650% 11/15/37 Standard & Poors Rating: A- Moodys Rating: A2 254687EH5 Asset Minor Code 28 *ACCOUNT 6746031100*	407,000.000	600,683.16 147.5880	586,099.11	14,584.05 193,683.16	407,000.00 193,683.16	1,202.91 4.51
Walt Disney Company 4.750% 9/15/44 Standard & Poors Rating: A Moodys Rating: A2 254687EU6 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 127.6700	.00	.00 91,246.75	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Walt Disney Company 4.750% 9/15/44 Standard & Poors Rating: A- Moodys Rating: A2 254687EV4 Asset Minor Code 28 *ACCOUNT 6746031100*	805,000.000	1,011,715.95 125.6790	916,186.60	95,529.35 206,715.95	805,000.00 206,715.95	8,072.36 3.78
Duke Energy 3.375% 9/01/23 Standard & Poors Rating: A Moodys Rating: Aa3 26442UAF1 Asset Minor Code 28 *ACCOUNT 6746031100*	295,000.000	317,948.05 107.7790	294,979.35	22,968.70 13,277.95	304,670.10 13,277.95	2,489.06 3.13
Duquesne Light 5.900% 12/01/21 Standard & Poors Rating: BBB- Moodys Rating: Baa3 266233AD7 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 104.8960	.00	.00 - 61,796.40	.00 .00	.00 0.00
Eastman Chemical Co 4.650% 10/15/44 Standard & Poors Rating: BBB- Moodys Rating: Baa3 277432AP5 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 112.6200	.00	.00 15,108.50	.00 .00	.00 0.00
Enterprise Products 4.200% 1/31/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29379VBW2 Asset Minor Code 28 *ACCOUNT 6746031100*	155,000.000	167,196.95 107.8690	154,677.60	12,519.35 12,519.35	154,677.60 12,519.35	2,188.08 3.89
Enterprise Products 3.950% 1/31/60 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29379VBZ5 Asset Minor Code 28 *ACCOUNT 6746031100*	560,000.000	560,263.20 100.0470	556,416.00	3,847.20 3,847.20	556,416.00 3,847.20	8,356.44 3.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Equinix Inc 2.625% 11/18/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29444UBC9 Asset Minor Code 28 *ACCOUNT 6746031100*	715,000.000	754,468.00 105.5200	715,000.00	39,468.00 39,468.00	715,000.00 39,468.00	677.76 2.49
Estee Lauder Co Inc 1.800% 2/07/20 Standard & Poors Rating: N/R Moodys Rating: WR 29736RAL4 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 2,727.90	.00 .00	.00 0.00
Estee Lauder Co Inc 2.600% 4/15/30 Standard & Poors Rating: A+ Moodys Rating: A1 29736RAQ3 Asset Minor Code 28 *ACCOUNT 6746031100*	305,000.000	329,915.45 108.1690	304,438.80	25,476.65 25,476.65	304,438.80 25,476.65	1,057.33 2.40
Evergy Kansas 3.450% 4/15/50 Standard & Poors Rating: A Moodys Rating: A2 30036FAA9 Asset Minor Code 28 *ACCOUNT 6746031100*	815,000.000	891,854.50 109.4300	811,666.65	80,187.85 80,187.85	811,666.65 80,187.85	4,061.42 3.15
Expedia Inc 5.000% 2/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAM7 Asset Minor Code 28 *ACCOUNT 6746031100*	195,000.000	199,017.00 102.0600	198,689.40	327.60 - 11,173.50	210,190.50 - 11,173.50	2,870.83 4.90
Expedia Inc 3.800% 2/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAP0 Asset Minor Code 28 *ACCOUNT 6746031100*	1,380,000.000	1,274,374.80 92.3460	1,275,821.92	- 1,447.12 - 105,238.80	1,379,613.60 - 105,238.80	15,440.67 4.11

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Expedia Group Inc 6.250% 5/01/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 30212PAS4 Asset Minor Code 28 *ACCOUNT 6746031100*	195,000.000	208,244.40 106.7920	195,000.00	13,244.40 13,244.40	195,000.00 13,244.40	880.21 5.85
Fresb Multifamily 3.470% 1/25/29 Standard & Poors Rating: N/A Moodys Rating: N/A 302970AG3 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 106.1590	.00	.00 - 17,860.57	.00 .00	.00 0.00
First Horizon Natl 4.000% 5/26/25 Standard & Poors Rating: N/A Moodys Rating: Baa3 320517AD7 Asset Minor Code 28 *ACCOUNT 6746031100*	755,000.000	758,797.65 100.5030	752,123.45	6,674.20 6,674.20	752,123.45 6,674.20	419.44 3.98
Fiserv Inc 2.750% 7/01/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738AS7 Asset Minor Code 28 *ACCOUNT 6746031100*	315,000.000	334,876.50 106.3100	314,470.80	20,405.70 20,405.70	314,470.80 20,405.70	3,609.38 2.59
Fiserv Inc 3.200% 7/01/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738AT5 Asset Minor Code 28 *ACCOUNT 6746031100*	200,000.000	217,886.00 108.9430	199,986.00	17,900.00 17,900.00	199,986.00 17,900.00	2,666.67 2.94
Ford Credit 4.060% 11/15/30 Standard & Poors Rating: AAA Moodys Rating: N/A 34528PAK2 Asset Minor Code 31 *ACCOUNT 6746031100*	1,135,000.000	1,138,813.60 100.3360	1,145,712.30	- 6,898.70 - 65,127.86	1,201,956.38 - 63,142.78	2,048.04 4.05

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ford Credit 2.480% 9/15/24 Standard & Poors Rating: AAA Moodys Rating: N/A 34528QFU3 Asset Minor Code 31 *ACCOUNT 6746031100*	395,000.000	394,431.20 99.8560	381,391.02	13,040.18 13,040.18	381,391.02 13,040.18	435.38 2.48
Ford Credit 2.440% 9/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 34528QHF4 Asset Minor Code 31 *ACCOUNT 6746031100*	820,000.000	817,892.60 99.7430	754,143.75	63,748.85 63,748.85	754,143.75 63,748.85	889.24 2.45
Ford Credit Auto 2.040% 8/15/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 34531NAA4 Asset Minor Code 31 *ACCOUNT 6746031100*	635,000.000	637,476.50 100.3900	635,041.03	2,435.47 2,435.47	635,041.03 2,435.47	575.72 2.03
Ford Mtr Co Del Sr 8.500% 4/21/23 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345370CV0 Asset Minor Code 28 *ACCOUNT 6746031100*	860,000.000	890,100.00 103.5000	860,000.00	30,100.00 30,100.00	860,000.00 30,100.00	7,919.17 8.21
Ford Motor Company 9.000% 4/22/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345370CW8 Asset Minor Code 28 *ACCOUNT 6746031100*	860,000.000	898,700.00 104.5000	860,000.00	38,700.00 38,700.00	860,000.00 38,700.00	8,385.00 8.61
Ford Motor Cred 8.125% 1/15/20 Standard & Poors Rating: N/R Moodys Rating: WR 345397VM2 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 422,091.25	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ford Motor Credit 4.250% 9/20/22 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397WF6 Asset Minor Code 28 *ACCOUNT 6746031100*	305,000.000	296,612.50 97.2500	311,495.15	- 14,882.65 - 14,882.65	311,495.15 - 14,882.65	2,556.49 4.37
Ford Motor Credit Co 3.350% 11/01/22 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397ZU0 Asset Minor Code 28 *ACCOUNT 6746031100*	320,000.000	302,467.20 94.5210	319,833.60	- 17,366.40 - 17,366.40	319,833.60 - 17,366.40	893.33 3.54
Ford Motor Credit Co 4.063% 11/01/24 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 345397ZX4 Asset Minor Code 28 *ACCOUNT 6746031100*	760,000.000	714,400.00 94.0000	760,000.00	- 45,600.00 - 45,600.00	760,000.00 - 45,600.00	2,573.23 4.32
Gmac Inc Sr Nt 8.000% 11/01/31 Standard & Poors Rating: BBB- Moodys Rating: Ba1 36186CBY8 Asset Minor Code 28 *ACCOUNT 6746031100*	1,105,000.000	1,383,559.45 125.2090	1,465,318.75	- 81,759.30 - 77,671.80	1,461,231.25 - 77,671.80	7,366.67 6.39
General Motors 2.900% 4/15/26 Standard & Poors Rating: AAA Moodys Rating: Aaa 361886CD4 Asset Minor Code 31 *ACCOUNT 6746031100*	1,090,000.000	1,125,087.10 103.2190	1,084,550.00	40,537.10 40,537.10	1,084,550.00 40,537.10	1,404.89 2.81
Gs Mortgage 3.160% 7/10/52 Standard & Poors Rating: AAA Moodys Rating: N/A 36257HBP0 Asset Minor Code 31 *ACCOUNT 6746031100*	776,000.000	846,864.32 109.1320	799,248.18	47,616.14 47,616.14	799,248.18 47,616.14	2,043.49 2.90

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Gs Mortgage 3.0005% 9/01/52 Standard & Poors Rating: AAA Moodys Rating: N/A 36257UAL1 Asset Minor Code 31 *ACCOUNT 6746031100*	460,000.000	496,418.20 107.9170	473,796.32	22,621.88 22,621.88	473,796.32 22,621.88	805.13 2.78
General Electric Co 3.625% 5/01/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 369604BW2 Asset Minor Code 28 *ACCOUNT 6746031100*	625,000.000	617,937.50 98.8700	624,006.25	- 6,068.75 - 6,068.75	624,006.25 - 6,068.75	2,454.43 3.67
General Electric Co 4.250% 5/01/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 369604BX0 Asset Minor Code 28 *ACCOUNT 6746031100*	680,000.000	661,361.20 97.2590	678,082.40	- 16,721.20 - 16,721.20	678,082.40 - 16,721.20	3,130.83 4.37
General Electric 4.350% 5/01/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 369604BY8 Asset Minor Code 28 *ACCOUNT 6746031100*	900,000.000	878,949.00 97.6610	887,238.90	- 8,289.90 - 8,289.90	887,238.90 - 8,289.90	3,110.25 4.45
General Mtrs Co Sr 6.125% 10/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045VAV2 Asset Minor Code 28 *ACCOUNT 6746031100*	275,000.000	300,066.25 109.1150	274,722.25	25,344.00 25,344.00	274,722.25 25,344.00	888.98 5.61
General Motors Finl 5.200% 3/20/23 Standard & Poors Rating: BBB Moodys Rating: Baa3 37045XCW4 Asset Minor Code 28 *ACCOUNT 6746031100*	335,000.000	348,879.05 104.1430	334,849.25	14,029.80 14,029.80	334,849.25 14,029.80	774.22 4.99

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Goldman Sachs Group 6.750% 10/01/37 Standard & Poors Rating: BBB- Moodys Rating: Baa2 38141GFD1 Asset Minor Code 28 *ACCOUNT 6746031100*	460,000.000	642,100.20 139.5870	502,683.40	139,416.80 63,585.80	578,514.40 63,585.80	5,175.00 4.84
Goldman Sachs Group 2.600% 2/07/30 Standard & Poors Rating: BBB+ Moodys Rating: A3 38141GXG4 Asset Minor Code 28 *ACCOUNT 6746031100*	1,105,000.000	1,115,685.35 100.9670	1,066,712.80	48,972.55 48,972.55	1,066,712.80 48,972.55	9,097.83 2.58
Goldman Sachs Group 2.350% 11/15/21 Standard & Poors Rating: BBB+ Moodys Rating: A3 38145GAG5 Asset Minor Code 28 *ACCOUNT 6746031100*	3,000,000.000	3,019,830.00 100.6610	2,929,140.00	90,690.00 49,680.00	2,970,150.00 49,680.00	3,133.33 2.33
Goldman Sachs Group 3.500% 11/16/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 38145GAH3 Asset Minor Code 28 *ACCOUNT 6746031100*	1,235,000.000	1,331,194.15 107.7890	1,229,644.30	101,549.85 93,637.70	1,237,556.45 93,637.70	1,801.04 3.25
Great Plains Energy 5.292% 6/15/22 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 391164AF7 Asset Minor Code 28 *ACCOUNT 6746031100*	100,000.000	107,101.00 107.1010	102,291.00	4,810.00 610.00	106,491.00 610.00	2,440.20 4.94
Hanesbrands Inc 4.875% 5/15/26 Standard & Poors Rating: Bb Moodys Rating: Ba3 410345AL6 Asset Minor Code 28 *ACCOUNT 6746031100*	398,000.000	402,975.00 101.2500	397,005.00	5,970.00 5,970.00	397,005.00 5,970.00	862.33 4.81

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Hanesbrands Inc Sr 5.375% 5/15/25 Standard & Poors Rating: Bb Moodys Rating: Ba3 410345AN2 Asset Minor Code 28 *ACCOUNT 6746031100*	545,000.000	558,625.00 102.5000	546,050.00	12,575.00 12,575.00	546,050.00 12,575.00	2,197.03 5.24
Harris Corporation 4.854% 4/27/35 Standard & Poors Rating: BBB Moodys Rating: Baa3 413875AS4 Asset Minor Code 28 *ACCOUNT 6746031100*	425,000.000	525,657.00 123.6840	438,008.25	87,648.75 62,402.75	463,254.25 62,402.75	1,948.34 3.92
Hasbro Inc 2.600% 11/19/22 Standard & Poors Rating: BBB- Moodys Rating: Baa3 418056AW7 Asset Minor Code 28 *ACCOUNT 6746031100*	485,000.000	496,780.65 102.4290	484,946.65	11,834.00 11,834.00	484,946.65 11,834.00	420.33 2.54
Hawaii Hotel Trust 1.36917% 5/15/38 Standard & Poors Rating: N/A Moodys Rating: Aaa 41975AAA0 Asset Minor Code 31 *ACCOUNT 6746031100*	620,000.000	581,163.20 93.7360	620,000.00	- 38,836.80 - 37,683.60	618,846.80 - 37,683.60	575.02 1.46
Health Care Svc Corp 3.200% 6/01/50 Standard & Poors Rating: A+ Moodys Rating: A3 42218SAH1 Asset Minor Code 28 *ACCOUNT 6746031100*	685,000.000	694,624.25 101.4050	678,855.55	15,768.70 15,768.70	678,855.55 15,768.70	.00 3.16
Herc Holdings Inc 5.500% 7/15/27 Standard & Poors Rating: B+ Moodys Rating: B3 42704LAA2 Asset Minor Code 28 *ACCOUNT 6746031100*	700,000.000	679,833.00 97.1190	700,918.75	- 21,085.75 - 21,085.75	700,918.75 - 21,085.75	14,544.44 5.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Hertz Rentals Inc 7.750% 6/01/24 Standard & Poors Rating: N/R Moodys Rating: WR 42806LAB7 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 105.8130	.00	.00 - 28,634.40	.00 .00	.00 0.00
Hess Midstream 5.625% 2/15/26 Standard & Poors Rating: Bb+ Moodys Rating: N/A 428102AC1 Asset Minor Code 28 *ACCOUNT 6746031100*	190,000.000	183,350.00 96.5000	176,937.50	6,412.50 6,412.50	176,937.50 6,412.50	3,146.88 5.83
Hp Enterprise Co 3.600% 10/15/20 Standard & Poors Rating: BBB Moodys Rating: WR 42824CAG4 Asset Minor Code 28 *ACCOUNT 6746031100*	1,000,000.000	1,008,290.00 100.8290	999,720.00	8,570.00 - 3,460.00	1,011,750.00 - 3,460.00	4,600.00 3.57
Hilton Domestic 4.875% 1/15/30 Standard & Poors Rating: Bb Moodys Rating: Ba2 432833AF8 Asset Minor Code 28 *ACCOUNT 6746031100*	665,000.000	661,675.00 99.5000	711,287.50	- 49,612.50 - 49,612.50	711,287.50 - 49,612.50	12,247.08 4.90
Hilton Domestic 5.750% 5/01/28 Standard & Poors Rating: Bb Moodys Rating: Ba2 432833AH4 Asset Minor Code 28 *ACCOUNT 6746031100*	300,000.000	309,750.00 103.2500	302,530.00	7,220.00 7,220.00	302,530.00 7,220.00	1,916.67 5.57
Hilton Grand 2.340% 7/25/33 Standard & Poors Rating: AAA Moodys Rating: N/A 43284HAA7 Asset Minor Code 31 *ACCOUNT 6746031100*	837,790.960	820,951.36 97.9900	831,081.09	- 10,129.73 - 10,129.73	831,081.08 - 10,129.72	363.95 2.39

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
The Home Depot Inc 3.350% 4/15/50 Standard & Poors Rating: A Moodys Rating: A2 437076CD2 Asset Minor Code 28 *ACCOUNT 6746031100*	320,000.000	362,476.80 113.2740	316,345.60	46,131.20 46,131.20	316,345.60 46,131.20	1,816.44 2.96
Honeywell 1.400% 10/30/19 Standard & Poors Rating: N/R Moodys Rating: WR 438516BJ4 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 4,968.60	.00 .00	.00 0.00
Hudson Yards 3.228% 6/10/37 Standard & Poors Rating: N/A Moodys Rating: N/A 44421GAA1 Asset Minor Code 31 *ACCOUNT 6746031100*	750,000.000	809,077.50 107.8770	772,441.07	36,636.43 36,636.43	772,441.07 36,636.43	2,017.50 2.99
Hughes Satelite Sys 6.500% 6/15/19 Standard & Poors Rating: N/R Moodys Rating: WR 444454AB8 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 26,127.90	.00 .00	.00 0.00
Hughes Satellite 5.250% 8/01/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 444454AD4 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 103.5000	.00	.00 38.80	.00 .00	.00 0.00
Huntington National 3.550% 10/06/23 Standard & Poors Rating: A- Moodys Rating: A3 44644AAE7 Asset Minor Code 28 *ACCOUNT 6746031100*	485,000.000	525,667.25 108.3850	483,933.00	41,734.25 22,887.15	502,780.10 22,887.15	2,630.45 3.28

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Huntsman 4.500% 5/01/29 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 44701QBE1 Asset Minor Code 28 *ACCOUNT 6746031100*	717,000.000	728,658.42 101.6260	709,094.95	19,563.47 2,738.94	725,919.48 2,738.94	2,688.75 4.43
Intel Corp Sr Nt 4.750% 3/25/50 Standard & Poors Rating: A+ Moodys Rating: A1 458140BM1 Asset Minor Code 28 *ACCOUNT 6746031100*	475,000.000	646,161.50 136.0340	474,472.75	171,688.75 171,688.75	474,472.75 171,688.75	4,136.46 3.49
IBM Corp 1.900% 1/27/20 Standard & Poors Rating: N/R Moodys Rating: WR 459200JN2 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 2,074.60	.00 .00	.00 0.00
Intl Lease Finance 5.875% 8/15/22 Standard & Poors Rating: BBB Moodys Rating: Baa3 459745GN9 Asset Minor Code 28 *ACCOUNT 6746031100*	320,000.000	322,768.00 100.8650	366,000.00	- 43,232.00 - 23,212.80	345,980.80 - 23,212.80	5,535.56 5.82
Ipalco Enterprises 3.450% 7/15/20 Standard & Poors Rating: N/R Moodys Rating: WR 462613AK6 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.2530	.00	.00 - 4,186.00	.00 .00	.00 0.00
Iron Mountain Inc 4.875% 9/15/29 Standard & Poors Rating: Bb- Moodys Rating: Ba3 46284VAF8 Asset Minor Code 28 *ACCOUNT 6746031100*	136,000.000	136,340.00 100.2500	131,920.00	4,420.00 4,420.00	131,920.00 4,420.00	1,399.67 4.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Jp Morgan Mortgage 3.98211% 11/25/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 46591FAD6 Asset Minor Code 31 *ACCOUNT 6746031100*	182,175.970	184,748.29 101.4120	185,506.38	- 758.09 - 758.09	185,506.38 - 758.09	596.74 3.93
Jpmorgan Chase Co 3.300% 4/01/26 Standard & Poors Rating: A- Moodys Rating: A2 46625HQW3 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 109.3720	.00	.00 - 5,411.70	.00 .00	.00 0.00
Jp Morgan Chase 4.1664% 12/15/46 Standard & Poors Rating: N/A Moodys Rating: Aaa 46641BAD5 Asset Minor Code 31 *ACCOUNT 6746031100*	845,000.000	907,437.05 107.3890	896,198.44	11,238.61 1,957.94	905,479.11 1,957.94	2,933.84 3.88
Jpmbb Commercial 3.2274% 10/15/48 Standard & Poors Rating: N/A Moodys Rating: Aaa 46644FAD3 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 105.9390	.00	.00 - 43,919.12	.00 .00	.00 0.00
Jpmorgan Chase Co 3.540% 5/01/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PAF3 Asset Minor Code 28 *ACCOUNT 6746031100*	2,845,000.000	3,112,515.35 109.4030	2,865,726.26	246,789.09 229,022.50	2,883,492.85 229,022.50	8,392.75 3.24
Jpmorgan Chase Co 2.956% 5/13/31 Standard & Poors Rating: BBB+ Moodys Rating: A3 46647PBP0 Asset Minor Code 28 *ACCOUNT 6746031100*	460,000.000	474,641.80 103.1830	460,000.00	14,641.80 14,641.80	460,000.00 14,641.80	679.88 2.86

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Jp Morgan Chase Bank 2.182% 6/01/28 Standard & Poors Rating: A- Moodys Rating: A2 46647PBR6 Asset Minor Code 28 *ACCOUNT 6746031100*	1,000,000.000	1,006,890.00 100.6890	1,000,000.00	6,890.00 6,890.00	1,000,000.00 6,890.00	242.44 2.17
Jp Morgan Chase 4.1283% 7/05/31 Standard & Poors Rating: AAA Moodys Rating: N/A 46649XAA5 Asset Minor Code 31 *ACCOUNT 6746031100*	1,030,000.000	1,076,463.30 104.5110	1,068,689.69	7,773.61 - 28,290.00	1,095,202.72 - 18,739.42	3,543.49 3.95
Jp Morgan Mortgage 3.94653% 5/25/49 Standard & Poors Rating: AAA Moodys Rating: N/A 46650HAC2 Asset Minor Code 31 *ACCOUNT 6746031100*	258,651.890	266,478.70 103.0260	258,207.33	8,271.37 - 4,091.20	264,093.93 2,384.77	842.72 3.83
Jp Morgan Mortgage 3.9759% 6/25/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 46650PAD2 Asset Minor Code 31 *ACCOUNT 6746031100*	131,478.570	132,980.06 101.1420	132,772.81	207.25 - 1,786.11	133,502.02 - 521.96	419.60 3.93
Jp Morgan Mortgage 3.89971% 9/25/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 46650QAC2 Asset Minor Code 31 *ACCOUNT 6746031100*	260,296.540	269,734.89 103.6260	263,346.90	6,387.99 1,262.07	265,278.61 4,456.28	839.10 3.76
Jetblue 2019 1 Class 2.750% 11/15/33 Standard & Poors Rating: N/A Moodys Rating: A2 477143AH4 Asset Minor Code 31 *ACCOUNT 6746031100*	647,013.680	586,802.59 90.6940	647,013.68	- 60,211.09 - 60,211.09	647,013.68 - 60,211.09	790.79 3.03

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Johnson Johnson 2.625% 1/15/25 Standard & Poors Rating: AAA Moodys Rating: Aaa 478160CJ1 Asset Minor Code 28 *ACCOUNT 6746031100*	760,000.000	829,745.20 109.1770	759,870.80	69,874.40 64,744.40	765,000.80 64,744.40	7,536.67 2.40
Kraft Heinz Foods Co 5.000% 7/15/35 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 50077LAL0 Asset Minor Code 28 *ACCOUNT 6746031100*	425,000.000	457,482.75 107.6430	424,872.50	32,610.25 32,610.25	424,872.50 32,610.25	8,027.78 4.64
Kraft Heinz Foods Co 3.875% 5/15/27 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 50077LBA3 Asset Minor Code 28 *ACCOUNT 6746031100*	403,000.000	423,077.46 104.9820	403,000.00	20,077.46 20,077.46	403,000.00 20,077.46	563.92 3.69
Kroger Co Mtn 1.500% 9/30/19 Standard & Poors Rating: N/R Moodys Rating: WR 501044DD0 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 2,855.20	.00 .00	.00 0.00
Laboratory Corp Of 3.600% 9/01/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 50540RAU6 Asset Minor Code 28 *ACCOUNT 6746031100*	885,000.000	969,844.95 109.5870	883,663.65	86,181.30 76,490.55	893,354.40 76,490.55	7,965.00 3.29
Las Vegas Sands Corp 3.200% 8/08/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 517834AG2 Asset Minor Code 28 *ACCOUNT 6746031100*	550,000.000	533,566.00 97.0120	549,565.50	- 15,999.50 - 15,999.50	549,565.50 - 15,999.50	5,524.44 3.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Lennar Corp 4.750% 11/29/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 526057CD4 Asset Minor Code 28 *ACCOUNT 6746031100*	437,000.000	476,330.00 109.0000	451,770.50	24,559.50 24,559.50	451,770.50 24,559.50	115.32 4.36
Lennar Corp 6.250% 12/15/21 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 526057CM4 Asset Minor Code 28 *ACCOUNT 6746031100*	600,000.000	617,628.00 102.9380	654,000.00	- 36,372.00 - 10,872.00	628,500.00 - 10,872.00	17,291.67 6.07
Level 3 Financing 3.400% 3/01/27 Standard & Poors Rating: BBB- Moodys Rating: Ba1 527298BP7 Asset Minor Code 28 *ACCOUNT 6746031100*	1,020,000.000	1,034,004.60 101.3730	1,018,788.00	15,216.60 15,216.60	1,018,788.00 15,216.60	8,670.00 3.35
Liberty Mutual 6.500% 5/01/42 Standard & Poors Rating: BBB Moodys Rating: Baa2 53079EAZ7 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 135.4800	.00	.00 64,219.50	.00 .00	.00 0.00
Liberty Mutual Group 3.951% 10/15/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 53079EBJ2 Asset Minor Code 28 *ACCOUNT 6746031100*	450,000.000	459,738.00 102.1640	451,326.00	8,412.00 9,738.00	450,000.00 9,738.00	2,271.83 3.87
Lowes Cos Inc 5.125% 4/15/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661DW4 Asset Minor Code 28 *ACCOUNT 6746031100*	360,000.000	487,292.40 135.3590	359,330.40	127,962.00 127,962.00	359,330.40 127,962.00	3,331.25 3.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Mplx LP 4.500% 7/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAE0 Asset Minor Code 28 *ACCOUNT 6746031100*	190,000.000	199,547.50 105.0250	186,675.00	12,872.50 138.70	199,408.80 138.70	3,230.00 4.28
Mplx LP 4.875% 6/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAJ9 Asset Minor Code 28 *ACCOUNT 6746031100*	470,000.000	500,164.60 106.4180	465,422.20	34,742.40 - 2,711.90	502,876.50 - 2,711.90	11,456.25 4.58
Msci Inc 5.750% 8/15/25 Standard & Poors Rating: N/R Moodys Rating: Ba2 55354GAB6 Asset Minor Code 28 *ACCOUNT 6746031100*	845,000.000	877,177.60 103.8080	890,418.75	- 13,241.15 - 13,241.15	890,418.75 - 13,241.15	14,306.32 5.54
Mvw Owner Trust 2.220% 10/20/38 Standard & Poors Rating: AAA Moodys Rating: N/A 55400DAA9 Asset Minor Code 31 *ACCOUNT 6746031100*	767,525.300	740,585.16 96.4900	767,405.95	- 26,820.79 - 26,820.79	767,405.95 - 26,820.79	520.64 2.30
MacYs Inc Sr Sec 8.375% 6/15/25 Standard & Poors Rating: Bb- Moodys Rating: Ba1 55616PAA2 Asset Minor Code 28 *ACCOUNT 6746031100*	900,000.000	909,000.00 101.0000	911,465.00	- 2,465.00 - 2,465.00	911,465.00 - 2,465.00	.00 8.29
Marathon Petroleum 6.500% 3/01/41 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585AAF9 Asset Minor Code 28 *ACCOUNT 6746031100*	1,000,000.000	1,174,400.00 117.4400	1,171,980.00	2,420.00 - 39,340.00	1,213,740.00 - 39,340.00	16,250.00 5.53

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Marathon Petroleum 4.500% 5/01/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABG6 Asset Minor Code 28 *ACCOUNT 6746031100*	595,000.000	633,389.40 106.4520	594,648.95	38,740.45 38,740.45	594,648.95 38,740.45	2,528.75 4.23
Marathon Petroleum 4.700% 5/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 56585ABH4 Asset Minor Code 28 *ACCOUNT 6746031100*	650,000.000	719,056.00 110.6240	648,732.50	70,323.50 70,323.50	648,732.50 70,323.50	2,885.28 4.25
Mars Inc 3.200% 4/01/30 Standard & Poors Rating: A Moodys Rating: A1 571676AB1 Asset Minor Code 28 *ACCOUNT 6746031100*	310,000.000	351,608.20 113.4220	309,085.50	42,522.70 37,767.30	313,840.90 37,767.30	1,653.33 2.82
Mars Inc 3.600% 4/01/34 Standard & Poors Rating: A Moodys Rating: A1 571676AC9 Asset Minor Code 28 *ACCOUNT 6746031100*	300,000.000	351,702.00 117.2340	298,896.00	52,806.00 43,134.00	308,568.00 43,134.00	1,800.00 3.07
Match Group Inc 4.125% 8/01/30 Standard & Poors Rating: Bb Moodys Rating: Ba3 57665RAL0 Asset Minor Code 28 *ACCOUNT 6746031100*	74,000.000	72,520.00 98.0000	72,890.00	- 370.00 - 370.00	72,890.00 - 370.00	932.71 4.21
McDonalds Corp Mtn 3.700% 2/15/42 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 58013MEN0 Asset Minor Code 28 *ACCOUNT 6746031100*	315,000.000	347,060.70 110.1780	285,550.65	61,510.05 52,047.45	295,013.25 52,047.45	3,431.75 3.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Microsoft Corp 2.000% 8/08/23 Standard & Poors Rating: AAA Moodys Rating: Aaa 594918BQ6 Asset Minor Code 28 *ACCOUNT 6746031100*	140,000.000	146,858.60 104.8990	139,581.40	7,277.20 8,705.20	138,153.40 8,705.20	878.89 1.91
Mmaf Equipment 2.840% 11/13/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 60700FAE3 Asset Minor Code 31 *ACCOUNT 6746031100*	785,000.000	798,423.50 101.7100	784,872.83	13,550.67 1,191.00	796,492.40 1,931.10	1,300.48 2.79
Morgan Stanley Baml 3.451% 7/15/50 Standard & Poors Rating: N/A Moodys Rating: Aaa 61690QAD1 Asset Minor Code 31 *ACCOUNT 6746031100*	460,000.000	492,025.20 106.9620	490,834.38	1,190.82 1,190.82	490,834.38 1,190.82	1,322.88 3.23
Morgan Stanley Mtn 3.875% 1/27/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 61746BDZ6 Asset Minor Code 28 *ACCOUNT 6746031100*	2,245,000.000	2,523,469.80 112.4040	2,375,341.45	148,128.35 191,880.15	2,331,589.65 191,880.15	29,964.51 3.45
Morgan Stanley 3.625% 1/20/27 Standard & Poors Rating: BBB+ Moodys Rating: A3 61746BEF9 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 110.9060	.00	.00 - 85,319.85	.00 .00	.00 0.00
Morgan Stanley 5.750% 1/25/21 Standard & Poors Rating: BBB+ Moodys Rating: A3 61747WAF6 Asset Minor Code 28 *ACCOUNT 6746031100*	1,000,000.000	1,033,050.00 103.3050	1,112,630.00	- 79,580.00 - 15,610.00	1,048,660.00 - 15,610.00	20,125.00 5.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Morgan Stanley Mtn 4.875% 11/01/22 Standard & Poors Rating: BBB Moodys Rating: Baa2 6174824M3 Asset Minor Code 28 *ACCOUNT 6746031100*	2,105,000.000	2,283,546.10 108.4820	2,150,505.50	133,040.60 44,562.85	2,238,983.25 44,562.85	8,551.56 4.49
Murphy Oil USA Inc 6.000% 8/15/23 Standard & Poors Rating: N/R Moodys Rating: WR 626738AC2 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 101.8750	.00	.00 49,500.00	.00 .00	.00 0.00
NCR Corp 6.125% 9/01/29 Standard & Poors Rating: Bb- Moodys Rating: B3 62886EAV0 Asset Minor Code 28 *ACCOUNT 6746031100*	443,000.000	440,948.91 99.5370	421,105.00	19,843.91 19,843.91	421,105.00 19,843.91	6,783.44 6.15
Nvr Inc 3.950% 9/15/22 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 62944TAE5 Asset Minor Code 28 *ACCOUNT 6746031100*	1,640,000.000	1,748,846.80 106.6370	1,652,735.05	96,111.75 50,315.20	1,698,531.60 50,315.20	13,675.78 3.70
Nyu Hospitals Center 3.380% 7/01/55 Standard & Poors Rating: A Moodys Rating: A3 62954RAA4 Asset Minor Code 28 *ACCOUNT 6746031100*	600,000.000	561,468.00 93.5780	600,000.00	- 38,532.00 - 38,532.00	600,000.00 - 38,532.00	6,591.00 3.61
Newell Brands Inc 4.875% 6/01/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 651229BB1 Asset Minor Code 28 *ACCOUNT 6746031100*	220,000.000	228,206.00 103.7300	218,900.00	9,306.00 9,306.00	218,900.00 9,306.00	148.96 4.70

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Nike Inc Sr Nt 3.375% 3/27/50 Standard & Poors Rating: AA- Moodys Rating: A1 654106AM5 Asset Minor Code 28 *ACCOUNT 6746031100*	590,000.000	683,857.20 115.9080	588,011.70	95,845.50 95,845.50	588,011.70 95,845.50	3,540.00 2.91
Nvidia Corp Sr Nt 3.500% 4/01/50 Standard & Poors Rating: A- Moodys Rating: A3 67066GAH7 Asset Minor Code 28 *ACCOUNT 6746031100*	705,000.000	803,375.70 113.9540	703,181.10	100,194.60 100,194.60	703,181.10 100,194.60	4,181.04 3.07
Oreilly Automotive 4.625% 9/15/21 Standard & Poors Rating: BBB Moodys Rating: Baa1 67103HAB3 Asset Minor Code 28 *ACCOUNT 6746031100*	1,395,000.000	1,450,144.35 103.9530	1,392,572.70	57,571.65 - 2,706.30	1,452,850.65 - 2,706.30	13,620.63 4.45
One Bryant Park 2.51641% 9/13/49 Standard & Poors Rating: N/A Moodys Rating: Aaa 68236JAA9 Asset Minor Code 31 *ACCOUNT 6746031100*	1,505,000.000	1,537,161.85 102.1370	1,505,000.00	32,161.85 32,161.85	1,505,000.00 32,161.85	3,156.00 2.46
Owens Brockway Glass 6.625% 5/13/27 Standard & Poors Rating: B Moodys Rating: B1 69073TAT0 Asset Minor Code 28 *ACCOUNT 6746031100*	1,095,000.000	1,152,487.50 105.2500	1,097,465.05	55,022.45 55,022.45	1,097,465.05 55,022.45	3,627.19 6.29
Performance Food 5.500% 10/15/27 Standard & Poors Rating: B Moodys Rating: B2 69346VAA7 Asset Minor Code 28 *ACCOUNT 6746031100*	1,399,000.000	1,371,201.87 98.0130	1,339,955.00	31,246.87 31,246.87	1,339,955.00 31,246.87	9,831.86 5.61

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Pnc Financial 3.450% 4/23/29 Standard & Poors Rating: A- Moodys Rating: A3 693475AW5 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 112.6880	.00	.00 - 21,587.45	.00 .00	.00 0.00
Pnc Financial 2.550% 1/22/30 Standard & Poors Rating: A- Moodys Rating: A3 693475AZ8 Asset Minor Code 28 *ACCOUNT 6746031100*	770,000.000	819,403.20 106.4160	767,844.00	51,559.20 51,559.20	767,844.00 51,559.20	7,035.88 2.40
Paypal Holdings Inc 2.650% 10/01/26 Standard & Poors Rating: BBB+ Moodys Rating: A3 70450YAD5 Asset Minor Code 28 *ACCOUNT 6746031100*	885,000.000	958,269.15 108.2790	882,805.20	75,463.95 75,463.95	882,805.20 75,463.95	3,908.75 2.45
Peachtree Funding 3.976% 2/15/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 70466WAA7 Asset Minor Code 28 *ACCOUNT 6746031100*	530,000.000	563,776.90 106.3730	530,000.00	33,776.90 17,829.20	545,947.70 17,829.20	6,204.77 3.74
Pepsico Inc 3.625% 3/19/50 Standard & Poors Rating: A+ Moodys Rating: A1 713448EU8 Asset Minor Code 28 *ACCOUNT 6746031100*	375,000.000	451,837.50 120.4900	373,027.50	78,810.00 78,810.00	373,027.50 78,810.00	2,718.75 3.01
Pfizer Inc 1.700% 12/15/19 Standard & Poors Rating: N/R Moodys Rating: WR 717081EB5 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 4,175.20	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Philip Morris Intl 2.000% 2/21/20 Standard & Poors Rating: N/R Moodys Rating: WR 718172BX6 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 - 6,004.25	.00 .00	.00 0.00
Phillips 66 4.650% 11/15/34 Standard & Poors Rating: BBB+ Moodys Rating: A3 718546AK0 Asset Minor Code 28 *ACCOUNT 6746031100*	1,015,000.000	1,232,544.95 121.4330	1,028,276.20	204,268.75 140,059.85	1,092,485.10 140,059.85	2,097.67 3.83
Polyone Corporation 5.750% 5/15/25 Standard & Poors Rating: Bb- Moodys Rating: Ba3 73179PAM8 Asset Minor Code 28 *ACCOUNT 6746031100*	1,064,000.000	1,115,870.00 104.8750	1,071,050.00	44,820.00 44,820.00	1,071,050.00 44,820.00	3,059.00 5.48
Booking Holdings Inc 3.600% 6/01/26 Standard & Poors Rating: A- Moodys Rating: A3 741503AZ9 Asset Minor Code 28 *ACCOUNT 6746031100*	980,000.000	1,047,267.20 106.8640	978,108.60	69,158.60 31,859.80	1,015,407.40 31,859.80	17,640.00 3.37
Principal Lfe Mtn 2.375% 11/21/21 Standard & Poors Rating: A+ Moodys Rating: A1 74256LAW9 Asset Minor Code 28 *ACCOUNT 6746031100*	1,140,000.000	1,163,837.40 102.0910	1,138,694.30	25,143.10 27,052.20	1,136,785.20 27,052.20	752.08 2.33
Protective Life 8.450% 10/15/39 Standard & Poors Rating: A- Moodys Rating: Baa1 743674AY9 Asset Minor Code 28 *ACCOUNT 6746031100*	630,000.000	885,345.30 140.5310	793,535.58	91,809.72 - 32,652.90	917,998.20 - 32,652.90	6,802.25 6.01

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Prudential Fin Mtn 7.375% 6/15/19 Standard & Poors Rating: N/R Moodys Rating: A3 74432QBG9 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 663,125.30	.00 .00	.00 0.00
Puget Energy Inc 6.500% 12/15/20 Standard & Poors Rating: N/R Moodys Rating: WR 745310AB8 Asset Minor Code 28 *ACCOUNT 6746031100*	500,000.000	514,790.00 102.9580	524,663.20	- 9,873.20 - 12,680.00	527,470.00 - 12,680.00	14,986.11 6.31
Puget Energy Inc 6.000% 9/01/21 Standard & Poors Rating: BBB- Moodys Rating: Baa3 745310AD4 Asset Minor Code 28 *ACCOUNT 6746031100*	1,000,000.000	1,051,590.00 105.1590	1,004,881.00	46,709.00 - 14,240.00	1,065,830.00 - 14,240.00	15,000.00 5.71
Qvc Inc 5.125% 7/02/22 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 747262AH6 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 99.8750	.00	.00 - 11,374.65	.00 .00	.00 0.00
Qorvo Inc 5.500% 7/15/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 74736KAE1 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 105.0000	.00	.00 19,675.08	.00 .00	.00 0.00
Qorvo Inc 5.500% 7/15/26 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 74736KAF8 Asset Minor Code 28 *ACCOUNT 6746031100*	558,000.000	585,900.00 105.0000	566,370.00	19,530.00 .00	585,900.00 .00	11,594.00 5.24

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Reliance Stand Mtn 2.500% 10/30/24 Standard & Poors Rating: A+ Moodys Rating: A2 75951AAL2 Asset Minor Code 28 *ACCOUNT 6746031100*	925,000.000	928,413.25 100.3690	923,446.00	4,967.25 4,967.25	923,446.00 4,967.25	1,991.32 2.49
Reynolds American 8.125% 6/23/19 Standard & Poors Rating: N/R Moodys Rating: WR 761713BS4 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 49,842.50	.00 .00	.00 0.00
Reynolds American 7.000% 8/04/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 761713BW5 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 120.3970	.00	.00 - 57,945.30	.00 .00	.00 0.00
Reynolds Grp Iss 5.125% 7/15/23 Standard & Poors Rating: B+ Moodys Rating: B1 761735AT6 Asset Minor Code 28 *ACCOUNT 6746031100*	375,000.000	379,687.50 101.2500	374,050.00	5,637.50 5,637.50	374,050.00 5,637.50	7,260.42 5.06
Sabine Pass 5.625% 3/01/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 785592AM8 Asset Minor Code 28 *ACCOUNT 6746031100*	195,000.000	217,557.60 111.5680	221,122.20	- 3,564.60 - 3,564.60	221,122.20 - 3,564.60	2,742.19 5.04
San Diego G E 3.750% 6/01/47 Standard & Poors Rating: A Moodys Rating: A2 797440BV5 Asset Minor Code 28 *ACCOUNT 6746031100*	875,000.000	969,937.50 110.8500	871,097.50	98,840.00 138,871.25	831,066.25 138,871.25	16,406.25 3.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Santander Retail 2.510% 1/20/23 Standard & Poors Rating: AAA Moodys Rating: Aaa 80281GAD8 Asset Minor Code 31 *ACCOUNT 6746031100*	645,000.000	652,791.60 101.2080	644,882.29	7,909.31 7,909.31	644,882.29 7,909.31	494.68 2.48
Santander Revolving 2.510% 1/26/32 Standard & Poors Rating: AAA Moodys Rating: Aaa 80286JAA3 Asset Minor Code 31 *ACCOUNT 6746031100*	415,000.000	410,928.85 99.0190	414,945.35	- 4,016.50 - 4,016.50	414,945.35 - 4,016.50	173.61 2.53
Sealed Air Corp 4.000% 12/01/27 Standard & Poors Rating: Bb+ Moodys Rating: Ba3 81211KAY6 Asset Minor Code 28 *ACCOUNT 6746031100*	76,000.000	76,380.00 100.5000	75,430.00	950.00 950.00	75,430.00 950.00	1,562.22 3.98
Sierra Receivables 2.340% 7/15/38 Standard & Poors Rating: AAA Moodys Rating: N/A 82652NAA6 Asset Minor Code 31 *ACCOUNT 6746031100*	427,455.420	412,622.72 96.5300	425,895.72	- 13,273.00 - 13,273.00	425,895.72 - 13,273.00	305.65 2.42
Smithfield Foods 2.700% 1/31/20 Standard & Poors Rating: N/R Moodys Rating: WR 832248AX6 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0870	.00	.00 1,379.70	.00 .00	.00 0.00
Smithfield Foods Inc 3.350% 2/01/22 Standard & Poors Rating: BBB- Moodys Rating: Ba1 832248AY4 Asset Minor Code 28 *ACCOUNT 6746031100*	495,000.000	490,203.45 99.0310	496,250.00	- 6,046.55 2,618.55	487,584.90 2,618.55	5,527.50 3.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Southern Cal Edison 4.000% 4/01/47 Standard & Poors Rating: A- Moodys Rating: A3 842400GG2 Asset Minor Code 28 *ACCOUNT 6746031100*	550,000.000	607,365.00 110.4300	571,934.00	35,431.00 35,431.00	571,934.00 35,431.00	3,666.67 3.62
Southern Natural Gas 4.800% 3/15/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 84346LAA8 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 109.3050	.00	.00 - 13,938.00	.00 .00	.00 0.00
Spectra Energy Prtnr 5.950% 9/25/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 84756NAE9 Asset Minor Code 28 *ACCOUNT 6746031100*	835,000.000	1,028,536.30 123.1780	839,410.65	189,125.65 20,791.50	1,007,744.80 20,791.50	9,108.46 4.83
Sprint Nextel Corp 6.000% 11/15/22 Standard & Poors Rating: Bb Moodys Rating: B1 852061AS9 Asset Minor Code 28 *ACCOUNT 6746031100*	1,450,000.000	1,540,625.00 106.2500	1,454,831.25	85,793.75 78,131.15	1,462,493.85 78,131.15	3,866.67 5.65
Sprint Spectrum 4.738% 3/20/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 85208NAD2 Asset Minor Code 28 *ACCOUNT 6746031100*	1,565,000.000	1,658,900.00 106.0000	1,569,056.25	89,843.75 62,600.00	1,596,300.00 62,600.00	14,623.97 4.47
Starbucks Corp 2.100% 2/04/21 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 855244AJ8 Asset Minor Code 28 *ACCOUNT 6746031100*	1,040,000.000	1,047,290.40 100.7010	1,064,866.40	- 17,576.00 16,671.20	1,030,619.20 16,671.20	7,098.00 2.09

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Starbucks Corp 4.450% 8/15/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 855244AU3 Asset Minor Code 28 *ACCOUNT 6746031100*	460,000.000	538,126.40 116.9840	459,190.40	78,936.00 65,821.40	472,305.00 65,821.40	6,027.28 3.80
Starbucks Corp 3.350% 3/12/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 855244AX7 Asset Minor Code 28 *ACCOUNT 6746031100*	320,000.000	310,339.20 96.9810	317,717.90	- 7,378.70 - 7,378.70	317,717.90 - 7,378.70	2,352.44 3.45
Sysco Corporation 3.300% 2/15/50 Standard & Poors Rating: BBB- Moodys Rating: Baa1 871829BJ5 Asset Minor Code 28 *ACCOUNT 6746031100*	435,000.000	371,442.15 85.3890	434,177.85	- 62,735.70 - 62,735.70	434,177.85 - 62,735.70	4,306.50 3.86
The Tjx Companies 3.500% 4/15/25 Standard & Poors Rating: A Moodys Rating: A2 872540AR0 Asset Minor Code 28 *ACCOUNT 6746031100*	470,000.000	523,984.20 111.4860	468,101.20	55,883.00 55,883.00	468,101.20 55,883.00	2,741.67 3.14
T Mobile USA Inc 6.375% 3/01/25 Standard & Poors Rating: Bb Moodys Rating: Ba3 87264AAN5 Asset Minor Code 28 *ACCOUNT 6746031100*	1,060,000.000	1,093,188.60 103.1310	1,136,441.00	- 43,252.40 - 5,342.40	1,098,531.00 - 5,342.40	16,893.75 6.18
T Mobile USA Inc 4.500% 4/15/50 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87264AAY1 Asset Minor Code 28 *ACCOUNT 6746031100*	415,000.000	468,746.65 112.9510	413,236.25	55,510.40 55,510.40	413,236.25 55,510.40	2,697.50 3.98

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Time Warner Ent 8.375% 3/15/23 Standard & Poors Rating: BBB- Moodys Rating: Ba1 88731EAF7 Asset Minor Code 28 *ACCOUNT 6746031100*	1,090,000.000	1,282,363.20 117.6480	1,440,291.94	- 157,928.74 - 1,002.80	1,283,366.00 - 1,002.80	19,271.81 7.12
Time Warner Cable 6.750% 6/15/39 Standard & Poors Rating: BBB- Moodys Rating: Ba1 88732JAU2 Asset Minor Code 28 *ACCOUNT 6746031100*	875,000.000	1,148,918.75 131.3050	1,033,317.35	115,601.40 162,583.75	986,335.00 162,583.75	27,234.38 5.14
Toll Bros Fin Corp 4.375% 4/15/23 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 88947EAN0 Asset Minor Code 28 *ACCOUNT 6746031100*	375,000.000	383,437.50 102.2500	375,000.00	8,437.50 1,987.50	381,450.00 1,987.50	2,096.35 4.28
Toll Bros Finance 4.350% 2/15/28 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 88947EAT7 Asset Minor Code 28 *ACCOUNT 6746031100*	386,000.000	393,720.00 102.0000	375,385.00	18,335.00 18,335.00	375,385.00 18,335.00	4,944.02 4.26
Toll Bros Finance 3.800% 11/01/29 Standard & Poors Rating: Bb+ Moodys Rating: Ba1 88947EAU4 Asset Minor Code 28 *ACCOUNT 6746031100*	632,000.000	618,532.08 97.8690	588,350.00	30,182.08 30,182.08	588,350.00 30,182.08	2,001.33 3.88
Toyota Auto Loan 2.560% 11/25/31 Standard & Poors Rating: AAA Moodys Rating: Aaa 89231XAA9 Asset Minor Code 31 *ACCOUNT 6746031100*	425,000.000	440,023.75 103.5350	426,073.70	13,950.05 13,950.05	426,073.70 13,950.05	181.33 2.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Tyson Foods Inc 5.150% 8/15/44 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 902494AY9 Asset Minor Code 28 *ACCOUNT 6746031100*	720,000.000	877,708.80 121.9040	722,836.60	154,872.20 99,936.00	777,772.80 99,936.00	10,918.00 4.22
US Foods Inc 6.250% 4/15/25 Standard & Poors Rating: Bb Moodys Rating: B3 90290MAC5 Asset Minor Code 28 *ACCOUNT 6746031100*	725,000.000	751,281.25 103.6250	725,000.00	26,281.25 26,281.25	725,000.00 26,281.25	4,153.65 6.03
US Bank Na 3.450% 11/16/21 Standard & Poors Rating: AA- Moodys Rating: A1 90331HNX7 Asset Minor Code 28 *ACCOUNT 6746031100*	1,185,000.000	1,232,127.45 103.9770	1,183,364.70	48,762.75 20,346.45	1,211,781.00 20,346.45	1,703.44 3.32
Valero Energy Corp 6.625% 6/15/37 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YAL4 Asset Minor Code 28 *ACCOUNT 6746031100*	410,000.000	532,540.80 129.8880	462,512.80	70,028.00 33,349.85	492,291.10 40,249.70	12,524.93 5.10
Valero Energy Corp 4.000% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 91913YAW0 Asset Minor Code 28 *ACCOUNT 6746031100*	445,000.000	490,759.35 110.2830	441,586.85	49,172.50 41,024.55	449,734.80 41,024.55	2,966.67 3.63
Verizon 5.150% 9/15/23 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VBR4 Asset Minor Code 28 *ACCOUNT 6746031100*	510,000.000	582,103.80 114.1380	508,347.60	73,756.20 18,885.30	563,218.50 18,885.30	5,544.83 4.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Verizon 4.125% 3/16/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VDY7 Asset Minor Code 28 *ACCOUNT 6746031100*	275,000.000	320,559.25 116.5670	279,185.50	41,373.75 28,407.50	292,151.75 28,407.50	2,363.28 3.54
Verizon 4.000% 3/22/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VFD1 Asset Minor Code 28 *ACCOUNT 6746031100*	405,000.000	495,371.70 122.3140	405,000.00	90,371.70 90,371.70	405,000.00 90,371.70	3,195.00 3.27
Verizon Owner Trust 2.930% 9/20/23 Standard & Poors Rating: AAA Moodys Rating: Aaa 92347YAA2 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 102.9590	.00	.00 - 12,110.70	.00 .00	.00 0.00
Verizon Owner Trust 2.820% 9/20/22 Standard & Poors Rating: AAA Moodys Rating: N/A 92349FAA1 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 100.9500	.00	.00 - 6,198.84	.00 .00	.00 0.00
Voya Financial Inc 3.650% 6/15/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 929089AB6 Asset Minor Code 28 *ACCOUNT 6746031100*	390,000.000	419,101.80 107.4620	388,865.10	30,236.70 25,330.50	393,771.30 25,330.50	6,563.92 3.40
Wachovia Bank Na Mtn 5.850% 2/01/37 Standard & Poors Rating: BBB+ Moodys Rating: Aa3 92976GAG6 Asset Minor Code 28 *ACCOUNT 6746031100*	110,000.000	148,995.00 135.4500	132,509.30	16,485.70 11,994.40	137,000.60 11,994.40	2,145.00 4.32

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Wachovia Corporation 5.500% 8/01/35 Standard & Poors Rating: BBB Moodys Rating: A3 929903AM4 Asset Minor Code 28 *ACCOUNT 6746031100*	245,000.000	308,584.85 125.9530	268,564.10	40,020.75 23,412.20	285,172.65 23,412.20	4,491.67 4.37
Walmart Inc 3.550% 6/26/25 Standard & Poors Rating: AA Moodys Rating: Aa2 931142ED1 Asset Minor Code 28 *ACCOUNT 6746031100*	1,425,000.000	1,608,853.50 112.9020	1,420,896.00	187,957.50 111,748.50	1,497,105.00 111,748.50	21,780.73 3.14
Waste Management Inc 2.400% 5/15/23 Standard & Poors Rating: A- Moodys Rating: Baa1 94106LBD0 Asset Minor Code 28 *ACCOUNT 6746031100*	1,075,000.000	1,132,770.50 105.3740	1,051,740.40	81,030.10 66,585.50	1,066,185.00 66,585.50	1,146.67 2.28
Wells Fargo Mtn 2.600% 1/15/21 Standard & Poors Rating: A+ Moodys Rating: Aa2 94988J5N3 Asset Minor Code 28 *ACCOUNT 6746031100*	905,000.000	916,620.20 101.2840	890,963.45	25,656.75 10,090.75	906,529.45 10,090.75	8,889.11 2.57
Wells Fargo Bank Na 3.325% 7/23/21 Standard & Poors Rating: A+ Moodys Rating: Aa2 94988J5P8 Asset Minor Code 28 *ACCOUNT 6746031100*	745,000.000	747,540.45 100.3410	745,000.00	2,540.45 - 3,061.95	750,602.40 - 3,061.95	8,807.56 3.31
Wells Fargo 3.87366% 6/15/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990DAA4 Asset Minor Code 31 *ACCOUNT 6746031100*	850,000.000	902,130.50 106.1330	847,699.05	54,431.45 - 9,258.40	899,257.50 2,873.00	2,743.84 3.65

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Wells Fargo 4.19358% 7/17/36 Standard & Poors Rating: AAA Moodys Rating: N/A 94990EAA2 Asset Minor Code 31 *ACCOUNT 6746031100*	1,045,000.000	1,087,144.85 104.0330	1,059,325.50	27,819.35 - 34,077.65	1,121,222.50 - 34,077.65	3,534.10 4.03
Wells Fargo Mtn 2.406% 10/30/25 Standard & Poors Rating: BBB+ Moodys Rating: A2 95000U2H5 Asset Minor Code 28 *ACCOUNT 6746031100*	650,000.000	665,730.00 102.4200	650,000.00	15,730.00 15,730.00	650,000.00 15,730.00	1,346.69 2.35
Western L P 5.250% 2/01/50 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 958667AA5 Asset Minor Code 28 *ACCOUNT 6746031100*	620,000.000	502,014.00 80.9700	620,690.00	- 118,676.00 - 118,676.00	620,690.00 - 118,676.00	12,477.50 6.48
Wrkco Inc 3.000% 9/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAB1 Asset Minor Code 28 *ACCOUNT 6746031100*	1,200,000.000	1,234,704.00 102.8920	1,198,819.20	35,884.80 41,064.00	1,193,640.00 41,064.00	7,600.00 2.92
Wrkco Inc 3.375% 9/15/27 Standard & Poors Rating: BBB Moodys Rating: Baa2 96145DAD7 Asset Minor Code 28 *ACCOUNT 6746031100*	510,000.000	530,139.90 103.9490	510,096.70	20,043.20 28,820.10	501,319.80 28,820.10	3,633.75 3.25
Tri Pointe Group 4.375% 6/15/19 Standard & Poors Rating: N/R Moodys Rating: WR 962178AL3 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 - 1,087.05	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Willis North America 2.950% 9/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa3 970648AJ0 Asset Minor Code 28 *ACCOUNT 6746031100*	685,000.000	704,399.20 102.8320	680,175.65	24,223.55 24,223.55	680,175.65 24,223.55	4,266.03 2.87
Willis North America 3.875% 9/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa3 970648AK7 Asset Minor Code 28 *ACCOUNT 6746031100*	165,000.000	176,408.10 106.9140	185,445.15	- 9,037.05 - 9,037.05	185,445.15 - 9,037.05	1,349.79 3.62
World Omni 2.030% 11/15/22 Standard & Poors Rating: N/A Moodys Rating: Aaa 98162GAD4 Asset Minor Code 31 *ACCOUNT 6746031100*	485,000.000	490,325.30 101.0980	479,884.77	10,440.53 10,440.53	479,884.77 10,440.53	437.58 2.01
World Omni Auto 3.040% 5/15/24 Standard & Poors Rating: AAA Moodys Rating: N/A 98162YAD5 Asset Minor Code 31 *ACCOUNT 6746031100*	.000	.00 102.7140	.00	.00 - 11,853.59	.00 .00	.00 0.00
Wpx Energy Inc 4.500% 1/15/30 Standard & Poors Rating: Bb- Moodys Rating: B1 98212BAL7 Asset Minor Code 28 *ACCOUNT 6746031100*	435,000.000	398,838.45 91.6870	419,600.00	- 20,761.55 - 20,761.55	419,600.00 - 20,761.55	7,666.88 4.91
Zimmer Holdings Inc 2.700% 4/01/20 Standard & Poors Rating: N/R Moodys Rating: WR 98956PAK8 Asset Minor Code 28 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 166.25	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Zoetis Inc 3.250% 8/20/21 Standard & Poors Rating: BBB Moodys Rating: Baa1 98978VAQ6 Asset Minor Code 28 *ACCOUNT 6746031100*	85,000.000	87,300.95 102.7070	84,903.95	2,397.00 1,287.75	86,013.20 1,287.75	775.03 3.16
Total Corporate Issues	**172,655,797.840**	**182,928,587.88**	**175,315,691.03**	**7,612,896.85** **6,763,963.07**	**176,904,551.98** **6,024,035.90**	**1,365,516.73** **3.86**

Foreign Issues

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Aercap Ireland 3.950% 2/01/22 Standard & Poors Rating: BBB Moodys Rating: Baa3 00772BAR2 Asset Minor Code 35 *ACCOUNT 6746031100*	1,060,000.000	998,392.80 94.1880	1,058,017.80	- 59,625.00 - 81,482.20	1,079,875.00 - 81,482.20	13,956.67 4.19
Arcelormittal 3.600% 7/16/24 Standard & Poors Rating: BBB- Moodys Rating: Ba1 03938LBB9 Asset Minor Code 35 *ACCOUNT 6746031100*	795,000.000	786,016.50 98.8700	809,992.20	- 23,975.70 - 23,975.70	809,992.20 - 23,975.70	10,732.50 3.64
Ardagh Pkg Fin 4.250% 9/15/22 Standard & Poors Rating: N/R Moodys Rating: WR 03969AAM2 Asset Minor Code 35 *ACCOUNT 6746031100*	835,000.000	843,867.70 101.0620	804,731.25	39,136.45 16,173.95	827,693.75 16,173.95	7,491.81 4.21
Avolon Holdings Fndg 3.250% 2/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05401AAJ0 Asset Minor Code 35 *ACCOUNT 6746031100*	730,000.000	561,326.20 76.8940	729,204.30	- 167,878.10 - 167,878.10	729,204.30 - 167,878.10	9,028.68 4.23

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Baidu Inc 4.375% 5/14/24 Standard & Poors Rating: N/A Moodys Rating: A3 056752AM0 Asset Minor Code 35 *ACCOUNT 6746031100*	540,000.000	586,143.00 108.5450	538,930.80	47,212.20 23,106.60	563,036.40 23,106.60	1,115.63 4.03
Banco Santander 5.375% 4/17/25 Standard & Poors Rating: N/A Moodys Rating: Baa1 05969BAD5 Asset Minor Code 35 *ACCOUNT 6746031100*	840,000.000	901,740.00 107.3500	840,000.00	61,740.00 61,740.00	840,000.00 61,740.00	5,518.33 5.01
Barclays Plc 3.684% 1/10/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 06738EAS4 Asset Minor Code 35 *ACCOUNT 6746031100*	330,000.000	341,206.80 103.3960	330,000.00	11,206.80 10,414.80	330,792.00 10,414.80	4,761.57 3.56
Barclays Plc 4.610% 2/15/23 Standard & Poors Rating: BBB Moodys Rating: Baa2 06738EBE4 Asset Minor Code 35 *ACCOUNT 6746031100*	900,000.000	942,030.00 104.6700	899,829.00	42,201.00 20,934.00	921,096.00 20,934.00	12,216.50 4.40
Bausch Health Cos 5.750% 8/15/27 Standard & Poors Rating: Bb Moodys Rating: Ba2 071734AC1 Asset Minor Code 33 *ACCOUNT 6746031100*	455,000.000	486,941.00 107.0200	455,000.00	31,941.00 27,673.10	459,267.90 27,673.10	7,703.40 5.37
Bausch Health Cos 6.250% 2/15/29 Standard & Poors Rating: B Moodys Rating: B3 071734AK3 Asset Minor Code 35 *ACCOUNT 6746031100*	535,000.000	549,659.00 102.7400	535,000.00	14,659.00 14,659.00	535,000.00 14,659.00	464.41 6.08

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bnp Paribas Mtn 3.052% 1/13/31 Standard & Poors Rating: A- Moodys Rating: Baa1 09659W2K9 Asset Minor Code 35 *ACCOUNT 6746031100*	840,000.000	860,823.60 102.4790	840,000.00	20,823.60 20,823.60	840,000.00 20,823.60	9,827.44 2.98
Braskem Netherlands 4.500% 1/10/28 Standard & Poors Rating: Bb+ Moodys Rating: N/A 10554TAB1 Asset Minor Code 35 *ACCOUNT 6746031100*	695,000.000	630,712.50 90.7500	688,015.25	- 57,302.75 - 29,672.00	674,150.00 - 43,437.50	12,249.38 4.96
Fed Republic 4.625% 1/13/28 Standard & Poors Rating: Bb- Moodys Rating: N/A 105756BZ2 Asset Minor Code 34 *ACCOUNT 6746031100*	1,121,000.000	1,177,610.50 105.0500	1,203,624.00	- 26,013.50 - 26,013.50	1,203,624.00 - 26,013.50	19,874.40 4.40
Sky Ltd 3.750% 9/16/24 Standard & Poors Rating: A- Moodys Rating: A3 111013AL2 Asset Minor Code 35 *ACCOUNT 6746031100*	310,000.000	344,775.80 111.2180	312,467.60	32,308.20 20,785.50	323,990.30 20,785.50	2,421.88 3.37
Cnooc Finance 2013 2.875% 9/30/29 Standard & Poors Rating: A+ Moodys Rating: A1 12625GAF1 Asset Minor Code 34 *ACCOUNT 6746031100*	1,210,000.000	1,268,914.90 104.8690	1,203,127.20	65,787.70 65,787.70	1,203,127.20 65,787.70	5,894.55 2.74
Comision Federal 4.750% 2/23/27 Standard & Poors Rating: BBB Moodys Rating: Baa1 200447AF7 Asset Minor Code 35 *ACCOUNT 6746031100*	550,000.000	574,750.00 104.5000	603,625.00	- 28,875.00 - 28,875.00	603,625.00 - 28,875.00	7,111.81 4.55

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Codelco Inc 3.000% 9/30/29 Standard & Poors Rating: A Moodys Rating: A3 21987BAZ1 Asset Minor Code 35 *ACCOUNT 6746031100*	620,000.000	638,655.80 103.0090	619,045.20	19,610.60 19,610.60	619,045.20 19,610.60	3,151.67 2.91
Credit Suisse Group 2.593% 9/11/25 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 225401AM0 Asset Minor Code 35 *ACCOUNT 6746031100*	355,000.000	363,246.65 102.3230	355,000.00	8,246.65 8,246.65	355,000.00 8,246.65	2,045.59 2.53
Gazprom Oao 7.288% 8/16/37 Standard & Poors Rating: BBB- Moodys Rating: Baa2 368266AH5 Asset Minor Code 35 *ACCOUNT 6746031100*	600,000.000	864,426.00 144.0710	754,380.00	110,046.00 148,176.00	716,250.00 148,176.00	12,754.00 5.06
Grupo Televisa Sab 5.250% 5/24/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 40049JBE6 Asset Minor Code 35 *ACCOUNT 6746031100*	470,000.000	514,433.80 109.4540	465,933.70	48,500.10 47,352.50	467,081.30 47,352.50	479.79 4.80
Hsbc Holdings Plc 3.973% 5/22/30 Standard & Poors Rating: A- Moodys Rating: A2 404280CC1 Asset Minor Code 35 *ACCOUNT 6746031100*	450,000.000	490,972.50 109.1050	450,000.00	40,972.50 35,775.00	455,197.50 35,775.00	446.96 3.64
Jbs USA Food Finance 5.500% 1/15/30 Standard & Poors Rating: Bb Moodys Rating: Ba2 46590XAB2 Asset Minor Code 35 *ACCOUNT 6746031100*	480,000.000	498,000.00 103.7500	481,000.00	17,000.00 17,000.00	481,000.00 17,000.00	9,973.33 5.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Jbs Investments II 7.000% 1/15/26 Standard & Poors Rating: Bb Moodys Rating: Ba2 46650CAA7 Asset Minor Code 35 *ACCOUNT 6746031100*	450,000.000	478,327.50 106.2950	458,000.00	20,327.50 6,390.00	471,937.50 6,390.00	11,900.00 6.59
Lloyds Banking Group 4.650% 3/24/26 Standard & Poors Rating: BBB- Moodys Rating: Baa1 53944YAB9 Asset Minor Code 35 *ACCOUNT 6746031100*	1,730,000.000	1,900,145.50 109.8350	1,676,058.60	224,086.90 132,846.70	1,767,298.80 132,846.70	14,971.71 4.23
Mondelez Intl 1.625% 10/28/19 Standard & Poors Rating: N/R Moodys Rating: WR 60920LAA2 Asset Minor Code 35 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 2,097.45	.00 .00	.00 0.00
Mondelez Intl 2.000% 10/28/21 Standard & Poors Rating: BBB Moodys Rating: A3 60920LAC8 Asset Minor Code 35 *ACCOUNT 6746031100*	995,000.000	1,011,546.85 101.6630	991,328.45	20,218.40 33,660.85	977,886.00 33,660.85	1,824.17 1.97
Nxp Bv Nxp Funding 4.625% 6/01/23 Standard & Poors Rating: BBB Moodys Rating: Baa3 62947QAV0 Asset Minor Code 35 *ACCOUNT 6746031100*	885,000.000	954,215.85 107.8210	885,000.00	69,215.85 33,992.85	920,223.00 33,992.85	20,465.63 4.29
Nxp B V Nxp Funding 3.400% 5/01/30 Standard & Poors Rating: BBB Moodys Rating: Baa3 62954HAD0 Asset Minor Code 35 *ACCOUNT 6746031100*	530,000.000	546,392.90 103.0930	528,664.40	17,728.50 17,728.50	528,664.40 17,728.50	1,501.67 3.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Numericable Sfr Sa 7.375% 5/01/26 Standard & Poors Rating: B Moodys Rating: B2 67054KAA7 Asset Minor Code 35 *ACCOUNT 6746031100*	1,650,000.000	1,736,625.00 105.2500	1,719,572.75	17,052.25 17,052.25	1,719,572.75 17,052.25	45,970.83 7.01
1011778 Bc New Red 5.750% 4/15/25 Standard & Poors Rating: Bb+ Moodys Rating: Ba2 68245XAK5 Asset Minor Code 35 *ACCOUNT 6746031100*	309,000.000	328,219.80 106.2200	311,436.25	16,783.55 16,783.55	311,436.25 16,783.55	2,665.13 5.41
Ppl Wem Hldg 5.375% 5/01/21 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 69353UAA9 Asset Minor Code 35 *ACCOUNT 6746031100*	1,900,000.000	1,945,448.00 102.3920	1,939,168.14	6,279.86 - 15,656.00	1,961,104.00 - 15,656.00	8,510.42 5.25
Panasonic Corp 2.679% 7/19/24 Standard & Poors Rating: A- Moodys Rating: Baa1 69832AAB2 Asset Minor Code 35 *ACCOUNT 6746031100*	1,020,000.000	1,059,463.80 103.8690	1,020,000.00	39,463.80 39,463.80	1,020,000.00 39,463.80	10,019.46 2.58
Petrobras Global 7.375% 1/17/27 Standard & Poors Rating: Bb- Moodys Rating: Ba2 71647NAS8 Asset Minor Code 35 *ACCOUNT 6746031100*	.000	.00 108.2870	.00	.00 - 72,400.00	.00 .00	.00 0.00
Petroleos Mexicanos 6.750% 9/21/47 Standard & Poors Rating: BBB Moodys Rating: Ba2 71654QCC4 Asset Minor Code 35 *ACCOUNT 6746031100*	1,435,000.000	1,097,775.00 76.5000	1,430,607.93	- 332,832.93 - 199,321.50	1,297,096.50 - 199,321.50	18,834.38 8.82

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Royal Bk Scotland 3.073% 5/22/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 780097BP5 Asset Minor Code 35 *ACCOUNT 6746031100*	1,015,000.000	1,039,847.20 102.4480	1,015,000.00	24,847.20 24,847.20	1,015,000.00 24,847.20	779.77 3.00
Royal Bk Scotlnd 5.125% 5/28/24 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 780099CH8 Asset Minor Code 35 *ACCOUNT 6746031100*	395,000.000	424,972.60 107.5880	388,328.25	36,644.35 - 9,176.15	406,427.35 18,545.25	168.70 4.76
Takeda 3.800% 11/26/20 Standard & Poors Rating: N/R Moodys Rating: WR 874060AK2 Asset Minor Code 35 *ACCOUNT 6746031100*	.000	.00 102.1860	.00	.00 - 5,970.00	.00 .00	.00 0.00
Telefonica Emisiones 4.570% 4/27/23 Standard & Poors Rating: BBB Moodys Rating: Baa3 87938WAR4 Asset Minor Code 35 *ACCOUNT 6746031100*	995,000.000	1,081,724.20 108.7160	971,506.92	110,217.28 22,079.05	1,059,645.15 22,079.05	4,294.53 4.20
Tencent Holdings Mtn 3.280% 4/11/24 Standard & Poors Rating: A+ Moodys Rating: A1 88032WAL0 Asset Minor Code 35 *ACCOUNT 6746031100*	1,085,000.000	1,145,054.75 105.5350	1,085,148.75	59,906.00 56,843.15	1,088,211.60 56,843.15	4,942.78 3.11
Teva Pharmaceuticals 3.150% 10/01/26 Standard & Poors Rating: Bb Moodys Rating: Ba2 88167AAE1 Asset Minor Code 35 *ACCOUNT 6746031100*	1,303,000.000	1,170,484.90 89.8300	1,136,505.50	33,979.40 33,979.40	1,136,505.50 33,979.40	6,840.75 3.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Total Capital 3.127% 5/29/50 Standard & Poors Rating: A+ Moodys Rating: Aa3 89153VAV1 Asset Minor Code 35 *ACCOUNT 6746031100*	955,000.000	965,915.65 101.1430	955,000.00	10,915.65 10,915.65	955,000.00 10,915.65	165.90 3.09
United Mexican 3.250% 4/16/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 91087BAH3 Asset Minor Code 34 *ACCOUNT 6746031100*	1,376,000.000	1,355,360.00 98.5000	1,350,178.28	5,181.72 5,181.72	1,350,178.28 5,181.72	5,590.00 3.30
Vale Overseas Ltd 6.875% 11/21/36 Standard & Poors Rating: BBB- Moodys Rating: Ba1 91911TAH6 Asset Minor Code 35 *ACCOUNT 6746031100*	384,000.000	479,520.00 124.8750	430,560.00	48,960.00 49,440.00	430,080.00 49,440.00	733.33 5.51
Vale Overseas 6.250% 8/10/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 91911TAP8 Asset Minor Code 35 *ACCOUNT 6746031100*	430,000.000	491,644.80 114.3360	462,094.90	29,549.90 22,729.80	468,915.00 22,729.80	8,286.46 5.47
Virgin Media Secd 5.250% 1/15/21 Standard & Poors Rating: N/R Moodys Rating: WR 92769XAF2 Asset Minor Code 35 *ACCOUNT 6746031100*	.000	.00 104.2750	.00	.00 8,410.50	.00 .00	.00 0.00
Vodafone Group Plc 4.250% 9/17/50 Standard & Poors Rating: BBB Moodys Rating: Baa2 92857WBU3 Asset Minor Code 35 *ACCOUNT 6746031100*	655,000.000	752,352.65 114.8630	725,861.65	26,491.00 26,491.00	725,861.65 26,491.00	5,722.15 3.70

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Weibo Corp 3.500% 7/05/24 Standard & Poors Rating: BBB Moodys Rating: Baa1 948596AD3 Asset Minor Code 35 *ACCOUNT 6746031100*	460,000.000	471,665.60 102.5360	460,000.00	11,665.60 11,665.60	460,000.00 11,665.60	6,529.44 3.41
Westpac Banking 3.050% 5/15/20 Standard & Poors Rating: N/R Moodys Rating: WR 961214DX8 Asset Minor Code 35 *ACCOUNT 6746031100*	.000	.00 100.0000	.00	.00 - 3,289.60	.00 .00	.00 0.00
Total Foreign Issues	**34,678,000.000**	**35,661,347.60**	**34,916,944.07**	**744,403.53** **467,148.27**	**35,109,091.78** **552,255.82**	**339,937.51** **4.30**

Domestic Common Stocks

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Allstate Corp 020002101 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 97.8100	.00	.00 - 358,261.44	.00	.00
Alphabet Inc Cl A 02079K305 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 1,433.5200	.00	.00 13,080.03	.00 .00	.00 0.00
Altice USA Inc A 02156K103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 25.7200	.00	.00 - 990.85	.00 .00	.00 0.00
American Express Co 025816109 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 95.0700	.00	.00 - 104,253.75	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
American International Group 026874784 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 30.0600	.00	.00 47,528.38	.00 .00	.00 0.00
Anthem Inc 036752103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 294.1100	.00	.00 - 294,848.45	.00	.00
Apergy Corp 03755L104 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 9.0700	.00	.00 76,813.45	.00	.00
Autozone Inc 053332102 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 1,147.8600	.00	.00 - 22,158.72	.00	.00
Bbt Corp 054937107 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 56.3000	.00	.00 75,004.62	.00	.00
Bank Of America Corp 060505104 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 24.1200	.00	.00 - 1,188,184.14	.00 .00	.00 0.00
Berkshire Hathaway Inc Cl B 084670702 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 185.5800	.00	.00 - 1,807,072.33	.00 .00	.00 0.00
Biogen, Inc 09062X103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 307.0900	.00	.00 24,430.48	.00	.00
Boeing Co The 097023105 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 145.8500	.00	.00 26,741.04	.00	.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Booking Holdings Inc 09857L108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 1,639.4200	.00	.00 67,238.25	.00 .00	.00 0.00
Cigna Corp 125523100 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 197.3200	.00	.00 179,344.44	.00	.00
Cvs Health Corp 126650100 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 65.5700	.00	.00 352,323.33	.00 .00	.00 0.00
Chevron Corporation 166764100 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 91.7000	.00	.00 - 137,154.19	.00 .00	.00 0.00
Cimarex Energy Co 171798101 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 26.2800	.00	.00 297,360.41	.00 .00	.00 0.00
Cisco Systems Inc 17275R102 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 47.8200	.00	.00 - 1,276,976.25	.00 .00	.00 0.00
Citigroup Inc 172967424 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 47.9100	.00	.00 - 305,832.86	.00	.00
Comcast Corp Class A 20030N101 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 39.6000	.00	.00 - 687,858.39	.00 .00	.00 0.00
Conocophillips 20825C104 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 42.1800	.00	.00 - 206,551.29	.00	.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Corteva Inc 22052L104 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 27.3100	.00	.00 369,453.72	.00	.00
Dxc Technology Co 23355L106 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 14.2100	.00	.00 - 85,692.58	.00 .00	.00 0.00
Delta Air Lines Inc 247361702 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 25.2100	.00	.00 - 102,875.38	.00 .00	.00 0.00
Discover Finl Svcs 254709108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 47.5100	.00	.00 - 211,119.17	.00 .00	.00 0.00
Dover Corp 260003108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 97.2500	.00	.00 - 96,646.78	.00	.00
Dow Inc 260557103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 38.6000	.00	.00 108,474.41	.00	.00
Dowdupont Inc 26078J100 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 63.5900	.00	.00 2,081,699.66	.00	.00
Dupont De Nemours Inc Wi 26614N102 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 50.7300	.00	.00 106,656.68	.00 .00	.00 0.00
E Bay Inc 278642103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 45.5400	.00	.00 - 15,705.79	.00	.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Edison International 281020107 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 58.1100	.00	.00 26,705.77	.00 .00	.00 0.00
Equity Residential 29476L107 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 60.5600	.00	.00 - 116,943.18	.00 .00	.00 0.00
Essex Property Trust Inc 297178105 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 242.7700	.00	.00 - 62,862.61	.00 .00	.00 0.00
F M C Corporation 302491303 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 98.4100	.00	.00 - 22,284.33	.00 .00	.00 0.00
Fox Corp Class A W I 35137L105 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 29.1700	.00	.00 49,869.05	.00 .00	.00 0.00
Johnson Johnson 478160104 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 148.7500	.00	.00 - 744,796.12	.00 .00	.00 0.00
Kansas City Southern 485170302 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 150.5200	.00	.00 35,983.02	.00 .00	.00 0.00
Las Vegas Sands Corp 517834107 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 47.9400	.00	.00 69,748.65	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Lowes Co Inc 548661107 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 130.3500	.00	.00 - 3,400.11	.00	.00
McKesson Corporation 58155Q103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 158.6700	.00	.00 198,160.85	.00 .00	.00 0.00
Microsoft Corp 594918104 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 183.2500	.00	.00 - 346,840.06	.00	.00
Molson Coors Beverage Company 60871R209 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 37.9600	.00	.00 47,520.81	.00 .00	.00 0.00
Mondelez International W I 609207105 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 52.1200	.00	.00 - 62,731.74	.00 .00	.00 0.00
Mosaic Co The 61945C103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 12.0900	.00	.00 244,251.11	.00	.00
Noble Energy Inc 655044105 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 8.7300	.00	.00 281,689.06	.00 .00	.00 0.00
Nortonlifelock Inc 668771108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 22.7800	.00	.00 16,010.89	.00 .00	.00 0.00
Oracle Corporation 68389X105 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 53.7700	.00	.00 - 203,381.02	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Owens Corning Inc 690742101 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 52.5000	.00	.00 151,267.16	.00 .00	.00 0.00
Pfizer Inc 717081103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 38.1900	.00	.00 - 403,486.49	.00	.00
Pioneer Natural Resources Co 723787107 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 91.6000	.00	.00 34,575.16	.00 .00	.00 0.00
Procter & Gamble Co 742718109 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 115.9200	.00	.00 - 209,785.15	.00 .00	.00 0.00
Quest Diagnostics Inc 74834L100 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 118.2800	.00	.00 - 65,978.56	.00 .00	.00 0.00
Sl Green Rlty Corp 78440X101 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 42.1200	.00	.00 116,348.22	.00 .00	.00 0.00
Southwest Airlines Co 844741108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 32.1000	.00	.00 170,702.87	.00 .00	.00 0.00
Suntrust Bks Inc 867914103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 70.1300	.00	.00 77,736.65	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Symantec Corp 871503108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 22.7800	.00	.00 - 16,010.89	.00	.00
Toll Bros Inc 889478103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 32.3100	.00	.00 7,222.03	.00	.00
Travelers Cos Inc 89417E109 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 106.9800	.00	.00 4,832.74	.00 .00	.00 0.00
Truist Financial Corp 89832Q109 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 36.7800	.00	.00 354,819.04	.00 .00	.00 0.00
Tyson Foods Inc Cl A 902494103 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 61.4400	.00	.00 - 126,171.22	.00 .00	.00 0.00
Union Pacific Corp 907818108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 169.8600	.00	.00 - 84,658.22	.00 .00	.00 0.00
United Parcel Service Cl B 911312106 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 99.7100	.00	.00 117,936.37	.00 .00	.00 0.00
United Technologies Corp 913017109 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 64.5200	.00	.00 - 257,079.14	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Unitedhealth Group Inc 91324P102 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 304.8500	.00	.00 - 235,633.88	.00 .00	.00 0.00
Valero Energy Corp 91913Y100 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 66.6400	.00	.00 208,057.89	.00 .00	.00 0.00
Verizon Communications Inc 92343V104 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 57.3800	.00	.00 231,889.55	.00 .00	.00 0.00
Wells Fargo Co 949746101 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 26.4700	.00	.00 474,898.50	.00	.00
Wyndham Destinations Inc 98310W108 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 31.8000	.00	.00 89,166.22	.00 .00	.00 0.00
Wyndam Hotels Resorts Inc 98311A105 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 45.9300	.00	.00 80,212.89	.00 .00	.00 0.00
Zimmer Biomet Holdings Inc 98956P102 Asset Minor Code 42 *ACCOUNT 6746031113*	.000	.00 126.3400	.00	.00 44,130.80	.00 .00	.00 0.00
Total Domestic Common Stocks	**.000**	**.00**	**.00**	**.00** **- 2,904,340.88**	**.00** **.00**	**.00** **0.00**

Foreign Stocks

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Aon Plc G0408V102 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 196.9500	.00	.00 - 93,708.15	.00	.00
Coca Cola Eurorean Partners G25839104 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 37.7000	.00	.00 - 175,970.55	.00 .00	.00 0.00
Eaton Corp Plc G29183103 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 84.9000	.00	.00 - 3,116.45	.00	.00
Everest Re Group Ltd G3223R108 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 198.4100	.00	.00 - 92,355.77	.00 .00	.00 0.00
Liberty Global Plc Series C G5480U120 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 20.6300	.00	.00 74,126.35	.00 .00	.00 0.00
Medtronic Plc G5960L103 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 98.5800	.00	.00 34,215.29	.00	.00
Chubb Ltd H1467J104 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 121.9400	.00	.00 - 513,528.61	.00	.00
Nxp Semiconductors Nv N6596X109 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 96.1000	.00	.00 34,377.77	.00 .00	.00 0.00
Barrick Gold Corp 067901108 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 24.0000	.00	.00 75,563.47	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Crh Spon D R 12626K203 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 32.1600	.00	.00 88,096.44	.00 .00	.00 0.00
Canadian Natural Resources Ltd 136385101 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 18.1000	.00	.00 12,286.91	.00 .00	.00 0.00
Cemex Sab A D R 151290889 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 2.4000	.00	.00 346,137.58	.00 .00	.00 0.00
Novartis Ag A D R 66987V109 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 87.4300	.00	.00 - 52,666.06	.00 .00	.00 0.00
Novo Nordisk As A D R 670100205 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 65.9400	.00	.00 - 4,813.06	.00 .00	.00 0.00
Nutrien Ltd 67077M108 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 34.0000	.00	.00 59,158.15	.00	.00
Royal Dutch Shell Plc A D R 780259206 Asset Minor Code 53 *ACCOUNT 6746031113*	.000	.00 31.9500	.00	.00 11,636.76	.00 .00	.00 0.00
Total Foreign Stocks	**.000**	**.00**	**.00**	**.00** **- 200,559.93**	**.00** **.00**	**.00** **0.00**

Master Trusts

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ponos Lending, LLC 73244PNL7 Asset Minor Code 60 Date Last Priced: 05/01/20 *ACCOUNT 6746031115*	1.000	28,246,659.51 28,246,659.5100 @	28,246,659.51	.00 .00	31,599,661.07 - 3,353,001.56	.00 0.00
Sacramento Street 303 Corp 8AMCSBJR7 Asset Minor Code 60 Date Last Priced: 03/01/20 *ACCOUNT 6746031115*	1,000.000	.00 .0000 @	1.44	- 1.44 .00	.00 .00	.00 0.00
Larkspur Landing 100 Corp 8AMCSB1A3 Asset Minor Code 60 Date Last Priced: 05/01/20 *ACCOUNT 6746031115*	1,000.000	12,201,796.68 12,201.7967 @	9,274,719.69	2,927,076.99 1,020,000.00	10,780,358.63 1,421,438.05	.00 0.00
Nclptf-Tracy Capital Park Corp. 9SPMTJ0Y9 Asset Minor Code 60 Date Last Priced: 05/01/20 *ACCOUNT 6746031115*	1,000.000	6,959,855.40 6,959.8554 @	7,849,855.40	- 890,000.00 - 2,220,000.00	9,167,828.61 - 2,207,973.21	.00 0.00
No Ca Laborers Ptf, LLC Agreement 98MSCK7B1 Asset Minor Code 60 Date Last Priced: 05/01/20 *ACCOUNT 6746031110*	1.000	16,251,677.37 16,251,677.3700 @	9,279,220.98	6,972,456.39 370,000.00	16,034,733.15 216,944.22	.00 0.00
Total Master Trusts	**3,002.000**	**63,659,988.96**	**54,650,457.02**	**9,009,531.94** **- 830,000.00**	**67,582,581.46** **- 3,922,592.50**	**.00** **0.00**

Mutual Funds

Mutual Funds-Equity

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Artisan Global Value Institutional 04314H741 Asset Minor Code 98 *ACCOUNT 6746031111*	5,321,910.388	76,795,166.90 14.4300	95,168,460.95	- 18,373,294.05 - 9,600,554.60	86,395,721.50 - 9,600,554.60	.00 1.95
First Eagle Gold Fund Class R6 32008F457 Asset Minor Code 98 *ACCOUNT 6746031111*	790,533.650	19,257,399.71 24.3600	13,569,199.84	5,688,199.87 10,363,464.40	12,005,796.36 7,251,603.35	.00 0.14
Total Mutual Funds-Equity	**6,112,444.038**	**96,052,566.61**	**108,737,660.79**	**- 12,685,094.18** **762,909.80**	**98,401,517.86** **- 2,348,951.25**	**.00** **1.58**
Mutual Funds-Balanced						
First Eagle Global Fund Class R6 32008F580 Asset Minor Code 55 *ACCOUNT 6746031111*	1,642,100.056	87,064,144.97 53.0200	96,570,426.34	- 9,506,281.37 - 3,520,952.69	90,585,097.66 - 3,520,952.69	.00 1.73
Total Mutual Funds-Balanced	**1,642,100.056**	**87,064,144.97**	**96,570,426.34**	**- 9,506,281.37** **- 3,520,952.69**	**90,585,097.66** **- 3,520,952.69**	**.00** **1.73**
Total Mutual Funds	**7,754,544.094**	**183,116,711.58**	**205,308,087.13**	**- 22,191,375.55** **- 2,758,042.89**	**188,986,615.52** **- 5,869,903.94**	**.00** **1.65**

Miscellaneous

Partnerships/Joint Ventures

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
American Strategic Value Realty Fund *** 03ASVRFA1 Asset Minor Code 76 Date Last Priced: 03/31/20 *ACCOUNT 6746031111*	145.339	46,984,442.42 323,273.9534 @	19,979,241.53	27,005,200.89 3,171,203.41	43,813,239.01 3,171,203.41	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Entrust Captl Diver Fd Qp Ltd 1-0408 *** 2938ECD12 Asset Minor Code 77 *ACCOUNT 6746031111*	2,933,073.999	2,933,074.00 1.0000	1,160,782.33	1,772,291.67 880,275.37	1,678,372.95 1,254,701.05	.00 0.00
Goldman Sachs Priv Eqty Prtnr X *** 3814GSCF7 Asset Minor Code 77 *ACCOUNT 6746031111*	7,356,788.000	7,356,788.00 1.0000	.98	7,356,787.02 7,356,787.02	6,792,400.84 564,387.16	.00 0.00
Harbourvest Hipep VI Cay Fd *** 411HBHC87 Asset Minor Code 77 *ACCOUNT 6746031111*	6,647,600.000	6,647,600.00 1.0000	2,553,969.26	4,093,630.74 4,093,630.74	6,550,517.70 97,082.30	.00 0.00
Harbourvest Ptnr IX Cay Cr Opp LP *** 411HPIX95 Asset Minor Code 77 *ACCOUNT 6746031111*	9,975,621.000	9,975,621.00 1.0000	4,639,410.00	5,336,211.00 5,334,804.60	9,044,783.48 930,837.52	.00 0.00
Madison Core Property Fund LLC *** 5823MMIR0 Asset Minor Code 76 Date Last Priced: 03/31/20 *ACCOUNT 6746031110*	60,534.000	129,651,115.86 2,141.7900 @	63,431,044.60	66,220,071.26 3,023,555.32	126,627,560.54 3,023,555.32	.00 0.00
Multi Employer Prop Tr *** 62544K9A8 Asset Minor Code 77 Date Last Priced: 03/31/20 *ACCOUNT 6746031111*	277.201	3,351,122.88 12,089.1225 @	1,637,520.93	1,713,601.95 130,164.31	3,220,958.57 130,164.31	.00 0.00
Pimco Distressed Credit Fund B *** 722PDCFB2 Asset Minor Code 77 *ACCOUNT 6746031111*	109,196.000	109,196.00 1.0000	1.00	109,195.00 109,195.00	110,083.00 - 887.00	.00 0.00
Gerding Edlen Green Cities I LP *** 901GEGC93 Asset Minor Code 77 *ACCOUNT 6746031111*	15,929.000	15,929.00 1.0000	1.00	15,928.00 15,928.00	44,173.78 - 28,244.78	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ullico - Separate Account J *** 9077SMS84 Asset Minor Code 77 *ACCOUNT 6746031111*	5,744,032.469	92,050,854.48 16.0255	104,124,583.38	- 12,073,728.90 - 988,789.96	93,107,516.60 - 1,056,662.12	.00 0.00
Ridgemont Equity Partners III LP *** 96MSCA149 Asset Minor Code 77 *ACCOUNT 6746031111*	5,320,974.000	5,320,974.00 1.0000	3,336,801.16	1,984,172.84 1,984,172.84	3,336,801.16 1,984,172.84	.00 0.00
Lightspeed Venture Partners Sel IV *** 96MSCDQA2 Asset Minor Code 77 *ACCOUNT 6746031111*	3,324,000.000	3,324,000.00 1.0000	1,939,000.00	1,385,000.00 1,385,000.00	1,939,000.00 1,385,000.00	.00 0.00
Ara Fund I LP *** 96MSCEKV0 Asset Minor Code 77 *ACCOUNT 6746031111*	16,762,709.000	16,762,709.00 1.0000	8,333,998.81	8,428,710.19 8,428,710.19	8,333,998.81	.00
Ta Xiii B LP 96MSCG0K1 Asset Minor Code 77 Date Last Priced: 12/01/19 *ACCOUNT 6746031111*	2,556,987.000	2,556,987.00 1.0000 @	2,700,000.00	- 143,013.00 - 143,013.00	2,700,000.00	.00
Kohinoor Series Three Fd *** 96MSC0C56 Asset Minor Code 77 *ACCOUNT 6746031111*	33,055.019	32,651,186.72 987.7830	25,816,819.86	6,834,366.86 7,250,043.46	25,542,473.30 7,108,713.42	.00 0.00
Bh-Dg Sys Trading Er Fd Ltd *** 96MSC0C64 Asset Minor Code 77 *ACCOUNT 6746031111*	36,573,569.000	36,573,569.00 1.0000	36,970,908.42	- 397,339.42 - 397,339.42	35,556,615.03 1,016,953.97	.00 0.00
Tse Capital Offshore Fund Ltd *** 96MSC0C72 Asset Minor Code 77 *ACCOUNT 6746031111*	33,774.180	35,925,947.05 1,063.7104	33,774.18	35,892,172.87 332,887.28	36,897,865.53 - 971,918.48	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Bcp Fund II, L.P. *** 96MSC0PY9 Asset Minor Code 77 *ACCOUNT 6746031111*	1,848,279.000	1,848,279.00 1.0000	2,772,606.00	- 924,327.00 - 924,327.00	2,284,882.00 - 436,603.00	.00 0.00
Khosla Ventures VI, L.P. *** 96MSC0PZ6 Asset Minor Code 77 *ACCOUNT 6746031111*	5,316,694.000	5,316,694.00 1.0000	5,368,000.00	- 51,306.00 - 51,306.00	5,268,896.00 47,798.00	.00 0.00
Linden Capital Partners IV, L.P. *** 96MSC07C7 Asset Minor Code 77 *ACCOUNT 6746031111*	6,180,794.000	6,180,794.00 1.0000	4,792,144.94	1,388,649.06 1,388,649.06	5,352,125.04 828,668.96	.00 0.00
K4 Private Investors, L.P. *** 96MSC1XE2 Asset Minor Code 77 *ACCOUNT 6746031111*	18,603,564.000	18,603,564.00 1.0000	18,248,663.00	354,901.00 354,901.00	17,641,282.00 962,282.00	.00 0.00
Discovery Special Opportunities II 96MSC12N6 Asset Minor Code 77 *ACCOUNT 6746031111*	.000	.00 863.2586	.00	.00 3,172,808.80	.00 .00	.00 0.00
White Deer Energy LP III *** 96MSC3YT4 Asset Minor Code 77 *ACCOUNT 6746031111*	8,090,586.000	8,090,586.00 1.0000	6,563,863.00	1,526,723.00 1,526,723.00	6,563,863.00 1,526,723.00	.00 0.00
Logan Circle Partners Emg Mrk Debt *** 96MSC5HP6 Asset Minor Code 77 *ACCOUNT 6746031111*	147,804,026.240	147,804,026.24 1.0000	147,804,026.23	.01 .00	148,514,561.68 - 710,535.44	.00 0.00
Rhumbline Advisers Qsi LLC *** 96MSC5WH7 Asset Minor Code 77 *ACCOUNT 6746031111*	155,402,320.000	155,402,320.00 1.0000	155,000,000.00	402,320.00 402,320.00	155,000,000.00 402,320.00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Landmark Equity Partners Xiv Asp *** 96MSC51X6 Asset Minor Code 77 *ACCOUNT 6746031111*	656,836.000	656,836.00 1.0000	581,580.78	75,255.22 75,255.22	691,294.01 - 34,458.01	.00 0.00
Ullico Infrastructure Fund, LP *** 96MSC5629 Asset Minor Code 77 Date Last Priced: 03/31/20 *ACCOUNT 6746031111*	105,706.912	20,892,033.60 197.6411 @	19,723,668.60	1,168,365.00 1,026,743.93	19,860,693.31 1,031,340.29	.00 0.00
Sentinel Capital Partners VI LP *** 96MSC8AA0 Asset Minor Code 77 *ACCOUNT 6746031111*	4,476,493.000	4,476,493.00 1.0000	4,275,439.00	201,054.00 201,054.00	4,275,439.00 201,054.00	.00 0.00
Fs Equity Partners VIII LP *** 96MSC8XW7 Asset Minor Code 77 *ACCOUNT 6746031111*	9,089,355.000	9,089,355.00 1.0000	9,298,080.00	- 208,725.00 - 208,725.00	9,298,080.00 - 208,725.00	.00 0.00
Bp Natural Gas Opp Partners II *** 96MSC87J5 Asset Minor Code 77 *ACCOUNT 6746031111*	616,830.000	616,830.00 1.0000	987,457.00	- 370,627.00 - 370,627.00	987,457.64 - 370,627.64	.00 0.00
Homestead US Farmland Fd III *** 96MSC87K2 Asset Minor Code 77 *ACCOUNT 6746031111*	3,104,036.000	3,104,036.00 1.0000	3,368,467.00	- 264,431.00 - 264,431.00	3,368,467.00 - 264,431.00	.00 0.00
Waud Capital Partners V LP *** 96MSC9S76 Asset Minor Code 77 *ACCOUNT 6746031111*	6,983,839.000	6,983,839.00 1.0000	7,217,677.95	- 233,838.95 - 233,838.95	7,217,677.95 - 233,838.95	.00 0.00
Gso European Senior Debt *** 97MSCCK00 Asset Minor Code 77 *ACCOUNT 6746031111*	13,047,885.000	13,047,885.00 1.0000	7,947,609.74	5,100,275.26 5,100,275.26	12,024,189.05 1,023,695.95	.00 0.00

NO CA LABORERS/CONSOLIDATED
ACCOUNT 6746031199

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Warburg Pe Xii, LP *** 97MSCD8M4 Asset Minor Code 77 *ACCOUNT 6746031111*	18,785,032.000	18,785,032.00 1.0000	13,835,593.81	4,949,438.19 4,949,438.19	16,440,726.98 2,344,305.02	.00 0.00
Harbourvest 2015 Global Fd, LP *** 97MSCEH75 Asset Minor Code 77 *ACCOUNT 6746031111*	16,680,491.000	16,680,491.00 1.0000	9,321,301.00	7,359,190.00 7,359,190.00	11,943,097.85 4,737,393.15	.00 0.00
Gerding Edlen Green Cities III, LP *** 97MSCE8P5 Asset Minor Code 77 *ACCOUNT 6746031111*	27,434,792.000	27,434,792.00 1.0000	21,594,628.57	5,840,163.43 5,840,163.43	26,156,924.27 1,277,867.73	.00 0.00
McMorgan No Ca Value-Add Develop II *** 97MSCSMY9 Asset Minor Code 77 *ACCOUNT 6746031111*	125,362.000	125,362.00 1.0000	7,770,123.00	- 7,644,761.00 - 7,644,761.00	7,600,707.00 - 7,475,345.00	.00 0.00
Oha Strategic Credit II LP *** 97MSCTRD8 Asset Minor Code 77 *ACCOUNT 6746031111*	9,348,460.000	9,348,460.00 1.0000	8,000,000.00	1,348,460.00 1,348,460.00	8,480,732.00 867,728.00	.00 0.00
Carlyle Realty Partners VIII LP *** 97MSCUBK6 Asset Minor Code 77 *ACCOUNT 6746031111*	3,229,830.000	3,229,830.00 1.0000	2,830,608.00	399,222.00 399,222.00	2,909,277.00 320,553.00	.00 0.00
Encap Energy Capital Fd Xi, LP *** 97MSCUBL4 Asset Minor Code 77 *ACCOUNT 6746031111*	4,704,012.000	4,704,012.00 1.0000	5,910,003.96	- 1,205,991.96 - 1,205,991.96	5,415,261.99 - 711,249.99	.00 0.00
Kopernik Global Investors, LLC *** 97MSCUN23 Asset Minor Code 77 *ACCOUNT 6746031111*	51,593,014.260	51,593,014.26 1.0000	51,593,014.26	.00 .00	44,395,249.92 7,197,764.34	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Gqg Partners *** 97MSCUN31 Asset Minor Code 77 Date Last Priced: 04/30/20 *ACCOUNT 6746031111*	7,946,978.978	92,979,654.04 11.7000 @	79,931,659.84	13,047,994.20 6,992,948.96	85,906,842.76	.00
Wcm Investment Management *** 97MSCUN49 Asset Minor Code 77 *ACCOUNT 6746031111*	102,609,675.000	102,609,675.00 1.0000	102,609,675.00	.00 .00	102,609,675.00 .00	.00 0.00
Orion Mine Finance Fd II, LP *** 97MSCU309 Asset Minor Code 77 *ACCOUNT 6746031111*	15,939,006.000	15,939,006.00 1.0000	12,993,652.28	2,945,353.72 2,986,071.16	13,608,807.20 2,330,198.80	.00 0.00
Homestead US Farmland Fd II, LP *** 97MSCVNZ8 Asset Minor Code 77 *ACCOUNT 6746031111*	2,019,263.000	2,019,263.00 1.0000	1,993,866.50	25,396.50 25,396.50	1,862,042.00 157,221.00	.00 0.00
Atlas Venture Fund X *** 97MSCVPG8 Asset Minor Code 77 *ACCOUNT 6746031111*	2,467,806.000	2,467,806.00 1.0000	947,035.00	1,520,771.00 1,520,771.00	2,158,909.00 308,897.00	.00 0.00
Basalt Infrastructure Partners II *** 97MSCVPH6 Asset Minor Code 77 *ACCOUNT 6746031111*	2,572,301.000	2,572,301.00 1.0000	2,322,205.12	250,095.88 250,095.88	2,325,787.38 246,513.62	.00 0.00
Bcp Energy Services Fund *** 97MSCVPJ2 Asset Minor Code 77 *ACCOUNT 6746031111*	2,571,900.000	2,571,900.00 1.0000	1,504,169.28	1,067,730.72 1,067,730.72	2,417,752.07 154,147.93	.00 0.00
Charlesbank Equity Fund VIII *** 97MSCVPK9 Asset Minor Code 77 *ACCOUNT 6746031111*	1,210,147.000	1,210,147.00 1.0000	487,685.43	722,461.57 722,461.57	967,403.40 242,743.60	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Dbag Fund VII *** 97MSCVPL7 Asset Minor Code 77 *ACCOUNT 6746031111*	799,784.003	799,784.00 1.0000	806,003.04	- 6,219.04 - 6,219.04	799,780.85	.00
Divcowest Fund IV *** 97MSCVPM5 Asset Minor Code 77 *ACCOUNT 6746031111*	265,463.004	265,463.00 1.0000	67,272.00	198,191.00 198,191.00	226,106.66 39,356.34	.00 0.00
Divcowest Fund V *** 97MSCVPN3 Asset Minor Code 77 *ACCOUNT 6746031111*	1,251,858.004	1,251,858.00 1.0000	1,091,703.67	160,154.33 160,154.33	1,144,722.89 107,135.11	.00 0.00
Drc Euro Real Estate Debt Fund II *** 97MSCVPP8 Asset Minor Code 77 *ACCOUNT 6746031111*	227,732.001	227,732.00 1.0000	154,103.99	73,628.01 73,628.01	327,296.82 - 99,564.82	.00 0.00
Energy & Minerals Group Fund III *** 97MSCVPQ6 Asset Minor Code 77 *ACCOUNT 6746031111*	1,874,677.000	1,874,677.00 1.0000	2,464,057.00	- 589,380.00 - 589,380.00	2,277,030.00 - 402,353.00	.00 0.00
Gamut Investment Fund I *** 97MSCVPR4 Asset Minor Code 77 *ACCOUNT 6746031111*	766,864.997	766,865.00 1.0000	695,458.00	71,407.00 71,407.00	698,416.00 68,449.00	.00 0.00
Gem Realty Fund V *** 97MSCVPS2 Asset Minor Code 77 *ACCOUNT 6746031111*	1,417,120.000	1,417,120.00 1.0000	1,608,037.37	- 190,917.37 - 190,917.37	1,366,586.55 50,533.45	.00 0.00
Gem Realty Fund VI *** 97MSCVPT0 Asset Minor Code 77 *ACCOUNT 6746031111*	561,484.000	561,484.00 1.0000	735,675.13	- 174,191.13 - 174,191.13	572,050.00 - 10,566.00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
H.I.G. Middle Market Lbo Fund II *** 97MSCVPU7 Asset Minor Code 77 *ACCOUNT 6746031111*	1,215,817.004	1,215,817.00 1.0000	726,498.81	489,318.19 489,318.19	919,587.87 296,229.13	.00 0.00
Hancock Capital Partners V *** 97MSCVPV5 Asset Minor Code 77 *ACCOUNT 6746031111*	1,094,696.000	1,094,696.00 1.0000	701,257.28	393,438.72 393,438.72	905,017.83 189,678.17	.00 0.00
Icg-Longbow Uk Real Estate Debt III *** 97MSCVPW3 Asset Minor Code 77 *ACCOUNT 6746031111*	258,612.998	258,613.00 1.0000	415,914.77	- 157,301.77 - 157,301.77	235,748.40 22,864.60	.00 0.00
Isq Global Infrastructure Fund *** 97MSCVPX1 Asset Minor Code 77 *ACCOUNT 6746031111*	2,669,265.000	2,669,265.00 1.0000	1,353,122.95	1,316,142.05 1,316,142.05	1,871,148.18 798,116.82	.00 0.00
Kps Special Situations Fund IV *** 97MSCVPY9 Asset Minor Code 77 *ACCOUNT 6746031111*	1,636,443.000	1,636,443.00 1.0000	1,419,606.81	216,836.19 216,836.19	1,540,498.37 95,944.63	.00 0.00
Ksl Capital Partners IV *** 97MSCVPZ6 Asset Minor Code 77 *ACCOUNT 6746031111*	2,131,945.001	2,131,945.00 1.0000	1,411,937.52	720,007.48 720,007.48	1,775,651.07 356,293.93	.00 0.00
Orbimed Royalty Opportunities II *** 97MSCVQA0 Asset Minor Code 77 *ACCOUNT 6746031111*	461,090.999	461,091.00 1.0000	229,928.59	231,162.41 231,162.41	378,116.51 82,974.49	.00 0.00
Patria-Brazilian Private Equity Fd V*** 97MSCVQB8 Asset Minor Code 77 *ACCOUNT 6746031111*	1,715,735.997	1,715,736.00 1.0000	1,343,478.90	372,257.10 372,257.10	1,456,826.56 258,909.44	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Rockpoint Real Estate Fund V *** 97MSCVQC6 Asset Minor Code 77 *ACCOUNT 6746031111*	1,696,198.996	1,696,199.00 1.0000	1,254,034.00	442,165.00 442,165.00	1,566,283.30 129,915.70	.00 0.00
Sentinel Capital Partners V *** 97MSCVQD4 Asset Minor Code 77 *ACCOUNT 6746031111*	1,692,585.000	1,692,585.00 1.0000	1,366,425.00	326,160.00 326,160.00	1,706,838.62 - 14,253.62	.00 0.00
Star America Infrastructure Fund *** 97MSCVQE2 Asset Minor Code 77 *ACCOUNT 6746031111*	2,248,076.997	2,248,077.00 1.0000	1,563,514.88	684,562.12 684,562.12	2,038,808.42 209,268.58	.00 0.00
Sterling Group Partners IV *** 97MSCVQF9 Asset Minor Code 77 *ACCOUNT 6746031111*	1,876,312.995	1,876,313.00 1.0000	1,417,327.93	458,985.07 458,985.07	1,503,088.08 373,224.92	.00 0.00
Ta Xii *** 97MSCVQG7 Asset Minor Code 77 *ACCOUNT 6746031111*	1,331,133.000	1,331,133.00 1.0000	246,684.13	1,084,448.87 1,084,448.87	1,071,595.63	.00
Turnbridge Capital Partners I *** 97MSCVQH5 Asset Minor Code 77 *ACCOUNT 6746031111*	2,010,632.996	2,010,633.00 1.0000	1,397,958.09	612,674.91 612,674.91	2,205,377.39 - 194,744.39	.00 0.00
Towerbrook Investors IV *** 97MSCVQJ1 Asset Minor Code 77 *ACCOUNT 6746031111*	1,758,823.997	1,758,824.00 1.0000	947,867.00	810,957.00 810,957.00	1,517,406.00 241,418.00	.00 0.00
Vector Capital V *** 97MSCVQK8 Asset Minor Code 77 *ACCOUNT 6746031111*	687,473.000	687,473.00 1.0000	766,885.00	- 79,412.00 - 79,412.00	670,402.00 17,071.00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Vitruvian Investment Partnership II *** 97MSCVQL6 Asset Minor Code 77 *ACCOUNT 6746031111*	1,504,112.997	1,504,113.00 1.0000	542,774.48	961,338.52 961,338.52	1,071,317.70 432,795.30	.00 0.00
Waud Capital Partners IV *** 97MSCVQM4 Asset Minor Code 77 *ACCOUNT 6746031111*	2,001,003.000	2,001,003.00 1.0000	1,702,511.00	298,492.00 298,492.00	1,674,418.00 326,585.00	.00 0.00
White Deer Energy II *** 97MSCVQN2 Asset Minor Code 77 *ACCOUNT 6746031111*	1,072,160.000	1,072,160.00 1.0000	1,695,807.61	- 623,647.61 - 623,647.61	1,292,299.46 - 220,139.46	.00 0.00
Kerogen Energy Fund II *** 97MSCVQQ5 Asset Minor Code 77 *ACCOUNT 6746031111*	2,522,403.000	2,522,403.00 1.0000	1,905,604.00	616,799.00 616,799.00	2,619,690.00 - 97,287.00	.00 0.00
Infracapital Partners II *** 97MSCVQR3 Asset Minor Code 77 *ACCOUNT 6746031111*	1,346,654.000	1,346,654.00 1.0000	1,403,051.21	- 56,397.21 - 56,397.21	1,279,936.82 66,717.18	.00 0.00
Pacific Road Resources Fund II *** 97MSCVQS1 Asset Minor Code 77 *ACCOUNT 6746031111*	1,477,451.000	1,477,451.00 1.0000	1,185,670.80	291,780.20 291,780.20	1,356,816.73 120,634.27	.00 0.00
Actis Energy 3 *** 97MSCVQT9 Asset Minor Code 77 *ACCOUNT 6746031111*	1,614,066.000	1,614,066.00 1.0000	1,215,590.00	398,476.00 398,476.00	1,520,119.00	.00
Actis Energy 4 *** 97MSCVQU6 Asset Minor Code 77 *ACCOUNT 6746031111*	2,348,000.000	2,348,000.00 1.0000	1,654,674.00	693,326.00 693,326.00	1,939,461.00	.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Accomplice Fund I *** 97MSCVQV4 Asset Minor Code 77 *ACCOUNT 6746031111*	1,557,258.000	1,557,258.00 1.0000	1,106,419.00	450,839.00 450,839.00	1,254,581.00 302,677.00	.00 0.00
Capital Intl Private Equity Fd VI *** 97MSCVQW2 Asset Minor Code 77 *ACCOUNT 6746031111*	1,983,233.000	1,983,233.00 1.0000	1,626,263.32	356,969.68 356,969.68	1,857,070.54 126,162.46	.00 0.00
Dra Growth And Income Fund IX *** 97MSCVQX0 Asset Minor Code 77 *ACCOUNT 6746031111*	1,529,634.000	1,529,634.00 1.0000	1,196,392.12	333,241.88 333,241.88	1,403,499.27 126,134.73	.00 0.00
Dra Growth And Income Fund VII *** 97MSCVQY8 Asset Minor Code 77 *ACCOUNT 6746031111*	530,411.000	530,411.00 1.0000	.49	530,410.51 530,410.51	227,567.95 302,843.05	.00 0.00
Dra Growth And Income Fund VIII *** 97MSCVQZ5 Asset Minor Code 77 *ACCOUNT 6746031111*	901,983.000	901,983.00 1.0000	501,134.92	400,848.08 400,848.08	832,487.69 69,495.31	.00 0.00
Landmark Equity Partners Xiv *** 97MSCVQ02 Asset Minor Code 77 *ACCOUNT 6746031111*	2,346,458.995	2,346,459.00 1.0000	1.00	2,346,458.00 2,346,458.00	2,500,989.01 - 154,530.01	.00 0.00
Linden Capital Partners III *** 97MSCVQ10 Asset Minor Code 77 *ACCOUNT 6746031111*	2,365,092.000	2,365,092.00 1.0000	687,127.79	1,677,964.21 1,677,964.21	1,343,494.23 1,021,597.77	.00 0.00
Mbk Partners Fund IV *** 97MSCVQ28 Asset Minor Code 77 *ACCOUNT 6746031111*	763,029.000	763,029.00 1.0000	542,143.41	220,885.59 220,885.59	588,157.03 174,871.97	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Mesa West Real Estate Income Fd III *** 97MSCVQ36 Asset Minor Code 77 *ACCOUNT 6746031111*	102,603.000	102,603.00 1.0000	464,209.82	- 361,606.82 - 361,606.82	3,995.31 98,607.69	.00 0.00
Mesa West Real Estate Income Fund IV *** 97MSCVQ44 Asset Minor Code 77 *ACCOUNT 6746031111*	1,177,622.000	1,177,622.00 1.0000	1,158,318.85	19,303.15 19,303.15	1,123,687.48 53,934.52	.00 0.00
Oaktree Opportunities Fund Xb *** 97MSCVQ51 Asset Minor Code 77 *ACCOUNT 6746031111*	782,543.000	782,543.00 1.0000	1,000,000.00	- 217,457.00 - 217,457.00	785,154.00 - 2,611.00	.00 0.00
Rialto Real Estate Fund II *** 97MSCVQ77 Asset Minor Code 77 *ACCOUNT 6746031111*	810,328.000	810,328.00 1.0000	868,057.29	- 57,729.29 - 57,729.29	702,147.12 108,180.88	.00 0.00
Ridgemont Equity Partners I *** 97MSCVQ85 Asset Minor Code 77 *ACCOUNT 6746031111*	1,437,063.003	1,437,063.00 1.0000	595,722.46	841,340.54 841,340.54	1,079,410.36 357,652.64	.00 0.00
Ridgemont Equity Partners II *** 97MSCVQ93 Asset Minor Code 77 *ACCOUNT 6746031111*	1,930,163.004	1,930,163.00 1.0000	1,353,419.06	576,743.94 576,743.94	1,796,778.22 133,384.78	.00 0.00
Gtis Brazil Real Estate Fund II *** 97MSCVRA9 Asset Minor Code 77 *ACCOUNT 6746031111*	1,322,870.000	1,322,870.00 1.0000	1,496,919.00	- 174,049.00 - 174,049.00	1,326,448.00 - 3,578.00	.00 0.00
Homestead US Farmland Fund I *** 97MSCVRB7 Asset Minor Code 77 *ACCOUNT 6746031111*	2,631,919.000	2,631,919.00 1.0000	2,462,956.67	168,962.33 168,962.33	2,834,248.46 - 202,329.46	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Insight Venture Partners IX *** 97MSCVRD3 Asset Minor Code 77 *ACCOUNT 6746031111*	4,056,974.000	4,056,974.00 1.0000	1,890,727.09	2,166,246.91 2,166,246.91	3,014,731.16 1,042,242.84	.00 0.00
Harrison Street Real Estate Prtns V *** 97MSCVRJ0 Asset Minor Code 77 *ACCOUNT 6746031111*	1,904,502.000	1,904,502.00 1.0000	1,122,209.00	782,293.00 782,293.00	1,714,644.00 189,858.00	.00 0.00
Ridgewood Energy Oil & Gas Fund II *** 97MSCVRK7 Asset Minor Code 77 *ACCOUNT 6746031111*	1,318,966.000	1,318,966.00 1.0000	1,015,608.13	303,357.87 303,357.87	1,248,392.02 70,573.98	.00 0.00
Ridgewood Energy Oil & Gas Fund III *** 97MSCVRL5 Asset Minor Code 77 *ACCOUNT 6746031111*	954,416.000	954,416.00 1.0000	688,529.63	265,886.37 265,886.37	818,781.93 135,634.07	.00 0.00
Riverside Micro-Cap Fund III *** 97MSCVRM3 Asset Minor Code 77 *ACCOUNT 6746031111*	2,273,657.000	2,273,657.00 1.0000	129,268.00	2,144,389.00 2,144,389.00	1,182,466.98 1,091,190.02	.00 0.00
U.S. Farming Realty Trust II *** 97MSCVRN1 Asset Minor Code 77 *ACCOUNT 6746031111*	1,943,638.000	1,943,638.00 1.0000	1,506,488.64	437,149.36 437,149.36	1,917,751.10 25,886.90	.00 0.00
Vista Equity Partners Fund V *** 97MSCVRP6 Asset Minor Code 77 *ACCOUNT 6746031111*	2,003,889.000	2,003,889.00 1.0000	368,454.00	1,635,435.00 1,635,435.00	1,690,766.23 313,122.77	.00 0.00
Vista Foundation Fund III *** 97MSCVRQ4 Asset Minor Code 77 *ACCOUNT 6746031111*	1,120,087.000	1,120,087.00 1.0000	792,094.77	327,992.23 327,992.23	845,927.74 274,159.26	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Ares Energy Investors Fund V *** 97MSCVRR2 Asset Minor Code 77 *ACCOUNT 6746031111*	3,136,602.000	3,136,602.00 1.0000	2,801,448.00	335,154.00 335,154.00	2,743,232.00 393,370.00	.00 0.00
Audax Private Equity Fund IV *** 97MSCVRS0 Asset Minor Code 77 *ACCOUNT 6746031111*	1,696,913.000	1,696,913.00 1.0000	986,461.51	710,451.49 710,451.49	1,459,476.64 237,436.36	.00 0.00
Eif United States Power Fund IV *** 97MSCVRT8 Asset Minor Code 77 *ACCOUNT 6746031111*	2,410,588.000	2,410,588.00 1.0000	2,450,153.00	- 39,565.00 - 39,565.00	2,545,571.67 - 134,983.67	.00 0.00
Merit Energy Partners I *** 97MSCVRU5 Asset Minor Code 77 *ACCOUNT 6746031111*	1,870,989.000	1,870,989.00 1.0000	1,442,476.58	428,512.42 428,512.42	2,215,917.33 - 344,928.33	.00 0.00
Msouth Equity Partners III *** 97MSCVRV3 Asset Minor Code 77 *ACCOUNT 6746031111*	1,124,927.000	1,124,927.00 1.0000	739,211.61	385,715.39 385,715.39	1,040,796.73 84,130.27	.00 0.00
Sentient Global Resources Fund IV *** 97MSCVRW1 Asset Minor Code 77 *ACCOUNT 6746031111*	2,548,408.000	2,548,408.00 1.0000	3,995,802.00	- 1,447,394.00 - 1,447,394.00	2,917,565.00 - 369,157.00	.00 0.00
Trilantic Capital Partners V *** 97MSCVRX9 Asset Minor Code 77 *ACCOUNT 6746031111*	1,252,557.000	1,252,557.00 1.0000	659,317.54	593,239.46 593,239.46	1,138,459.72 114,097.28	.00 0.00
Veritas Capital Fund V *** 97MSCVRY7 Asset Minor Code 77 *ACCOUNT 6746031111*	4,146,225.000	4,146,225.00 1.0000	1,148,804.00	2,997,421.00 2,997,421.00	2,616,505.00 1,529,720.00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Veritas Capital Fund VI *** 97MSCVRZ4 Asset Minor Code 77 *ACCOUNT 6746031111*	2,191,711.000	2,191,711.00 1.0000	1,197,620.00	994,091.00 994,091.00	1,314,825.00 876,886.00	.00 0.00
Dra G&i Fd VIII Co-Invest I *** 97MSCVR01 Asset Minor Code 77 *ACCOUNT 6746031111*	781,481.000	781,481.00 1.0000	655,513.13	125,967.87 125,967.87	863,931.57 - 82,450.57	.00 0.00
Energy Capital Partners III *** 97MSCVR19 Asset Minor Code 77 *ACCOUNT 6746031111*	2,738,731.000	2,738,731.00 1.0000	2,145,432.66	593,298.34 593,298.34	2,628,209.59 110,521.41	.00 0.00
Exeter Industrial Value Fund II *** 97MSCVR27 Asset Minor Code 77 *ACCOUNT 6746031111*	90,302.000	90,302.00 1.0000	1.00	90,301.00 90,301.00	89,353.59 948.41	.00 0.00
Exeter Industrial Value Fund III *** 97MSCVR35 Asset Minor Code 77 *ACCOUNT 6746031111*	792,084.000	792,084.00 1.0000	1.00	792,083.00 792,083.00	547,345.61 244,738.39	.00 0.00
Encap Energy Capital Fund IX *** 97MSCVR50 Asset Minor Code 77 *ACCOUNT 6746031111*	1,012,141.000	1,012,141.00 1.0000	1,083,604.80	- 71,463.80 - 71,463.80	1,250,779.54 - 238,638.54	.00 0.00
Fpa Apartment Opportunity Fund IV *** 97MSCVR68 Asset Minor Code 77 *ACCOUNT 6746031111*	130,681.000	130,681.00 1.0000	42,839.20	87,841.80 87,841.80	161,845.00 - 31,164.00	.00 0.00
Fpa Apartment Opportunity Fund V *** 97MSCVR76 Asset Minor Code 77 *ACCOUNT 6746031111*	600,674.000	600,674.00 1.0000	.81	600,673.19 600,673.19	509,104.51 91,569.49	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Global Infrastructure Partners II *** 97MSCVR84 Asset Minor Code 77 *ACCOUNT 6746031111*	3,310,829.000	3,310,829.00 1.0000	2,078,651.92	1,232,177.08 1,232,177.08	2,995,573.29 315,255.71	.00 0.00
Global Infrastructure Partners III *** 97MSCVR92 Asset Minor Code 77 *ACCOUNT 6746031111*	2,684,151.000	2,684,151.00 1.0000	2,280,081.15	404,069.85 404,069.85	2,547,389.42 136,761.58	.00 0.00
Khosla Ventures Seed C, LP *** 97MSCVU31 Asset Minor Code 77 *ACCOUNT 6746031111*	1,717,359.000	1,717,359.00 1.0000	909,352.00	808,007.00 808,007.00	1,309,846.00 407,513.00	.00 0.00
Khosla Ventures IV *** 97MSCVU49 Asset Minor Code 77 *ACCOUNT 6746031111*	4,137,857.000	4,137,857.00 1.0000	2,599,102.04	1,538,754.96 1,538,754.96	4,793,905.25 - 656,048.25	.00 0.00
Khosla Ventures V *** 97MSCVU56 Asset Minor Code 77 *ACCOUNT 6746031111*	2,592,539.000	2,592,539.00 1.0000	1,858,300.00	734,239.00 734,239.00	2,377,081.00 215,458.00	.00 0.00
Exeter Industrial Value IV LP *** 97MSCV521 Asset Minor Code 77 *ACCOUNT 6746031111*	1,773,739.000	1,773,739.00 1.0000	1,381,978.00	391,761.00 391,761.00	1,455,856.17 317,882.83	.00 0.00
Khosla Ventures Seed B, LP *** 97MSCV539 Asset Minor Code 77 *ACCOUNT 6746031111*	2,912,732.000	2,912,732.00 1.0000	1,325,838.15	1,586,893.85 1,586,893.85	2,512,853.36 399,878.64	.00 0.00
Accomplice Fund II LP *** 97MSCWAV9 Asset Minor Code 77 *ACCOUNT 6746031111*	9,236,730.000	9,236,730.00 1.0000	7,442,201.00	1,794,529.00 1,794,529.00	7,712,674.00 1,524,056.00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Strategic Value Fd IV, LP *** 97MSCW7T8 Asset Minor Code 77 *ACCOUNT 6746031111*	13,308,163.000	13,308,163.00 1.0000	11,398,850.00	1,909,313.00 1,909,313.00	11,610,183.00 1,697,980.00	.00 0.00
Trilantic Capital Partners VI *** 97MSCXLG8 Asset Minor Code 77 *ACCOUNT 6746031111*	5,052,949.000	5,052,949.00 1.0000	5,208,449.50	- 155,500.50 - 155,500.50	4,904,850.74 148,098.26	.00 0.00
Isq Global Infrastructure Fd II, LP *** 97MSCXNU5 Asset Minor Code 77 *ACCOUNT 6746031111*	13,066,443.000	13,066,443.00 1.0000	8,066,747.00	4,999,696.00 4,999,696.00	8,206,855.00 4,859,588.00	.00 0.00
McMorgan Infrastructure Fund I, LP *** 97MSC4CU1 Asset Minor Code 77 *ACCOUNT 6746031111*	39,726,242.000	39,726,242.00 1.0000	35,301,548.42	4,424,693.58 4,424,693.58	44,540,205.49 - 4,813,963.49	.00 0.00
White Oak Summit Fund LP *** 97MSC50E7 Asset Minor Code 77 *ACCOUNT 6746031111*	3,554,571.000	3,554,571.00 1.0000	3,089,010.26	465,560.74 465,560.74	3,328,622.50 225,948.50	.00 0.00
Tailwater Energy Fund III, LP *** 97MSD12D5 Asset Minor Code 77 *ACCOUNT 6746031111*	14,398,795.000	14,398,795.00 1.0000	13,596,548.00	802,247.00 802,247.00	13,963,330.00 435,465.00	.00 0.00
McMorgan No Ca Value-Add Development *** 98MSCR3V6 Asset Minor Code 76 *ACCOUNT 6746031111*	7,440,208.000	7,440,208.00 1.0000	.26	7,440,207.74 7,440,207.74	572,061.66 6,868,146.34	.00 0.00
Gerding Edlen Green Cities II, LP *** 98MSCWG66 Asset Minor Code 77 *ACCOUNT 6746031111*	10,854,513.000	10,854,513.00 1.0000	682,307.16	10,172,205.84 10,172,205.84	10,250,473.70 604,039.30	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Pag Asia II LP *** 99PNT6472 Asset Minor Code 77 *ACCOUNT 6746031111*	2,275,188.000	2,275,188.00 1.0000	1,507,370.75	767,817.25 767,817.25	2,080,011.48	.00
Southern Cross La Pe Fd V LP *** 99PNT6480 Asset Minor Code 77 *ACCOUNT 6746031111*	1,218,492.000	1,218,492.00 1.0000	1,185,814.16	32,677.84 32,677.84	1,080,676.79 137,815.21	.00 0.00
Total Partnerships/Joint Ventures	**997,084,108.585**	**1,437,645,961.55**	**1,171,576,097.76**	**266,069,863.79** **149,520,679.90**	**1,362,751,450.69** **74,894,510.86**	**.00** **0.00**
Notes, Mortgages & Contracts						
Laborers Fund Admin 6.000% 1/01/99 994118GB7 Asset Minor Code 64 *ACCOUNT 6746031110*	160,000.000	160,000.00 1.0000	160,000.00	.00 .00	160,000.00 .00	.00 5.25
$1,000,000 Laborers Funds Admin Off 994118GE1 Asset Minor Code 64 *ACCOUNT 6746031110*	1,000,000.000	1,000,000.00 1.0000	1,000,000.00	.00 .00	1,000,000.00 .00	.00 3.25
$320,000 Laborers Funds Admin Off 994118GF8 Asset Minor Code 64 *ACCOUNT 6746031110*	320,000.000	320,000.00 1.0000	320,000.00	.00 .00	320,000.00 .00	.00 5.25
$1,840,448.01 Laborers Funds Admin 994118GG6 Asset Minor Code 64 *ACCOUNT 6746031110*	1,840,448.010	1,840,448.01 1.0000	1,840,448.01	.00 .00	1,840,448.01 .00	.00 3.25
Laborers Funds Admin 5.5% 4/1/2021 994120NY5 Asset Minor Code 64 *ACCOUNT 6746031110*	792,823.440	792,823.44 1.0000	792,823.44	.00 .00	792,823.44 .00	.00 5.50

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Laborers Funds Admin 5.5% 06/01/2024 994120SB0 Asset Minor Code 64 *ACCOUNT 6746031110*	418,296.710	418,296.71 1.0000	418,296.71	.00 .00	418,296.71 .00	.00 5.50
Laborers Funds Admin 5.5% 06/01/26 994120SC8 Asset Minor Code 64 *ACCOUNT 6746031110*	1,334,767.380	1,334,767.38 1.0000	1,334,767.38	.00 .00	1,334,767.38 .00	.00 5.50
Laborers Fn Adm N Ca 5.5% 10/01/2024 994120UC5 Asset Minor Code 64 *ACCOUNT 6746031110*	231,685.600	231,685.60 1.0000	231,685.60	.00 .00	231,685.60 .00	.00 5.50
Laborers Fn Adm N Ca 5.5% 06/01/2026 994120UD3 Asset Minor Code 64 *ACCOUNT 6746031110*	681,146.520	681,146.52 1.0000	681,146.52	.00 .00	681,146.52 .00	.00 5.50
Total Notes, Mortgages & Contracts	**6,779,167.660**	**6,779,167.66**	**6,779,167.66**	**.00** **.00**	**6,779,167.66** **.00**	**.00** **4.53**
Collective Investment Funds						
American Core Realty Fund *** 0300ASVF5 Asset Minor Code 17 Date Last Priced: 03/31/20 *ACCOUNT 6746031111*	6.528	825,033.13 126,376.0085 @	834,021.56	- 8,988.43 3,861.51	821,171.62 3,861.51	.00 0.00
Barings Core Properties Fd LP *** 219CPFPF1 Asset Minor Code 17 Date Last Priced: 04/01/20 *ACCOUNT 6746031111*	22,885.220	3,077,659.84 134.4824 @	1,987,803.78	1,089,856.06 42,974.94	3,034,684.90 42,974.94	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
Msci Eafe Index Sl *** 617MEI995 Asset Minor Code 17 *ACCOUNT 6746031111*	2,051,970.267	187,642,421.07 91.4450	147,978,001.00	39,664,420.07 - 18,365,659.98	178,524,958.90 9,117,462.17	.00 0.00
Msci Emg Mkts Idx Sl Qp Ctf *** 617MEMI96 Asset Minor Code 17 *ACCOUNT 6746031111*	4,474,840.899	114,493,279.24 25.5860	114,199,761.23	293,518.01 - 6,776,728.30	121,266,097.88 - 6,772,818.64	.00 0.00
Voya Senior Loan Collective Tr Fd *** 9SPMTHSD9 Asset Minor Code 17 *ACCOUNT 6746031111*	69,143,529.270	69,143,529.27 1.0000	69,143,529.27	.00 .00	71,463,851.56 - 2,320,322.29	.00 0.00
Ssga US Tips Indx Nl (Cmtp) *** 9SPMTH4Y9 Asset Minor Code 59 *ACCOUNT 6746031111*	7,521,971.119	214,722,187.56 28.5460	185,336,936.23	29,385,251.33 15,940,015.44	198,775,608.80 15,946,578.76	.00 0.00
US Short-Term Govt/Credit Bond Indx 9SPMTJAW2 Asset Minor Code 17 *ACCOUNT 6746031111*	.000	.00 11.4650	.00	.00 - 2,937,601.83	.00 .00	.00 0.00
Ssga U.S. Aggregate Bond Indx Nl Ctf *** 9SPMTJ9C8 Asset Minor Code 17 *ACCOUNT 6746031111*	9,742,985.017	336,610,389.35 34.5490	312,907,215.26	23,703,174.09 11,686,311.33	319,869,953.79 16,740,435.56	.00 0.00
Ssga Russell 3000 R Idx Cmv1 *** 96MSC6270 Asset Minor Code 17 *ACCOUNT 6746031111*	8,301,864.461	282,105,656.25 33.9810	256,825,063.43	25,280,592.82 32,067,001.62	251,361,735.99 30,743,920.26	.00 0.00
Total Collective Investment Funds	**101,260,052.781**	**1,208,620,155.71**	**1,089,212,331.76**	**119,407,823.95** **31,660,174.73**	**1,145,118,063.44** **63,502,092.27**	**.00** **0.00**

Options, Futures & Forwards

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
US 10Yr Note June 20 6/21/20 9MWFCC964 Asset Minor Code 58 Date Last Priced: 02/23/10 *ACCOUNT 6746031100*	24.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
US 5Yr Note June 20 6/21/20 9MWFCC972 Asset Minor Code 58 Date Last Priced: 02/23/10 *ACCOUNT 6746031100*	55.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
Fvu0A US 5Yr Note Cbt SEP10 10/08/20 9MWFCD905 Asset Minor Code 58 Date Last Priced: 05/19/10 *ACCOUNT 6746031100*	7.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
Ultra 30 Yr Bond 9/16/20 9MWFEA8V2 Asset Minor Code 58 Date Last Priced: 05/22/19 *ACCOUNT 6746031100*	4.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
US 2Yr Note Jun 20 6/19/20 9MWFFA6R2 Asset Minor Code 58 Date Last Priced: 02/18/20 *ACCOUNT 6746031100*	15.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
US Ultra 10Yr Note Jun 20 6/20/20 9MWFFA6V3 Asset Minor Code 78 Date Last Priced: 02/20/20 *ACCOUNT 6746031100*	- 10.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
2Yr Ust Future SEP 20 9/21/20 9MWFFC6Q0 Asset Minor Code 58 Date Last Priced: 05/15/20 *ACCOUNT 6746031100*	74.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ADJ PRIOR MARKET / ADJ PRIOR MARKET UNREALIZED GAIN/LOSS	ENDING ACCRUAL YIELD ON MARKET
US Ultra 10Yr Note SEP 20 9/21/20 9MWFFC6V9 Asset Minor Code 78 Date Last Priced: 05/19/20 *ACCOUNT 6746031100*	- 86.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
Fin Fut US 10Yr Cbt 09-21-2 9/21/20 9MWFFC6X5 Asset Minor Code 78 Date Last Priced: 05/20/20 *ACCOUNT 6746031100*	- 25.000	.00 .0000 @	.00	.00 .00	.00 .00	.00 0.00
Total Options, Futures & Forwards	**58.000**	**.00**	**.00**	**.00** **.00**	**.00** **.00**	**.00** **0.00**
Miscellaneous Assets						
Pending Cash Held For Purchase *** 520JXW913 Asset Minor Code 75 *ACCOUNT 6746031111*	3,304.000	3,304.00 1.0000	3,304.00	.00 .00	3,304.00 .00	.00 0.00
Total Miscellaneous Assets	**3,304.000**	**3,304.00**	**3,304.00**	**.00** **.00**	**3,304.00** **.00**	**.00** **0.00**
Total Miscellaneous	**1,105,126,691.026**	**2,653,048,588.92**	**2,267,570,901.18**	**385,477,687.74** **181,180,854.63**	**2,514,651,985.79** **138,396,603.13**	**.00** **0.01**
Total Assets	**1,569,164,608.630**	3,356,395,994	2,971,023,770	**385,372,223.69** **181,080,402.00**	**3,235,863,280.69** **138,411,754.83**	**2,019,481.34** **0.43**

usbank

CLIENT LOAN STATEMENT

AS SECURITIES LENDING AGENT FOR:

AS OF MAY 31, 2020

LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

Account: 6746031100 **Laborers Pension Trust Fund for Northern California**

Date of Loan	Security ID	Security Description	Borrower	Collateral Type	Loan Rate	Invt Rate	Spread	Shares/ Par Value	Current Market Value	Current Collateral Value	Collateral %	Loan ID
05/19/2020	00206RFW7	AT T INC 4.900% 8/15/37 4.9000% 08/15/2037	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	890,000	$1,057,736.32	$1,065,775.00	100.76 %	2767184
05/29/2020	02209SBD4	ALTRIA GROUP INC 4.800% 2/14/29 4.8000% 02/14/2029	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	262,000	$305,878.89	$310,470.00	101.50 %	2774544
05/29/2020	038522AR9	ARAMARK SERVICES INC 6.375% 5/01/25 6.3750% 05/01/2025	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	661,000	$695,907.96	$707,270.00	101.63 %	2774680
05/15/2020	06051GEU9	BANK OF AMERICA MTN 3.300% 1/11/23 3.3000% 01/11/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	305,000	$326,720.07	$333,212.50	101.99 %	2765309
05/18/2020	06051GEU9	BANK OF AMERICA MTN 3.300% 1/11/23 3.3000% 01/11/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	1,092,000	$1,169,764.96	$1,193,010.00	101.99 %	2766163
05/29/2020	06051GEU9	BANK OF AMERICA MTN 3.300% 1/11/23 3.3000% 01/11/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	-0.05%	0.34%	0.39%	63,000	$67,486.44	$68,985.00	102.22 %	2774626
05/08/2020	06051GHR3	BANK OF AMERICA MTN 3.458% 3/15/25 3.4580% 03/15/2025	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	10,000	$10,818.20	$11,075.00	102.37 %	2760155
05/18/2020	06051GHU6	BANK OF AMERICA MTN 4.078% 4/23/40 4.0780% 04/23/2040	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	48,000	$56,267.26	$56,760.00	100.88 %	2766166
05/26/2020	071734AC1	BAUSCH HEALTH COS 5.750% 8/15/27 5.7500% 08/15/2027	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	455,000	$494,644.40	$505,050.00	102.10 %	2770928
04/15/2020	075887BX6	BECTON DICKINSON AND 4.669% 6/06/47 4.6690% 06/06/2047	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	100,000	$126,690.65	$128,250.00	101.23 %	2730872
01/31/2020	10554TAB1	BRASKEM NETHERLANDS 4.500% 1/10/28 4.5000% 01/10/2028	BARCLAYS CAPITAL, INC.	Cash	0.10%	0.34%	0.24%	695,000	$642,961.88	$660,250.00	102.69 %	2662622
02/05/2020	105756BZ2	FED REPUBLIC 4.625% 1/13/28 4.6250% 01/13/2028	BNP PARIBAS SECURITIES CORP	Cash	-0.05%	0.34%	0.39%	1,121,000	$1,197,484.90	$1,227,495.00	102.51 %	2666239

0% Collateral is displayed for global loans, where cash collateral is received one day prior to delivery of the loaned security.

LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

Date of Loan	Security ID	Security Description	Borrower	Collateral Type	Loan Rate	Invt Rate	Spread	Shares/ Par Value	Current Market Value	Current Collateral Value	Collateral %	Loan ID
05/29/2020	1248EPBP7	CCO HLDGS LLC CAP 5.875% 4/01/24 5.8750% 04/01/2024	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	523,000	$544,464.79	$554,380.00	101.82 %	2774683
05/28/2020	20030NDH1	COMCAST CORP NEW SR 3.750% 4/01/40 3.7500% 04/01/2040	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	330,000	$378,838.90	$386,925.00	102.13 %	2772314
05/18/2020	24703DBA8	DELL INT LLC EMC 5.300% 10/01/29 5.3000% 10/01/2029	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	314,000	$343,940.95	$349,325.00	101.57 %	2766181
05/22/2020	345397ZX4	FORD MOTOR CREDIT CO 4.063% 11/01/24 4.0630% 11/01/2024	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	760,000	$716,973.23	$741,000.00	103.35 %	2769872
05/15/2020	369604BW2	GENERAL ELECTRIC CO 3.625% 5/01/30 3.6250% 05/01/2030	WELLS FARGO SECURITIES, LLC	Cash	0.11%	0.34%	0.23%	625,000	$620,391.93	$635,937.50	102.51 %	2765292
04/27/2020	369604BY8	GENERAL ELECTRIC 4.350% 5/01/50 4.3500% 05/01/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	535,000	$525,007.54	$536,337.50	102.16 %	2743341
05/21/2020	37045XCW4	GENERAL MOTORS FINL 5.200% 3/20/23 5.2000% 03/20/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	335,000	$349,653.27	$355,937.50	101.80 %	2768713
03/31/2020	38141GFD1	GOLDMAN SACHS GROUP 6.750% 10/01/37 6.7500% 10/01/2037	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	460,000	$647,275.20	$656,650.00	101.45 %	2711339
05/29/2020	44701QBE1	HUNTSMAN 4.500% 5/01/29 4.5000% 05/01/2029	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	717,000	$731,347.17	$745,680.00	101.96 %	2774699
05/29/2020	50077LBA3	KRAFT HEINZ FOODS CO 3.875% 5/15/27 3.8750% 05/15/2027	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	403,000	$423,641.38	$435,240.00	102.74 %	2774707
07/26/2019	50540RAU6	LABORATORY CORP OF 3.600% 9/01/27 3.6000% 09/01/2027	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	536,000	$592,210.32	$600,320.00	101.37 %	2492268
05/18/2020	55354GAB6	MSCI INC 5.750% 8/15/25 5.7500% 08/15/2025	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	845,000	$891,483.92	$912,600.00	102.37 %	2766756

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LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

Date of Loan	Security ID	Security Description	Borrower	Collateral Type	Loan Rate	Invt Rate	Spread	Shares/ Par Value	Current Market Value	Current Collateral Value	Collateral %	Loan ID
05/07/2020	62954HAD0	NXP B V NXP FUNDING 3.400% 5/01/30 3.4000% 05/01/2030	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	530,000	$547,894.57	$555,175.00	101.33 %	2759133
05/08/2020	654106AM5	NIKE INC SR NT 3.375% 3/27/50 3.3750% 03/27/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	10,000	$11,650.80	$11,700.00	100.42 %	2760202
04/16/2020	693475AZ8	PNC FINANCIAL 2.550% 1/22/30 2.5500% 01/22/2030	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	506,000	$543,088.54	$549,010.00	101.09 %	2732010
05/22/2020	741503AZ9	BOOKING HOLDINGS INC 3.600% 6/01/26 3.6000% 06/01/2026	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	980,000	$1,064,907.20	$1,078,000.00	101.23 %	2769892
05/01/2020	85208NAD2	SPRINT SPECTRUM 4.738% 3/20/25 4.7380% 03/20/2025	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	925,000	$989,143.56	$1,010,562.50	102.17 %	2752798
12/20/2019	855244AJ8	STARBUCKS CORP 2.100% 2/04/21 2.1000% 02/04/2021	CITIGROUP GLOBAL MARKETS INC	Cash	0.05%	0.34%	0.29%	1,000,000	$1,013,835.00	$1,035,000.00	102.09 %	2632084
05/28/2020	87264AAY1	T MOBILE USA INC 4.500% 4/15/50 4.5000% 04/15/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	415,000	$471,444.15	$479,325.00	101.67 %	2772334
05/21/2020	91087BAH3	UNITED MEXICAN 3.250% 4/16/30 3.2500% 04/16/2030	CITIGROUP GLOBAL MARKETS INC	Cash	-0.05%	0.34%	0.39%	1,376,000	$1,360,950.00	$1,389,760.00	102.12 %	2769216
05/28/2020	912796UA5	U S TREASURY BILL 6/25/20 0.0550% 06/25/2020	BNP PARIBAS, NEW YORK BRANCH	Cash	0.01%	0.34%	0.33%	3,000,000	$2,999,760.00	$3,060,000.00	102.01 %	2774302
04/14/2020	912810PX0	U S TREASURY BD 4.500% 5/15/38 4.5000% 05/15/2038	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	2,220,000	$3,509,883.95	$3,552,000.00	101.20 %	2730757
05/29/2020	912810QH4	U S TREASURY BD 4.375% 5/15/40 4.3750% 05/15/2040	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	825,000	$1,306,454.37	$1,323,093.75	101.27 %	2776393
04/20/2020	912810RK6	U S TREASURY NT 2.500% 2/15/45 2.5000% 02/15/2045	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	1,550,000	$1,922,974.80	$1,939,437.50	100.86 %	2734755

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LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

Date of Loan	Security ID	Security Description	Borrower	Collateral Type	Loan Rate	Invt Rate	Spread	Shares/ Par Value	Current Market Value	Current Collateral Value	Collateral %	Loan ID
04/21/2020	912810SL3	U S TREASURY NT 2.000% 2/15/50 2.0000% 02/15/2050	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	13,065,000	$15,048,118.45	$15,122,737.50	100.50 %	2736042
05/28/2020	912810SL3	U S TREASURY NT 2.000% 2/15/50 2.0000% 02/15/2050	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	60,000	$69,107.32	$69,450.00	100.50 %	2772584
04/14/2020	912828Z94	U S TREASURY NT 1.500% 2/15/30 1.5000% 02/15/2030	CITIGROUP GLOBAL MARKETS INC	Cash	0.08%	0.34%	0.26%	585,000	$635,189.47	$644,962.50	101.54 %	2730450
05/01/2020	912828Z94	U S TREASURY NT 1.500% 2/15/30 1.5000% 02/15/2030	CITIGROUP GLOBAL MARKETS INC	Cash	0.08%	0.34%	0.26%	508,000	$551,583.34	$560,070.00	101.54 %	2752907
05/18/2020	912828Z94	U S TREASURY NT 1.500% 2/15/30 1.5000% 02/15/2030	CITIGROUP GLOBAL MARKETS INC	Cash	0.08%	0.34%	0.26%	122,000	$132,466.86	$134,505.00	101.54 %	2766602
05/20/2020	912828ZL7	U S TREASURY NT 0.375% 4/30/25 0.3750% 04/30/2025	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	430,000	$431,499.02	$439,675.00	101.89 %	2768473
05/01/2020	912828ZM5	U S TREASURY NT 0.125% 4/30/22 0.1250% 04/30/2022	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	15,285,000	$15,275,961.91	$15,590,700.00	102.06 %	2753135
05/08/2020	912828ZN3	U S TREASURY NT 0.500% 4/30/27 0.5000% 04/30/2027	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	3,550,000	$3,554,454.48	$3,616,562.50	101.75 %	2760346
05/26/2020	92343VBR4	VERIZON 5.150% 9/15/23 5.1500% 09/15/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	510,000	$587,648.63	$597,975.00	101.76 %	2770996
05/21/2020	92343VFD1	VERIZON 4.000% 3/22/50 4.0000% 03/22/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	84,000	$103,406.43	$106,050.00	102.56 %	2768735
05/26/2020	92343VFD1	VERIZON 4.000% 3/22/50 4.0000% 03/22/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	-0.05%	0.34%	0.39%	321,000	$395,160.27	$405,262.50	102.56 %	2770998
05/18/2020	92857WBU3	VODAFONE GROUP PLC 4.250% 9/17/50 4.2500% 09/17/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	655,000	$758,074.80	$754,887.50	99.58 %	2766235

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usbank

AS SECURITIES LENDING AGENT FOR:

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LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

Date of Loan	Security ID	Security Description	Borrower	Collateral Type	Loan Rate	Invt Rate	Spread	Shares/ Par Value	Current Market Value	Current Collateral Value	Collateral %	Loan ID
05/29/2020	970648AJ0	WILLIS NORTH AMERICA 2.950% 9/15/29 2.9500% 09/15/2029	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	685,000	$708,665.23	$719,250.00	101.49 %	2774719
05/26/2020	98212BAL7	WPX ENERGY INC 4.500% 1/15/30 4.5000% 01/15/2030	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	435,000	$406,505.33	$418,687.50	103.00 %	2771004
	Total For: 6746031100								$67,317,419.01	$68,341,773.75	101.52 %	
Laborers Pension Trust Fund for Northern California									$67,317,419.01	$68,341,773.75	101.52 %	

0% Collateral is displayed for global loans, where cash collateral is received one day prior to delivery of the loaned security.

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Government Issues			
F H L M C #Qa8317 2.500% 3/01/50 3133A3G28	426,765.640	420,506.25	426,765.64
F H L M C #Ra2326 2.500% 3/01/50 3133KHSP2	269,691.110	275,927.72	281,218.01
F H L M C Mltcl Mtg 2.500% 7/25/49 3137FQ4T7	1,323,000.000	1,327,702.85	1,377,298.75
F H L M C Mltcl Mtg 2.500% 10/25/49 3137FPLH6	1,090,000.000	1,094,598.44	1,131,420.00
F H L M C Mltcl Mtg 3.000% 3/25/49 3137FMWE8	940,000.000	958,763.28	982,616.28
F H L M C Mltcl Mtg 3.000% 9/25/49 3137FNFU9	1,530,000.000	1,570,222.27	1,572,943.75
F N M A #Bk2199 2.500% 3/01/50 3140HFNR6	920,000.000	946,306.25	959,274.06
F N M A #Bp2505 2.500% 3/01/50 3140K9YB9	275,000.000	282,132.81	286,751.40
F N M A #Bp3050 2.500% 3/01/50 3140KAL87	600,000.000	613,875.00	625,645.02
F N M A #Fm0077 3.000% 3/01/50 3140X3CP1	1,340,000.000	1,407,000.00	1,410,603.98
F N M A #257575 5.000% 1/01/29 31371PCL2	.000	.03	.00
F N M A Gtd Remic 3.000% 10/25/49 3136B6HH9	1,825,000.000	1,874,490.23	1,864,921.88
F N M A Gtd Remic 3.500% 12/25/59 3136B7UG4	1,325,000.000	1,387,109.38	1,421,760.44
G N M A I I Tba 3.500% 6/15/45 21H032662	3,440,000.000	3,516,163.69	3,539,783.20

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
G N M A Gtd Remic 3.000% 1/16/40 38379CTB2	875,308.830	891,823.44	928,645.88
G N M A Gtd Remic 3.000% 6/20/49 38381VV56	1,118,033.600	1,139,209.44	1,153,315.84
Total US Government Issues	**17,297,799.180**	**17,705,831.08**	**17,962,964.13**
Corporate Issues			
Benchmark Mortgage 3.0486% 12/15/61 08162YAE2	935,000.000	963,044.30	978,316.80
Capital One Multi 1.720% 8/15/24 14041NFU0	905,000.000	904,772.12	916,054.69
Caterpillar Inc Del 2.600% 4/09/30 149123CH2	565,000.000	561,943.35	577,759.05
Charter 3.700% 4/01/51 161175BV5	770,000.000	763,970.90	758,038.60
Charter Comm Opt LLC 2.800% 4/01/31 161175BU7	530,000.000	527,673.30	529,120.65
Citigroup 3.0178% 8/10/56 17328FAY1	505,000.000	515,652.34	502,514.45
Enterprise Products 3.125% 7/31/29 29379VBV4	620,000.000	620,364.80	634,830.40
Grubhub Holdings Inc 5.500% 7/01/27 40010PAA6	550,000.000	559,200.00	508,818.75
Prologis LP 3.000% 4/15/50 74340XBP5	485,000.000	479,839.60	478,481.95
Walt Disney Company 6.650% 11/15/37 254687EG7	407,000.000	586,099.11	604,887.47
William Carter Co Sr 5.500% 5/15/25 96926JAE7	405,000.000	405,000.00	409,623.89

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Total Corporate Issues	**6,677,000.000**	**6,887,559.82**	**6,898,446.70**
Foreign Issues			
Bausch Health Cos 5.000% 1/30/28 071734AH0	269,000.000	269,000.00	275,925.00
Nationwide Bldg Mtn 3.960% 7/18/30 63861VAE7	955,000.000	956,612.65	1,015,201.76
Ncl Corporation Ltd 3.625% 12/15/24 62886HAP6	735,000.000	736,512.50	559,250.00
United Mexican 4.150% 3/28/27 91087BAC4	1,449,000.000	1,543,340.06	1,562,876.91
Total Foreign Issues	**3,408,000.000**	**3,505,465.21**	**3,413,253.67**
Foreign Stocks			
Yamana Gold Inc 98462Y100	79,738.000	317,167.70	294,943.53
Total Foreign Stocks	**79,738.000**	**317,167.70**	**294,943.53**
Miscellaneous			
Notes, Mortgages & Contracts			
Laborers Funds Admin 5.5% 04/01/2021 994120R70	2,000,000.000	2,000,000.00	2,000,000.00
Total Notes, Mortgages & Contracts	**2,000,000.000**	**2,000,000.00**	**2,000,000.00**
Options, Futures & Forwards			
Ultra 10Yr Note 9/19 9/21/19 9MWFEA8P5	7.000	.00	.00
Ultra 30 Yr Bond 9/16/2020 9/16/20 9MWFFC6O5	- 2.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Long Bd Dec 19 12/20/19 9MWFFA1P1	10.000	.00	.00
US Long Bond June 20 6/21/20 9MWFCC998	11.000	.00	.00
US Long Bond June 20 6/21/20 9MWFFA6S0	- 37.000	.00	.00
US Long Bond Mar 20 3/19/20 9MWFFA4J2	- 9.000	.00	.00
US Ultra T Bond SEP 19 9/19/19 9MWFEA8J9	7.000	.00	.00
US Ultra T Bond SEP 19 10/01/19 9MWFEA8T7	- 1.000	.00	.00
US Ultra T-Bond Dec 19 12/20/19 9MWFFA1J5	34.000	.00	.00
US Ultra T-Bond Dec 19 12/20/19 9MWFFA1K2	- 14.000	.00	.00
US Ultra T-Bond Mar 20 3/20/20 9MWFFA4Q6	17.000	.00	.00
US Ultra Tbond Jun 20 6/19/20 9MWFFA6P6	14.000	.00	.00
US Ultra Tbond Jun 20 6/19/20 9MWFFA6Q4	- 7.000	.00	.00
US Ultra 10Yr Note Mar2 20 3/20/20 9MWFFA4O1	- 92.000	.00	.00
US 10Yr Note Dec 19 12/20/19 9MWFFA1L0	10.000	.00	.00
US 10Yr Note Dec 19 12/20/19 9MWFFA1M8	- 4.000	.00	.00
US 10Yr Note June 20 6/21/20 9MWFCC949	- 113.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION		SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US 10Yr Note Mar 20 9MWFFA4K9	3/19/20	103.000	.00	.00
US 10Yr Note Mar 20 9MWFFA4L7	3/19/20	- 10.000	.00	.00
US 10Yr Ultra Fut Dec19 9MWFFA2A3	12/20/19	33.000	.00	.00
US 10Yr Ultra Fut Dec19 9MWFFA2B1	12/20/19	- 51.000	.00	.00
US 2Yr Note Dec 19 9MWFFA1O4	12/20/19	103.000	.00	.00
US 2Yr Note Mar 20 9MWFFA4G8	3/19/20	237.000	.00	.00
US 5Yr Note Jun 20 9MWFFA6U5	6/21/20	- 87.000	.00	.00
US 5Yr Note Mar 20 9MWFFA4M5	3/19/20	3.000	.00	.00
US 5Yr Note Mar 20 9MWFFA4N3	3/19/20	- 117.000	.00	.00
Usu0A US Long Bond Fut 9MWFCD921	9/16/20	3.000	.00	.00
5Yr Ust Future Dec 19 9MWFFA1U0	12/20/19	- 3.000	.00	.00
5Yr Ust Future Dec 19 9MWFFA1V8	12/20/19	27.000	.00	.00
Total Options, Futures & Forwards		**72.000**	**.00**	**.00**
Total Miscellaneous		**2,000,072.000**	**2,000,000.00**	**2,000,000.00**
Total Assets		**29,462,609.180**	**30,416,023.81**	**30,569,608.03**

AS SECURITIES LENDING AGENT FOR:

CLIENT LOAN STATEMENT

AS OF MAY 31, 2020

LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

Account: 6746031100 **Laborers Pension Trust Fund for Northern California**

Date of Loan	Security ID	Security Description	Borrower	Collateral Type	Loan Rate	Invt Rate	Spread	Shares/ Par Value	Current Market Value	Current Collateral Value	Collateral %	Loan ID
05/19/2020	00206RFW7	AT T INC 4.900% 8/15/37 4.9000% 08/15/2037	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	890,000	$1,057,736.32	$1,065,775.00	100.76 %	2767184
05/29/2020	02209SBD4	ALTRIA GROUP INC 4.800% 2/14/29 4.8000% 02/14/2029	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	262,000	$305,878.89	$310,470.00	101.50 %	2774544
05/29/2020	038522AR9	ARAMARK SERVICES INC 6.375% 5/01/25 6.3750% 05/01/2025	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	661,000	$695,907.96	$707,270.00	101.63 %	2774680
05/15/2020	06051GEU9	BANK OF AMERICA MTN 3.300% 1/11/23 3.3000% 01/11/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	305,000	$326,720.07	$333,212.50	101.99 %	2765309
05/18/2020	06051GEU9	BANK OF AMERICA MTN 3.300% 1/11/23 3.3000% 01/11/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	1,092,000	$1,169,764.96	$1,193,010.00	101.99 %	2766163
05/29/2020	06051GEU9	BANK OF AMERICA MTN 3.300% 1/11/23 3.3000% 01/11/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	-0.05%	0.34%	0.39%	63,000	$67,486.44	$68,985.00	102.22 %	2774626
05/08/2020	06051GHR3	BANK OF AMERICA MTN 3.458% 3/15/25 3.4580% 03/15/2025	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	10,000	$10,818.20	$11,075.00	102.37 %	2760155
05/18/2020	06051GHU6	BANK OF AMERICA MTN 4.078% 4/23/40 4.0780% 04/23/2040	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	48,000	$56,267.26	$56,760.00	100.88 %	2766166
05/26/2020	071734AC1	BAUSCH HEALTH COS 5.750% 8/15/27 5.7500% 08/15/2027	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	455,000	$494,644.40	$505,050.00	102.10 %	2770928
04/15/2020	075887BX6	BECTON DICKINSON AND 4.669% 6/06/47 4.6690% 06/06/2047	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	100,000	$126,690.65	$128,250.00	101.23 %	2730872
01/31/2020	10554TAB1	BRASKEM NETHERLANDS 4.500% 1/10/28 4.5000% 01/10/2028	BARCLAYS CAPITAL, INC.	Cash	0.10%	0.34%	0.24%	695,000	$642,961.88	$660,250.00	102.69 %	2662622
02/05/2020	105756BZ2	FED REPUBLIC 4.625% 1/13/28 4.6250% 01/13/2028	BNP PARIBAS SECURITIES CORP	Cash	-0.05%	0.34%	0.39%	1,121,000	$1,197,484.90	$1,227,495.00	102.51 %	2666239

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05/29/2020	1248EPBP7	CCO HLDGS LLC CAP 5.875% 4/01/24 5.8750% 04/01/2024	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	523,000	$544,464.79	$554,380.00	101.82 %	2774683
05/28/2020	20030NDH1	COMCAST CORP NEW SR 3.750% 4/01/40 3.7500% 04/01/2040	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	330,000	$378,838.90	$386,925.00	102.13 %	2772314
05/18/2020	24703DBA8	DELL INT LLC EMC 5.300% 10/01/29 5.3000% 10/01/2029	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	314,000	$343,940.95	$349,325.00	101.57 %	2766181
05/22/2020	345397ZX4	FORD MOTOR CREDIT CO 4.063% 11/01/24 4.0630% 11/01/2024	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	760,000	$716,973.23	$741,000.00	103.35 %	2769872
05/15/2020	369604BW2	GENERAL ELECTRIC CO 3.625% 5/01/30 3.6250% 05/01/2030	WELLS FARGO SECURITIES, LLC	Cash	0.11%	0.34%	0.23%	625,000	$620,391.93	$635,937.50	102.51 %	2765292
04/27/2020	369604BY8	GENERAL ELECTRIC 4.350% 5/01/50 4.3500% 05/01/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	535,000	$525,007.54	$536,337.50	102.16 %	2743341
05/21/2020	37045XCW4	GENERAL MOTORS FINL 5.200% 3/20/23 5.2000% 03/20/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	335,000	$349,653.27	$355,937.50	101.80 %	2768713
03/31/2020	38141GFD1	GOLDMAN SACHS GROUP 6.750% 10/01/37 6.7500% 10/01/2037	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	460,000	$647,275.20	$656,650.00	101.45 %	2711339
05/29/2020	44701QBE1	HUNTSMAN 4.500% 5/01/29 4.5000% 05/01/2029	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	717,000	$731,347.17	$745,680.00	101.96 %	2774699
05/29/2020	50077LBA3	KRAFT HEINZ FOODS CO 3.875% 5/15/27 3.8750% 05/15/2027	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	403,000	$423,641.38	$435,240.00	102.74 %	2774707
07/26/2019	50540RAU6	LABORATORY CORP OF 3.600% 9/01/27 3.6000% 09/01/2027	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	536,000	$592,210.32	$600,320.00	101.37 %	2492268
05/18/2020	55354GAB6	MSCI INC 5.750% 8/15/25 5.7500% 08/15/2025	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	845,000	$891,483.92	$912,600.00	102.37 %	2766756

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LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

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05/07/2020	62954HAD0	NXP B V NXP FUNDING 3.400% 5/01/30 3.4000% 05/01/2030	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	530,000	$547,894.57	$555,175.00	101.33 %	2759133
05/08/2020	654106AM5	NIKE INC SR NT 3.375% 3/27/50 3.3750% 03/27/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	10,000	$11,650.80	$11,700.00	100.42 %	2760202
04/16/2020	693475AZ8	PNC FINANCIAL 2.550% 1/22/30 2.5500% 01/22/2030	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	506,000	$543,088.54	$549,010.00	101.09 %	2732010
05/22/2020	741503AZ9	BOOKING HOLDINGS INC 3.600% 6/01/26 3.6000% 06/01/2026	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	980,000	$1,064,907.20	$1,078,000.00	101.23 %	2769892
05/01/2020	85208NAD2	SPRINT SPECTRUM 4.738% 3/20/25 4.7380% 03/20/2025	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	925,000	$989,143.56	$1,010,562.50	102.17 %	2752798
12/20/2019	855244AJ8	STARBUCKS CORP 2.100% 2/04/21 2.1000% 02/04/2021	CITIGROUP GLOBAL MARKETS INC	Cash	0.05%	0.34%	0.29%	1,000,000	$1,013,835.00	$1,035,000.00	102.09 %	2632084
05/28/2020	87264AAY1	T MOBILE USA INC 4.500% 4/15/50 4.5000% 04/15/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	415,000	$471,444.15	$479,325.00	101.67 %	2772334
05/21/2020	91087BAH3	UNITED MEXICAN 3.250% 4/16/30 3.2500% 04/16/2030	CITIGROUP GLOBAL MARKETS INC	Cash	-0.05%	0.34%	0.39%	1,376,000	$1,360,950.00	$1,389,760.00	102.12 %	2769216
05/28/2020	912796UA5	U S TREASURY BILL 6/25/20 0.0550% 06/25/2020	BNP PARIBAS, NEW YORK BRANCH	Cash	0.01%	0.34%	0.33%	3,000,000	$2,999,760.00	$3,060,000.00	102.01 %	2774302
04/14/2020	912810PX0	U S TREASURY BD 4.500% 5/15/38 4.5000% 05/15/2038	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	2,220,000	$3,509,883.95	$3,552,000.00	101.20 %	2730757
05/29/2020	912810QH4	U S TREASURY BD 4.375% 5/15/40 4.3750% 05/15/2040	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	825,000	$1,306,454.37	$1,323,093.75	101.27 %	2776393
04/20/2020	912810RK6	U S TREASURY NT 2.500% 2/15/45 2.5000% 02/15/2045	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	1,550,000	$1,922,974.80	$1,939,437.50	100.86 %	2734755

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04/21/2020	912810SL3	U S TREASURY NT 2.000% 2/15/50 2.0000% 02/15/2050	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	13,065,000	$15,048,118.45	$15,122,737.50	100.50 %	2736042
05/28/2020	912810SL3	U S TREASURY NT 2.000% 2/15/50 2.0000% 02/15/2050	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	60,000	$69,107.32	$69,450.00	100.50 %	2772584
04/14/2020	912828Z94	U S TREASURY NT 1.500% 2/15/30 1.5000% 02/15/2030	CITIGROUP GLOBAL MARKETS INC	Cash	0.08%	0.34%	0.26%	585,000	$635,189.47	$644,962.50	101.54 %	2730450
05/01/2020	912828Z94	U S TREASURY NT 1.500% 2/15/30 1.5000% 02/15/2030	CITIGROUP GLOBAL MARKETS INC	Cash	0.08%	0.34%	0.26%	508,000	$551,583.34	$560,070.00	101.54 %	2752907
05/18/2020	912828Z94	U S TREASURY NT 1.500% 2/15/30 1.5000% 02/15/2030	CITIGROUP GLOBAL MARKETS INC	Cash	0.08%	0.34%	0.26%	122,000	$132,466.86	$134,505.00	101.54 %	2766602
05/20/2020	912828ZL7	U S TREASURY NT 0.375% 4/30/25 0.3750% 04/30/2025	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	430,000	$431,499.02	$439,675.00	101.89 %	2768473
05/01/2020	912828ZM5	U S TREASURY NT 0.125% 4/30/22 0.1250% 04/30/2022	SOCIETE GENERALE, NEW YORK BRANCH	Cash	0.19%	0.34%	0.15%	15,285,000	$15,275,961.91	$15,590,700.00	102.06 %	2753135
05/08/2020	912828ZN3	U S TREASURY NT 0.500% 4/30/27 0.5000% 04/30/2027	CITIGROUP GLOBAL MARKETS INC	Cash	0.14%	0.34%	0.20%	3,550,000	$3,554,454.48	$3,616,562.50	101.75 %	2760346
05/26/2020	92343VBR4	VERIZON 5.150% 9/15/23 5.1500% 09/15/2023	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	510,000	$587,648.63	$597,975.00	101.76 %	2770996
05/21/2020	92343VFD1	VERIZON 4.000% 3/22/50 4.0000% 03/22/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	84,000	$103,406.43	$106,050.00	102.56 %	2768735
05/26/2020	92343VFD1	VERIZON 4.000% 3/22/50 4.0000% 03/22/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	-0.05%	0.34%	0.39%	321,000	$395,160.27	$405,262.50	102.56 %	2770998
05/18/2020	92857WBU3	VODAFONE GROUP PLC 4.250% 9/17/50 4.2500% 09/17/2050	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	655,000	$758,074.80	$754,887.50	99.58 %	2766235

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05/29/2020	970648AJ0	WILLIS NORTH AMERICA 2.950% 9/15/29 2.9500% 09/15/2029	GOLDMAN, SACHS & CO	Cash	0.10%	0.34%	0.24%	685,000	$708,665.23	$719,250.00	101.49 %	2774719
05/26/2020	98212BAL7	WPX ENERGY INC 4.500% 1/15/30 4.5000% 01/15/2030	CREDIT SUISSE SECURITIES (USA) LLC	Cash	0.10%	0.34%	0.24%	435,000	$406,505.33	$418,687.50	103.00 %	2771004
	Total For: 6746031100								$67,317,419.01	$68,341,773.75	101.52 %	
Laborers Pension Trust Fund for Northern California									$67,317,419.01	$68,341,773.75	101.52 %	

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5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Government Issues			
F H L M C #Qa8317 2.500% 3/01/50 3133A3G28	426,765.640	420,506.25	426,765.64
F H L M C #Ra2326 2.500% 3/01/50 3133KHSP2	269,691.110	275,927.72	281,218.01
F H L M C Mltcl Mtg 2.500% 7/25/49 3137FQ4T7	1,323,000.000	1,327,702.85	1,377,298.75
F H L M C Mltcl Mtg 2.500% 10/25/49 3137FPLH6	1,090,000.000	1,094,598.44	1,131,420.00
F H L M C Mltcl Mtg 3.000% 3/25/49 3137FMWE8	940,000.000	958,763.28	982,616.28
F H L M C Mltcl Mtg 3.000% 9/25/49 3137FNFU9	1,530,000.000	1,570,222.27	1,572,943.75
F N M A #Bk2199 2.500% 3/01/50 3140HFNR6	920,000.000	946,306.25	959,274.06
F N M A #Bp2505 2.500% 3/01/50 3140K9YB9	275,000.000	282,132.81	286,751.40
F N M A #Bp3050 2.500% 3/01/50 3140KAL87	600,000.000	613,875.00	625,645.02
F N M A #Fm0077 3.000% 3/01/50 3140X3CP1	1,340,000.000	1,407,000.00	1,410,603.98
F N M A #257575 5.000% 1/01/29 31371PCL2	.000	.03	.00
F N M A Gtd Remic 3.000% 10/25/49 3136B6HH9	1,825,000.000	1,874,490.23	1,864,921.88
F N M A Gtd Remic 3.500% 12/25/59 3136B7UG4	1,325,000.000	1,387,109.38	1,421,760.44
G N M A I I Tba 3.500% 6/15/45 21H032662	3,440,000.000	3,516,163.69	3,539,783.20

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
G N M A Gtd Remic 3.000% 1/16/40 38379CTB2	875,308.830	891,823.44	928,645.88
G N M A Gtd Remic 3.000% 6/20/49 38381VV56	1,118,033.600	1,139,209.44	1,153,315.84
Total US Government Issues	**17,297,799.180**	**17,705,831.08**	**17,962,964.13**
Corporate Issues			
Benchmark Mortgage 3.0486% 12/15/61 08162YAE2	935,000.000	963,044.30	978,316.80
Capital One Multi 1.720% 8/15/24 14041NFU0	905,000.000	904,772.12	916,054.69
Caterpillar Inc Del 2.600% 4/09/30 149123CH2	565,000.000	561,943.35	577,759.05
Charter 3.700% 4/01/51 161175BV5	770,000.000	763,970.90	758,038.60
Charter Comm Opt LLC 2.800% 4/01/31 161175BU7	530,000.000	527,673.30	529,120.65
Citigroup 3.0178% 8/10/56 17328FAY1	505,000.000	515,652.34	502,514.45
Enterprise Products 3.125% 7/31/29 29379VBV4	620,000.000	620,364.80	634,830.40
Grubhub Holdings Inc 5.500% 7/01/27 40010PAA6	550,000.000	559,200.00	508,818.75
Prologis LP 3.000% 4/15/50 74340XBP5	485,000.000	479,839.60	478,481.95
Walt Disney Company 6.650% 11/15/37 254687EG7	407,000.000	586,099.11	604,887.47
William Carter Co Sr 5.500% 5/15/25 96926JAE7	405,000.000	405,000.00	409,623.89

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
Total Corporate Issues	**6,677,000.000**	**6,887,559.82**	**6,898,446.70**
Foreign Issues			
Bausch Health Cos 5.000% 1/30/28 071734AH0	269,000.000	269,000.00	275,925.00
Nationwide Bldg Mtn 3.960% 7/18/30 63861VAE7	955,000.000	956,612.65	1,015,201.76
Ncl Corporation Ltd 3.625% 12/15/24 62886HAP6	735,000.000	736,512.50	559,250.00
United Mexican 4.150% 3/28/27 91087BAC4	1,449,000.000	1,543,340.06	1,562,876.91
Total Foreign Issues	**3,408,000.000**	**3,505,465.21**	**3,413,253.67**
Foreign Stocks			
Yamana Gold Inc 98462Y100	79,738.000	317,167.70	294,943.53
Total Foreign Stocks	**79,738.000**	**317,167.70**	**294,943.53**
Miscellaneous			
Notes, Mortgages & Contracts			
Laborers Funds Admin 5.5% 04/01/2021 994120R70	2,000,000.000	2,000,000.00	2,000,000.00
Total Notes, Mortgages & Contracts	**2,000,000.000**	**2,000,000.00**	**2,000,000.00**
Options, Futures & Forwards			
Ultra 10Yr Note 9/19 9/21/19 9MWFEA8P5	7.000	.00	.00
Ultra 30 Yr Bond 9/16/2020 9/16/20 9MWFFC6O5	- 2.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US Long Bd Dec 19 12/20/19 9MWFFA1P1	10.000	.00	.00
US Long Bond June 20 6/21/20 9MWFCC998	11.000	.00	.00
US Long Bond June 20 6/21/20 9MWFFA6S0	- 37.000	.00	.00
US Long Bond Mar 20 3/19/20 9MWFFA4J2	- 9.000	.00	.00
US Ultra T Bond SEP 19 9/19/19 9MWFEA8J9	7.000	.00	.00
US Ultra T Bond SEP 19 10/01/19 9MWFEA8T7	- 1.000	.00	.00
US Ultra T-Bond Dec 19 12/20/19 9MWFFA1J5	34.000	.00	.00
US Ultra T-Bond Dec 19 12/20/19 9MWFFA1K2	- 14.000	.00	.00
US Ultra T-Bond Mar 20 3/20/20 9MWFFA4Q6	17.000	.00	.00
US Ultra Tbond Jun 20 6/19/20 9MWFFA6P6	14.000	.00	.00
US Ultra Tbond Jun 20 6/19/20 9MWFFA6Q4	- 7.000	.00	.00
US Ultra 10Yr Note Mar2 20 3/20/20 9MWFFA4O1	- 92.000	.00	.00
US 10Yr Note Dec 19 12/20/19 9MWFFA1L0	10.000	.00	.00
US 10Yr Note Dec 19 12/20/19 9MWFFA1M8	- 4.000	.00	.00
US 10Yr Note June 20 6/21/20 9MWFCC949	- 113.000	.00	.00

5500 ASSETS ACQUIRED AND DISPOSED OF WITHIN YEAR (continued)

DESCRIPTION	SHARES/FACE AMOUNT	COST OF ACQUISITIONS	PROCEEDS OF DISPOSITIONS
US 10Yr Note Mar 20 3/19/20 9MWFFA4K9	103.000	.00	.00
US 10Yr Note Mar 20 3/19/20 9MWFFA4L7	- 10.000	.00	.00
US 10Yr Ultra Fut Dec19 12/20/19 9MWFFA2A3	33.000	.00	.00
US 10Yr Ultra Fut Dec19 12/20/19 9MWFFA2B1	- 51.000	.00	.00
US 2Yr Note Dec 19 12/20/19 9MWFFA1O4	103.000	.00	.00
US 2Yr Note Mar 20 3/19/20 9MWFFA4G8	237.000	.00	.00
US 5Yr Note Jun 20 6/21/20 9MWFFA6U5	- 87.000	.00	.00
US 5Yr Note Mar 20 3/19/20 9MWFFA4M5	3.000	.00	.00
US 5Yr Note Mar 20 3/19/20 9MWFFA4N3	- 117.000	.00	.00
Usu0A US Long Bond Fut 9/16/20 9MWFCD921	3.000	.00	.00
5Yr Ust Future Dec 19 12/20/19 9MWFFA1U0	- 3.000	.00	.00
5Yr Ust Future Dec 19 12/20/19 9MWFFA1V8	27.000	.00	.00
Total Options, Futures & Forwards	**72.000**	**.00**	**.00**
Total Miscellaneous	**2,000,072.000**	**2,000,000.00**	**2,000,000.00**
Total Assets	**29,462,609.180**	**30,416,023.81**	**30,569,608.03**

Exhibit 6: Schedule of Active participant Data

(Schedule MB, Line 8b(2))

The participant data is for the year ended May 31, 2019.

	Years of Credited Service										
Age	Total	Under 1	1 - 4	5 - 9	10 - 14	15 - 19	20 - 24	25 - 29	30 - 34	35 - 39	40 & over
Under 25	1,319	468	841	10	–	–	–	–	–	–	–
25 - 29	2,728	601	1,790	326	11	–	–	–	–	–	–
30 - 34	2,860	454	1,610	505	279	12	–	–	–	–	–
35 - 39	3,092	370	1,291	554	540	314	23	–	–	–	–
40 - 44	2,910	211	978	493	485	518	220	5	–	–	–
45 - 49	2,773	164	736	399	461	612	347	52	2	–	–
50 - 54	2,651	144	530	328	419	562	440	167	59	2	–
55 - 59	1,801	74	313	237	269	355	271	165	100	17	–
60 - 64	797	23	130	114	123	155	112	67	46	22	5
65 - 69	148	8	34	29	21	22	14	5	10	4	1
70 & over	20	3	6	1	1	4	2	1	1	–	1
Unknown	26	12	14	–	–	–	–	–	–	–	–
Total	**21,125**	**2,532**	**8,273**	**2,996**	**2,609**	**2,554**	**1,429**	**462**	**218**	**45**	**7**

Notes:
1. Credited Service as of May 31 is reduced by 2/12 of a year from data reported as of July 31 to recognize the two-month difference between Plan Year and Plan Credit Year.
2. The table excludes 1,408 employees with less than one year of Credited Service as of July 31, 2019.

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

Type of Base	Date Established	Amortization Amount	Years Remaining	Outstanding Balance
Plan Amendment	06/01/1995	$3,170,327	6	$15,997,107
Plan Amendment	06/01/1996	2,088,900	7	11,893,873
Plan Amendment	06/01/1997	7,214,367	8	45,425,990
Plan Amendment	06/01/1998	5,850,996	9	40,122,059
Change in Assumptions	06/01/1999	1,218,432	10	8,990,675
Plan Amendment	06/01/1999	10,585,917	10	78,112,282
Plan Amendment	06/01/2000	6,275,605	11	49,351,862
Plan Amendment	06/01/2001	1,148,665	12	9,551,633
Change in Assumptions	06/01/2001	6,120,289	12	50,892,795
Plan Amendment	06/01/2002	577,342	13	5,043,239
Change in Assumptions	06/01/2002	7,658,628	13	66,900,243
Change in Assumptions	06/01/2003	744,572	14	6,794,849
Plan Amendment	06/01/2004	568,223	15	5,391,960
Plan Amendment	06/01/2005	584,804	16	5,746,936
Experience Loss	06/01/2005	7,470,907	1	7,470,907
Plan Amendment	06/01/2006	523,368	17	5,307,740
Experience Loss	06/01/2006	6,482,982	2	12,513,662
Experience Loss	06/01/2007	486,434	3	1,359,857
Plan Amendment	06/01/2007	1,753,219	18	18,293,021
Experience Loss	06/01/2009	16,405,396	5	71,352,418
Change in Assumptions	06/01/2010	8,020,857	6	40,472,323
Experience Loss	06/01/2011	7,023,575	7	39,991,160
Experience Loss	06/01/2012	10,400,094	8	65,485,248
Experience Loss	06/01/2013	5,745,202	9	39,396,592

Section 4: Certificate of Actuarial Valuation

Type of Base	Date Established	Amortization Amount	Years Remaining	Outstanding Balance
Change in Assumptions	06/01/2014	6,643,249	10	49,019,781
Experience Loss	06/01/2016	2,315,313	12	19,252,812
Experience Loss	06/01/2018	8,399,155	14	76,649,345
Plan Amendment	06/01/2019	2,776,500	1	2,776,500
Experience Loss	06/01/2019	332,140	15	3,151,732
Total		**$138,585,458**		**$852,708,601**

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

Type of Base	Date Established	Amortization Amount	Years Remaining	Outstanding Balance
Experience Gain	06/01/2010	$1,701,140	6	$8,583,755
Plan Amendment	06/01/2014	2,210	10	16,311
Experience Gain	06/01/2014	4,981,598	10	36,758,648
Experience Gain	06/01/2015	3,342,986	11	26,289,516
Experience Gain	06/01/2017	639,368	13	5,585,061
Total		**$10,667,302**		**$77,233,291**

Section 4: Certificate of Actuarial Valuation

Justification for Change in Actuarial Assumptions (Schedule MB, line 11)	For purposes of determining current liability, the current liability interest rate was changed from 3.00% to 3.08% 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.

Exhibit 8: Statement of Actuarial Assumptions/Methods

(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 dated November 24, 2014. Current data is reviewed in conjunction with each annual valuation. Based on professional judgment, no assumption changes are warranted at this time.

Mortality Rates

Post-Retirement (Healthy): RP-2014 Healthy Blue Collar Annuitant Tables, generationally projected using Scale MP-2014.

Post-Retirement (Disabled): RP-2014 Healthy Blue Collar Annuitant Tables, set forward 2 years.

Pre-Retirement: RP-2014 Blue Collar Employee Tables, generationally projected using Scale MP-2014.

The tables for non-disabled lives with generational projection to the age of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date. These tables were then adjusted to future years using generational projection to reflect future mortality improvement between the measurement date and those years.

Annuitant Mortality Rates

	Rate (%)[1]			
	Healthy		Disabled	
Age	Male	Female	Male	Female
55	0.60	0.40	0.69	0.46
60	0.85	0.57	0.98	0.67
65	1.26	0.87	1.50	1.05
70	1.97	1.40	2.37	1.70
75	3.15	2.30	3.83	2.81
80	5.19	3.82	6.36	4.71
85	8.68	6.50	10.70	8.08
90	14.64	11.19	17.77	13.76

[1] Mortality rates shown for base table.

Termination Rates

	Rate (%)			
	Mortality[1]			
Age	Male	Female	Disability[2]	Withdrawal[3] After 5 Years[4]
20	0.05	0.02	0.15	10.00
25	0.06	0.02	0.21	10.00
30	0.06	0.02	0.28	8.00
35	0.07	0.03	0.37	6.25
40	0.08	0.04	0.55	4.50
45	0.13	0.07	0.90	4.25
50	0.22	0.12	1.51	4.00
55	0.36	0.19	2.52	3.50
60	0.61	0.27	4.07	3.50

[1] Mortality rates shown for base table.

[2] The disability rates begin upon eligibility for the disability pension and do not apply at or beyond retirement eligibility.

[3] Withdrawal rates do not apply at or beyond retirement eligibility.

[4] The withdrawal rates for the first 5 years of employment are 18% for the first year, 16% for the second year, 14% for the third year, 12% for the fourth year, and 10% for the fifth year.

Retirement Rates

	Annual Retirement Rates	
Age	**Service Pensions**	**Non-Service Pensions**
Less Than 55	26%	N/A
55	31%	6%
56	31%	6%
57	31%	6%
58	31%	6%
59	31%	8%
60	36%	8%
61	36%	15%
62	60%	35%
63	45%	25%
64	45%	25%
65 & Over	100%	100%

Description of Weighted Average Retirement Age	Age 59.3, 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 Age for Inactive Vested Participants	The earliest of Service Pension eligibility, age 60 with 10 years of service, or age 65.
Future Benefit Accruals	1,575 hours worked per active 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 500 hours in the most recent Plan Credit Year and who have accumulated at least one year of Credited Service as of August 1, 2019, excluding those who have retired as of the valuation date.

Section 4: Certificate of Actuarial Valuation

Exclusion of Inactive Vested Participants	Inactive participants over age 70 excluded from the valuation (176 exclusions for this valuation).
Percent Married	80%
Age of Spouse	Spouses of male participants are three years younger and spouses of female participants are three years older.
ProRata Pensions	The normal cost is loaded by 5% for ProRata pensions.
Benefit Election	50% of future pensioners are assumed to elect a 50% Husband-and-Wife Pension and 50% are assumed to elect a Single-Life Pension.
Net Investment Return	7.50% 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	$6,000,000, payable monthly (equivalent to $5,770,751 payable at the beginning of the year) 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 and 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	Unit Credit Actuarial Cost Method. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis and are allocated by service.
Benefits Valued	Unless otherwise indicated, includes all benefits summarized in Exhibit 9.
Current Liability Assumptions	*Interest:* 3.08%, 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 separate employee and annuitant healthy mortality tables (sex-specific), reflecting both blue and white collar data, adjusted backward to the base year (2006) using scale MP-2014. Mortality is projected forward using scale MP-2017 through 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):* 5.6%, for the Plan Year ending May 31, 2019 *On current (market) value of assets (Schedule MB, line 6h):* 3.2%, for the Plan Year ending May 31, 2019
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 1 contribution date.

Section 4: Certificate of Actuarial Valuation

Justification for Change in Actuarial Assumptions (Schedule MB, line 11)	For purposes of determining current liability, the current liability interest rate was changed from 3.00% to 3.08% 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.

Attachment to 2019 Schedule MB (Form 5500) for
The Laborers Pension Trust Fund for Northern California
EIN 94-6277608/PN 001

FOOTNOTES TO SCHEDULE MB

Item 3 All contributions are paid periodically throughout the year pursuant to collective bargaining agreements. This figure was taken from a draft audit and includes $11,469 in withdrawal liability payments.

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

Exhibit 5: Schedule of Projection of Expected Benefit Payments

(Schedule MB, Line 8b(1))

Plan Year	Expected Annual Benefit Payments[1]
2019	$214,481,556
2020	219,976,943
2021	227,191,673
2022	234,074,400
2023	240,750,623
2024	247,430,936
2025	254,208,574
2026	260,938,738
2027	266,276,311
2028	270,717,680

[1] Assuming as of the valuation date:

- no additional accruals,
- experience is in line with valuation assumptions,
- no new entrants are covered by the plan, and
- reflects the supplemental checks for 2019 but not for 2020

Attachment to 2019 Form 5500 - Schedule MB, Line 3
Laborers Pension Trust Fund for Northern California
(EIN 94-6277608/PN 001)

Withdrawal Liability Payment	**Payment Date**
$1,772.58	06/14/2019
$576.95	07/15/2019
$2,070.84	07/25/2019
$1,772.58	09/23/2019
$576.95	10/15/2019
$1,772.58	12/16/2019
$576.95	01/20/2020
$576.95	04/16/2020
$1,772.58	04/20/2020

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

2019

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

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 instr.)

[ ] 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)

Part II Basic Plan Information - enter all requested information

1a Name of plan LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA	**1b** Three-digit plan number (PN) ▶ 001 **1c** Effective date of plan 08/02/1963
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 LABORERS PENSION TRUST FUND FOR NOR CAL 220 CAMPUS LANE FAIRFIELD CA 94534-1498	**2b** Employer Identification Number (EIN) 94-6277608 **2c** Plan Sponsor's telephone number 707-864-2800 **2d** Business code (see instructions) 236200

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

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

SIGN HERE	[signature]	02/23/21	OSCAR DE LA TORRE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	[signature]	03/01/21	BILL KOPONEN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

3b Administrator's EIN

3c Administrator's telephone number

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

a Sponsor's name

c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	41,295
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)**	21,131
a (2)	Total number of active participants at the end of the plan year	**6a(2)**	21,633
b	Retired or separated participants receiving benefits	**6b**	9,990
c	Other retired or separated participants entitled to future benefits	**6c**	8,790
d	Subtotal. Add lines **6a(2), 6b,** and **6c**	**6d**	40,413
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	2,086
f	Total. Add lines **6d** and **6e**	**6f**	42,499
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**	1,633

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1B

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

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

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

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

a Pension Schedules
- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [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)** [X] 1 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2019 Form M-1 annual report. If the plan was not required to file the 2019 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code ______________________

Laborers Pension Trust Fund for Northern California

EIN: 94-6277608 **Plan Number: 001**

FYE: May 31, 2020

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

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

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				**3,039,973,150.75**		
	COMPARATIVE VALUE (5%)				**151,998,657.53**		

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE
NO TRANSACTIONS QUALIFIED FOR THIS SECTION

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

Broker: Direct From Issuer

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
06/10/2019 6746031111	S	- 451,718.910	1.0000		451,719	492,436	- 40,717
Issue: 97MSCVPL7 - Dbag Fund VII							
06/17/2019 6746031111	B	10,097.940	1.0000		- 10,098	10,098	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
06/18/2019 6746031111	B	52,165.000	1.0000		- 52,165	52,165	
Issue: 97MSCVQQ5 - Kerogen Energy Fund II							
06/18/2019 6746031111	B	41,893.000	1.0000		- 41,893	41,893	
Issue: 99PNT6480 - Southern Cross La Pe Fd V LP							
06/21/2019 6746031111	B	9,838.920	1.0000		- 9,839	9,839	
Issue: 97MSCVQ44 - Mesa West Real Estate Income Fund IV							
06/25/2019 6746031111	S	- 10,330.750	1.0000		10,331	10,331	
Issue: 3814GSCF7 - Goldman Sachs Priv Eqty Prtnr X							
06/27/2019 6746031111	S	- 511,515.000	1.0000		511,515	511,515	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQ36 - Mesa West Real Estate Income Fd III							
06/28/2019 6746031111	S	- 4,005.410	1.0000		4,005	4,005	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
06/30/2019 6746031111	S	- 413.566	31.7130		13,115	12,460	655
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
06/30/2019 6746031111	B	328,104.790	1.0000		- 328,105	328,105	
Issue: 97MSCUN49 - Wcm Investment Management							
06/30/2019 6746031111	B	7,458,321.000	1.0000		- 7,458,321	7,458,321	
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
06/30/2019 6746031111	S	- 731.806	26.3330		19,271	18,031	1,239
Issue: 96MSC1XE2 - K4 Private Investors, L.P.							
06/30/2019 6746031111	B	3,235,032.000	1.0000		- 3,235,032	3,235,032	
Issue: 97MSCV521 - Exeter Industrial Value IV LP							
06/30/2019 6746031111	B	170,000.000	1.0000		- 170,000	170,000	
Issue: 97MSCV539 - Khosla Ventures Seed B, LP							
06/30/2019 6746031111	S	- 76,486.000	1.0000		76,486	76,486	
Issue: 2938ECD12 - Entrust Captl Diver Fd Qp Ltd 1-0408							
06/30/2019 6746031111	S	- 978.016	1,241.4283		1,214,137	839,711	374,426
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
06/30/2019 6746031111	B	.033	306,339.5770		- 10,140	10,140	
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
06/30/2019 6746031111	B	.029	294,670.0680		- 8,663	8,663	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
06/30/2019 6746031111	B	.029	301,679.5222		- 8,839	8,839	
Issue: 411HPIX95 - Harbourvest Ptnr IX Cay Cr Opp LP							
06/30/2019 6746031111	S	- 117,601.000	1.0000		117,601	116,195	1,406
Issue: 0300ASVF5 - American Core Realty Fund							
06/30/2019 6746031111	B	.074	125,465.3171		- 9,297	9,297	
Issue: 0300ASVF5 - American Core Realty Fund							
06/30/2019 6746031111	B	.075	125,884.6871		- 9,454	9,454	
Issue: 0300ASVF5 - American Core Realty Fund							
06/30/2019 6746031111	B	.076	125,788.2045		- 9,598	9,598	
Issue: 617MEI995 - Msci Eafe Index Sl							
06/30/2019 6746031111	S	- 178.358	96.2610		17,169	12,265	4,904
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
06/30/2019 6746031111	S	- 320.159	27.1670		8,698	7,882	816
Issue: 9077SMS84 - Ullico - Separate Account J							
06/30/2019 6746031111	S	- 3,250.874	15.4899		50,356	56,827	- 6,471
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
06/30/2019 6746031111	B	63,481.000	1.0000		- 63,481	63,481	
Issue: 96MSC87J5 - Bp Natural Gas Opp Partners II							
06/30/2019 6746031111	B	987,457.640	1.0000		- 987,458	987,458	
Issue: 96MSC87K2 - Homestead US Farmland Fd III							
06/30/2019 6746031111	B	133,725.000	1.0000		- 133,725	133,725	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSC50E7 - White Oak Summit Fund LP							
06/30/2019 6746031111	S	- 78,370.000	1.0000		78,370	78,370	
Issue: 97MSCSMY9 - McMorgan No Ca Value-Add Develop II							
06/30/2019 6746031111	B	2,693,267.000	1.0000		- 2,693,267	2,693,267	
Issue: 97MSCSMY9 - McMorgan No Ca Value-Add Develop II							
06/30/2019 6746031111	S	- 3,142.000	1.0000		3,142	3,142	
Issue: 97MSCSMY9 - McMorgan No Ca Value-Add Develop II							
06/30/2019 6746031111	S	- 6,210.000	1.0000		6,210	6,210	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
06/30/2019 6746031111	B	1,337,398.700	1.0000		- 1,337,399	1,337,399	
Issue: 97MSCVNZ8 - Homestead US Farmland Fd II, LP							
06/30/2019 6746031111	B	177,676.000	1.0000		- 177,676	177,676	
Issue: 97MSCVPJ2 - Bcp Energy Services Fund							
06/30/2019 6746031111	S	- 220,302.000	1.0000		220,302	220,302	
Issue: 97MSCVPM5 - Divcowest Fund IV							
06/30/2019 6746031111	S	- 88,515.000	1.0000		88,515	88,515	
Issue: 97MSCVPP8 - Drc Euro Real Estate Debt Fund II							
06/30/2019 6746031111	S	- 77,545.270	1.0000		77,545	77,545	
Issue: 97MSCVPV5 - Hancock Capital Partners V							
06/30/2019 6746031111	S	- 16,034.640	1.0000		16,035	16,035	
Issue: 97MSCVPW3 - Icg-Longbow Uk Real Estate Debt III							
06/30/2019 6746031111	S	- 17,912.190	1.0000		17,912	17,912	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPY9 - Kps Special Situations Fund IV							
06/30/2019 6746031111	B	162,416.150	1.0000		- 162,416	162,416	
Issue: 97MSCVPZ6 - Ksl Capital Partners IV							
06/30/2019 6746031111	B	107,377.290	1.0000		- 107,377	107,377	
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
06/30/2019 6746031111	S	- 19,509.000	1.0000		19,509	19,509	
Issue: 97MSCVQA0 - Orbimed Royalty Opportunities II							
06/30/2019 6746031111	S	- 259,740.260	1.0000		259,740	259,740	
Issue: 97MSCVQC6 - Rockpoint Real Estate Fund V							
06/30/2019 6746031111	S	- 52,052.000	1.0000		52,052	52,052	
Issue: 97MSCVQC6 - Rockpoint Real Estate Fund V							
06/30/2019 6746031111	B	6,444.000	1.0000		- 6,444	6,444	
Issue: 97MSCVQF9 - Sterling Group Partners IV							
06/30/2019 6746031111	S	- 30,014.410	1.0000		30,014	30,014	
Issue: 97MSCVQG7 - Ta Xii							
06/30/2019 6746031111	B	35,750.000	1.0000		- 35,750	35,750	
Issue: 97MSCVQH5 - Turnbridge Capital Partners I							
06/30/2019 6746031111	B	181,663.980	1.0000		- 181,664	181,664	
Issue: 97MSCVQJ1 - Towerbrook Investors IV							
06/30/2019 6746031111	B	34,196.000	1.0000		- 34,196	34,196	
Issue: 97MSCVQL6 - Vitruvian Investment Partnership II							
06/30/2019 6746031111	S	- 8,217.800	1.0000		8,218	8,218	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQL6 - Vitruvian Investment Partnership II							
06/30/2019 6746031111	S	- 79,191.310	1.0000		79,191	79,191	
Issue: 97MSCVQN2 - White Deer Energy II							
06/30/2019 6746031111	B	32,355.000	1.0000		- 32,355	32,355	
Issue: 97MSCVQW2 - Capital Intl Private Equity Fd VI							
06/30/2019 6746031111	S	- 61,412.000	1.0000		61,412	61,412	
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
06/30/2019 6746031111	B	161,802.000	1.0000		- 161,802	161,802	
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
06/30/2019 6746031111	S	- 17,801.000	1.0000		17,801	17,801	
Issue: 97MSCVQY8 - Dra Growth And Income Fund VII							
06/30/2019 6746031111	S	- 38,505.000	1.0000		38,505	38,505	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
06/30/2019 6746031111	S	- 11,542.000	1.0000		11,542	11,542	
Issue: 97MSCVR50 - Encap Energy Capital Fund IX							
06/30/2019 6746031111	S	- 13,822.400	1.0000		13,822	13,822	
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
06/30/2019 6746031111	S	- 27,534.880	1.0000		27,535	27,535	
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
06/30/2019 6746031111	S	- 7,441.860	1.0000		7,442	7,442	
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
06/30/2019 6746031111	S	- 31,720.930	1.0000		31,721	31,721	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRA9 - Gtis Brazil Real Estate Fund II							
06/30/2019 6746031111	B	29,807.000	1.0000		- 29,807	29,807	
Issue: 97MSCVRB7 - Homestead US Farmland Fund I							
06/30/2019 6746031111	B	13,934.000	1.0000		- 13,934	13,934	
Issue: 97MSCVRD3 - Insight Venture Partners IX							
06/30/2019 6746031111	S	- 12,569.530	1.0000		12,570	12,570	
Issue: 97MSCVRJ0 - Harrison Street Real Estate Prtns V							
06/30/2019 6746031111	B	58,176.000	1.0000		- 58,176	58,176	
Issue: 97MSCVRK7 - Ridgewood Energy Oil & Gas Fund II							
06/30/2019 6746031111	B	70,237.000	1.0000		- 70,237	70,237	
Issue: 97MSCVRK7 - Ridgewood Energy Oil & Gas Fund II							
06/30/2019 6746031111	S	- 53,696.000	1.0000		53,696	53,696	
Issue: 97MSCVRL5 - Ridgewood Energy Oil & Gas Fund III							
06/30/2019 6746031111	B	12,015.000	1.0000		- 12,015	12,015	
Issue: 97MSCVRM3 - Riverside Micro-Cap Fund III							
06/30/2019 6746031111	B	39,280.000	1.0000		- 39,280	39,280	
Issue: 97MSCVRS0 - Audax Private Equity Fund IV							
06/30/2019 6746031111	S	- 112,535.260	1.0000		112,535	112,535	
Issue: 97MSCVRT8 - Eif United States Power Fund IV							
06/30/2019 6746031111	S	- 17,777.000	1.0000		17,777	17,777	
Issue: 97MSCVRX9 - Trilantic Capital Partners V							
06/30/2019 6746031111	B	28,304.610	1.0000		- 28,305	28,305	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRY7 - Veritas Capital Fund V							
06/30/2019 6746031111	S	- 17,425.000	1.0000		17,425	17,425	
Issue: 9SPMTJAW2 - US Short-Term Govt/Credit Bond Indx							
06/30/2019 6746031111	S	- 517.787	11.1290		5,762	5,531	231
Issue: 97MSCCK00 - Gso European Senior Debt							
06/30/2019 6746031111	S	- 274,642.000	1.0000		274,642	274,642	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
06/30/2019 6746031111	B	537,600.000	1.0000		- 537,600	537,600	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
06/30/2019 6746031111	B	50,400.000	1.0000		- 50,400	50,400	
Issue: 97MSCE8P5 - Gerding Edlen Green Cities III, LP							
06/30/2019 6746031111	S	- 133,043.760	1.0000		133,044	133,044	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
06/30/2019 6746031111	S	- 42,645.890	1.0000		42,646	42,646	
Issue: 97MSCVPH6 - Basalt Infrastructure Partners II							
07/02/2019 6746031111	B	267,089.180	1.0000		- 267,089	267,089	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
07/03/2019 6746031111	B	4,828.000	1.0000		- 4,828	4,828	
Issue: 97MSCVQJ1 - Towerbrook Investors IV							
07/03/2019 6746031111	S	- 32,735.000	1.0000		32,735	32,735	
Issue: 99PNT6480 - Southern Cross La Pe Fd V LP							
07/05/2019 6746031111	B	25,056.480	1.0000		- 25,056	25,056	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98MSCR3V6 - McMorgan No Ca Value-Add Development							
07/25/2019 6746031111	S	- 8,265,833.000	1.0000		8,265,833	8,265,833	
Issue: 97MSCVPV5 - Hancock Capital Partners V							
07/26/2019 6746031111	S	- 14,345.630	1.0000		14,346	14,346	
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
07/31/2019 6746031111	B	1,100,000.000	1.0000		- 1,100,000	1,100,000	
Issue: 97MSCUBK6 - Carlyle Realty Partners VIII LP							
07/31/2019 6746031111	B	474,222.000	1.0000		- 474,222	474,222	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
07/31/2019 6746031111	B	243,636.470	1.0000		- 243,636	243,636	
Issue: 97MSCUN49 - Wcm Investment Management							
07/31/2019 6746031111	S	- 394,475.000	1.0000		394,475	394,475	
Issue: 0548BPIF9 - Bpif Non Taxable LP							
07/31/2019 6746031111	S	- 1,745,666.180	1.0000		1,745,666	1,745,666	
Issue: 9077SMS84 - Ullico - Separate Account J							
07/31/2019 6746031111	S	- 3,249.046	15.5701		50,588	56,980	- 6,392
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
07/31/2019 6746031111	S	- 362,039.000	1.0000		362,039	362,039	
Issue: 97MSD12D5 - Tailwater Energy Fund III, LP							
07/31/2019 6746031111	B	1,762,784.000	1.0000		- 1,762,784	1,762,784	
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
07/31/2019 6746031111	B	1,024,834.000	1.0000		- 1,024,834	1,024,834	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
07/31/2019 6746031111	B	2,852.000	1.0000		- 2,852	2,852	
Issue: 97MSCVPN3 - Divcowest Fund V							
07/31/2019 6746031111	B	65,464.000	1.0000		- 65,464	65,464	
Issue: 97MSCVPQ6 - Energy & Minerals Group Fund III							
07/31/2019 6746031111	B	8,545.000	1.0000		- 8,545	8,545	
Issue: 97MSCVPR4 - Gamut Investment Fund I							
07/31/2019 6746031111	B	9,719.000	1.0000		- 9,719	9,719	
Issue: 97MSCVPS2 - Gem Realty Fund V							
07/31/2019 6746031111	S	- 948.730	1.0000		949	949	
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
07/31/2019 6746031111	S	- 88,333.000	1.0000		88,333	88,333	
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
07/31/2019 6746031111	B	30,904.000	1.0000		- 30,904	30,904	
Issue: 97MSCVPY9 - Kps Special Situations Fund IV							
07/31/2019 6746031111	S	- 5,374.880	1.0000		5,375	5,375	
Issue: 97MSCVPZ6 - Ksl Capital Partners IV							
07/31/2019 6746031111	B	17,762.270	1.0000		- 17,762	17,762	
Issue: 97MSCVQ10 - Linden Capital Partners III							
07/31/2019 6746031111	S	- 1,271,130.370	1.0000		1,271,130	1,271,130	
Issue: 97MSCVQ36 - Mesa West Real Estate Income Fd III							
07/31/2019 6746031111	S	- 99,674.000	1.0000		99,674	99,674	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQ44 - Mesa West Real Estate Income Fund IV							
07/31/2019 6746031111	B	277,777.780	1.0000		- 277,778	277,778	
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
07/31/2019 6746031111	S	- 30,741.000	1.0000		30,741	30,741	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
07/31/2019 6746031111	B	19,985.760	1.0000		- 19,986	19,986	
Issue: 97MSCVQN2 - White Deer Energy II							
07/31/2019 6746031111	B	17,241.000	1.0000		- 17,241	17,241	
Issue: 97MSCVQW2 - Capital Intl Private Equity Fd VI							
07/31/2019 6746031111	B	5,151.000	1.0000		- 5,151	5,151	
Issue: 97MSCVQY8 - Dra Growth And Income Fund VII							
07/31/2019 6746031111	S	- 891,086.000	1.0000		891,086	891,086	
Issue: 97MSCVR19 - Energy Capital Partners III							
07/31/2019 6746031111	S	- 60,473.000	1.0000		60,473	60,473	
Issue: 97MSCVR84 - Global Infrastructure Partners II							
07/31/2019 6746031111	B	4,062.720	1.0000		- 4,063	4,063	
Issue: 97MSCVR92 - Global Infrastructure Partners III							
07/31/2019 6746031111	B	48,429.000	1.0000		- 48,429	48,429	
Issue: 97MSCVRP6 - Vista Equity Partners Fund V							
07/31/2019 6746031111	B	10,122.000	1.0000		- 10,122	10,122	
Issue: 97MSCVRQ4 - Vista Foundation Fund III							
07/31/2019 6746031111	B	11,170.000	1.0000		- 11,170	11,170	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRX9 - Trilantic Capital Partners V							
07/31/2019 6746031111	S	- 222,424.610	1.0000		222,425	222,425	
Issue: 97MSCVRY7 - Veritas Capital Fund V							
07/31/2019 6746031111	B	85,333.000	1.0000		- 85,333	85,333	
Issue: 97MSCVRZ4 - Veritas Capital Fund VI							
07/31/2019 6746031111	B	5,120.000	1.0000		- 5,120	5,120	
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
07/31/2019 6746031111	B	1,858,753.220	1.0000		- 1,858,753	1,858,753	
Issue: 96MSC3YT4 - White Deer Energy LP III							
07/31/2019 6746031111	B	377,383.000	1.0000		- 377,383	377,383	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
07/31/2019 6746031111	B	151,200.000	1.0000		- 151,200	151,200	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
07/31/2019 6746031111	B	672,000.000	1.0000		- 672,000	672,000	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
07/31/2019 6746031111	B	16,800.000	1.0000		- 16,800	16,800	
Issue: 97MSCE8P5 - Gerding Edlen Green Cities III, LP							
07/31/2019 6746031111	B	278,623.850	1.0000		- 278,624	278,624	
Issue: 97MSCVPL7 - Dbag Fund VII							
08/01/2019 6746031111	B	94,788.740	1.0000		- 94,789	94,789	
Issue: 97MSCUN23 - Kopernik Global Investors, LLC							
08/02/2019 6746031111	B	7,146,000.000	1.0000		- 7,146,000	7,146,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPL7 - Dbag Fund VII							
08/08/2019 6746031111	B	40,068.480	1.0000		- 40,068	40,068	
Issue: 97MSCVQG7 - Ta Xii							
08/09/2019 6746031111	S	- 45,500.000	1.0000		45,500	45,500	
Issue: 97MSCVR50 - Encap Energy Capital Fund IX							
08/12/2019 6746031111	S	- 23,479.060	1.0000		23,479	23,479	
Issue: 97MSCVPW3 - Icg-Longbow Uk Real Estate Debt III							
08/13/2019 6746031111	S	- 2,689.420	1.0000		2,689	2,689	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
08/14/2019 6746031111	S	- 16,226.000	1.0000		16,226	16,226	
Issue: 97MSCVR01 - Dra G&i Fd VIII Co-Invest I							
08/14/2019 6746031111	S	- 4,184.000	1.0000		4,184	4,184	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
08/15/2019 6746031111	S	- 1,368,959.760	1.0000		1,368,960	1,368,960	
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
08/15/2019 6746031111	S	- 21,919.000	1.0000		21,919	21,919	
Issue: 97MSCVQY8 - Dra Growth And Income Fund VII							
08/16/2019 6746031111	S	- 12,017.000	1.0000		12,017	12,017	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
08/20/2019 6746031111	S	- 36,929.000	1.0000		36,929	36,929	
Issue: 3814GSCF7 - Goldman Sachs Priv Eqty Prtnr X							
08/27/2019 6746031111	S	- 230,787.000	1.0000		230,787	230,787	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCUN49 - Wcm Investment Management							
08/31/2019 6746031111	S	- 9,069,000.000	1.0000		9,069,000	9,069,000	
Issue: 97MSCUN49 - Wcm Investment Management							
08/31/2019 6746031111	S	- 25,887.000	1.0000		25,887	25,887	
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
08/31/2019 6746031111	S	- 727.009	27.2840		19,836	17,913	1,923
Issue: 617MEI995 - Msci Eafe Index Sl							
08/31/2019 6746031111	S	- 47.081	94.6150		4,455	3,238	1,217
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
08/31/2019 6746031111	S	- 302.511	26.3990		7,986	7,448	538
Issue: 97MSCTRD8 - Oha Strategic Credit II LP							
08/31/2019 6746031111	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
Issue: 97MSCVPT0 - Gem Realty Fund VI							
08/31/2019 6746031111	B	170,000.000	1.0000		- 170,000	170,000	
Issue: 97MSCVPZ6 - Ksl Capital Partners IV							
08/31/2019 6746031111	B	17,180.370	1.0000		- 17,180	17,180	
Issue: 97MSCVQ93 - Ridgemont Equity Partners II							
08/31/2019 6746031111	B	43,618.660	1.0000		- 43,619	43,619	
Issue: 97MSCVQE2 - Star America Infrastructure Fund							
08/31/2019 6746031111	B	97,704.870	1.0000		- 97,705	97,705	
Issue: 97MSCVQF9 - Sterling Group Partners IV							
08/31/2019 6746031111	B	3,007.950	1.0000		- 3,008	3,008	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQG7 - Ta Xii							
08/31/2019 6746031111	B	16,250.000	1.0000		- 16,250	16,250	
Issue: 97MSCVQK8 - Vector Capital V							
08/31/2019 6746031111	B	43,711.000	1.0000		- 43,711	43,711	
Issue: 97MSCVQN2 - White Deer Energy II							
08/31/2019 6746031111	S	- 13,387.000	1.0000		13,387	13,387	
Issue: 97MSCVQQ5 - Kerogen Energy Fund II							
08/31/2019 6746031111	S	- 288,463.000	1.0000		288,463	288,463	
Issue: 97MSCVR35 - Exeter Industrial Value Fund III							
08/31/2019 6746031111	S	- 105,664.040	1.0000		105,664	105,664	
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
08/31/2019 6746031111	S	- 34,547.970	1.0000		34,548	34,548	
Issue: 97MSCVRR2 - Ares Energy Investors Fund V							
08/31/2019 6746031111	B	206,079.000	1.0000		- 206,079	206,079	
Issue: 97MSCVRT8 - Eif United States Power Fund IV							
08/31/2019 6746031111	B	107,161.000	1.0000		- 107,161	107,161	
Issue: 97MSCW7T8 - Strategic Value Fd IV, LP							
08/31/2019 6746031111	B	1,115,000.000	1.0000		- 1,115,000	1,115,000	
Issue: 9SPMTJAW2 - US Short-Term Govt/Credit Bond Indx							
08/31/2019 6746031111	S	- 519.553	11.2430		5,841	5,550	291
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
08/31/2019 6746031111	B	440,302.000	1.0000		- 440,302	440,302	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC07C7 - Linden Capital Partners IV, L.P.							
08/31/2019 6746031111	B	935,448.770	1.0000		- 935,449	935,449	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
08/31/2019 6746031111	B	974,400.000	1.0000		- 974,400	974,400	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
08/31/2019 6746031111	B	201,600.000	1.0000		- 201,600	201,600	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
08/31/2019 6746031111	S	- 314,130.000	1.0000		314,130	314,130	
Issue: 97MSCEH75 - Harbourvest 2015 Global Fd, LP							
08/31/2019 6746031111	S	- 969,455.000	1.0000		969,455	969,455	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
09/01/2019 6746031111	B	212,607.300	1.0000		- 212,607	212,607	
Issue: 9077SMS84 - Ullico - Separate Account J							
09/01/2019 6746031111	S	- 2,886.416	15.6340		45,126	50,621	- 5,494
Issue: 97MSCVQD4 - Sentinel Capital Partners V							
09/01/2019 6746031111	B	290,554.000	1.0000		- 290,554	290,554	
Issue: 96MSC5629 - Ullico Infrastructure Fund, LP							
09/01/2019 6746031111	S	- 238.990	184.3580		44,060	44,165	- 105
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
09/03/2019 6746031111	B	1,628,237.000	1.0000		- 1,628,237	1,628,237	
Issue: 98MSCR3V6 - McMorgan No Ca Value-Add Development							
09/03/2019 6746031111	B	372,340.000	1.0000		- 372,340	372,340	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
09/05/2019 6746031111	B	139,052.000	1.0000		- 139,052	139,052	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
09/12/2019 6746031111	B	42,444.510	1.0000		- 42,445	42,445	
Issue: 97MSCVRJ0 - Harrison Street Real Estate Prtns V							
09/12/2019 6746031111	S	- 140,775.000	1.0000		140,775	140,775	
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
09/13/2019 6746031111	B	2,654,725.000	1.0000		- 2,654,725	2,654,725	
Issue: 97MSCVQA0 - Orbimed Royalty Opportunities II							
09/16/2019 6746031111	S	- 58,441.560	1.0000		58,442	58,442	
Issue: 97MSCVQM4 - Waud Capital Partners IV							
09/16/2019 6746031111	B	270,651.000	1.0000		- 270,651	270,651	
Issue: 97MSCVQU6 - Actis Energy 4							
09/16/2019 6746031111	B	370,930.000	1.0000		- 370,930	370,930	
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
09/17/2019 6746031111	B	63,985.000	1.0000		- 63,985	63,985	
Issue: 97MSCVRV3 - Msouth Equity Partners III							
09/17/2019 6746031111	B	98,112.790	1.0000		- 98,113	98,113	
Issue: 97MSCVRL5 - Ridgewood Energy Oil & Gas Fund III							
09/18/2019 6746031111	B	128,672.000	1.0000		- 128,672	128,672	
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
09/19/2019 6746031111	B	177,982.000	1.0000		- 177,982	177,982	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSC50E7 - White Oak Summit Fund LP							
09/23/2019 6746031111	S	- 56,115.000	1.0000		56,115	56,115	
Issue: 97MSCVQD4 - Sentinel Capital Partners V							
09/23/2019 6746031111	S	- 251,280.000	1.0000		251,280	251,280	
Issue: 97MSCVQG7 - Ta Xii							
09/23/2019 6746031111	B	22,750.000	1.0000		- 22,750	22,750	
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
09/24/2019 6746031111	S	- 53,427.000	1.0000		53,427	53,427	
Issue: 97MSCVRA9 - Gtis Brazil Real Estate Fund II							
09/24/2019 6746031111	B	14,194.000	1.0000		- 14,194	14,194	
Issue: 97MSCVRL5 - Ridgewood Energy Oil & Gas Fund III							
09/24/2019 6746031111	S	- 5,117.000	1.0000		5,117	5,117	
Issue: 97MSCVPY9 - Kps Special Situations Fund IV							
09/25/2019 6746031111	B	423,549.490	1.0000		- 423,549	423,549	
Issue: 97MSCVR19 - Energy Capital Partners III							
09/25/2019 6746031111	B	159,325.000	1.0000		- 159,325	159,325	
Issue: 97MSCVQF9 - Sterling Group Partners IV							
09/26/2019 6746031111	B	15,582.390	1.0000		- 15,582	15,582	
Issue: 97MSCVRK7 - Ridgewood Energy Oil & Gas Fund II							
09/26/2019 6746031111	S	- 54,736.000	1.0000		54,736	54,736	
Issue: 96MSC5WH7 - Rhumbline Advisers Qsi LLC							
09/27/2019 6746031111	B	15,000,000.000	1.0000		- 15,000,000	15,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC87K2 - Homestead US Farmland Fd III							
09/27/2019 6746031111	B	605,335.000	1.0000		- 605,335	605,335	
Issue: 97MSCVPV5 - Hancock Capital Partners V							
09/27/2019 6746031111	B	12,092.520	1.0000		- 12,093	12,093	
Issue: 411HPIX95 - Harbourvest Ptnr IX Cay Cr Opp LP							
09/30/2019 6746031111	S	- 152,457.000	1.0000		152,457	152,457	
Issue: 901GEGC93 - Gerding Edlen Green Cities I LP							
09/30/2019 6746031111	S	- 2,119,188.220	1.0000		2,119,188	2,119,188	
Issue: 97MSCVNZ8 - Homestead US Farmland Fd II, LP							
09/30/2019 6746031111	S	- 11,209.000	1.0000		11,209	11,209	
Issue: 97MSCVPJ2 - Bcp Energy Services Fund							
09/30/2019 6746031111	S	- 101,947.000	1.0000		101,947	101,947	
Issue: 97MSCVQ02 - Landmark Equity Partners Xiv							
09/30/2019 6746031111	S	- 142,114.000	1.0000		142,114	142,114	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
09/30/2019 6746031111	S	- 6,158.000	1.0000		6,158	6,158	
Issue: 97MSCVQ36 - Mesa West Real Estate Income Fd III							
09/30/2019 6746031111	S	- 1,501.460	1.0000		1,501	1,501	
Issue: 97MSCVQ44 - Mesa West Real Estate Income Fund IV							
09/30/2019 6746031111	S	- 14,745.210	1.0000		14,745	14,745	
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
09/30/2019 6746031111	S	- 18,118.000	1.0000		18,118	18,118	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQL6 - Vitruvian Investment Partnership II							
09/30/2019 6746031111	S	- 10,500.020	1.0000		10,500	10,500	
Issue: 97MSCVQL6 - Vitruvian Investment Partnership II							
09/30/2019 6746031111	S	- 1,167.070	1.0000		1,167	1,167	
Issue: 97MSCVQT9 - Actis Energy 3							
09/30/2019 6746031111	S	- 707,624.000	1.0000		707,624	707,624	
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
09/30/2019 6746031111	S	- 15,602.000	1.0000		15,602	15,602	
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
09/30/2019 6746031111	S	- 5,953.490	1.0000		5,953	5,953	
Issue: 97MSCVRN1 - U.S. Farming Realty Trust II							
09/30/2019 6746031111	S	- 40,097.000	1.0000		40,097	40,097	
Issue: 97MSCVRR2 - Ares Energy Investors Fund V							
09/30/2019 6746031111	S	- 206,079.000	1.0000		206,079	206,079	
Issue: 97MSCVRT8 - Eif United States Power Fund IV							
09/30/2019 6746031111	S	- 17,777.000	1.0000		17,777	17,777	
Issue: 97MSCVRY7 - Veritas Capital Fund V							
09/30/2019 6746031111	S	- 42,667.000	1.0000		42,667	42,667	
Issue: 97MSCCK00 - Gso European Senior Debt							
09/30/2019 6746031111	S	- 321,070.000	1.0000		321,070	321,070	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
09/30/2019 6746031111	S	- 273,840.000	1.0000		273,840	273,840	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCE8P5 - Gerding Edlen Green Cities III, LP							
09/30/2019 6746031111	S	- 2,100,164.420	1.0000		2,100,164	2,100,164	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
09/30/2019 6746031111	S	- 74,630.300	1.0000		74,630	74,630	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
10/01/2019 6746031111	B	1,101,052.989	32.6960		- 36,000,000	36,000,000	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
10/01/2019 6746031111	S	- 471.350	32.7220		15,424	14,201	1,223
Issue: 97MSCUN31 - Gqg Partners							
10/01/2019 6746031111	S	- 106,216.696	11.2600		1,196,000	1,068,340	127,660
Issue: 97MSCUN49 - Wcm Investment Management							
10/01/2019 6746031111	S	- 869,106.000	1.0000		869,106	869,106	
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
10/01/2019 6746031111	B	456,537.619	32.8560		- 15,000,000	15,000,000	
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
10/01/2019 6746031111	S	- 105.735	33.0201		3,491	3,448	43
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
10/01/2019 6746031111	B	.032	311,965.2997		- 9,889	9,889	
Issue: 0300ASVF5 - American Core Realty Fund							
10/01/2019 6746031111	B	.077	125,733.1177		- 9,719	9,719	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2019 6746031111	B	155.020	130.4078		- 20,216	20,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2019 6746031111	B	161.400	131.2287		- 21,180	21,180	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2019 6746031111	B	162.770	132.6386		- 21,590	21,590	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2019 6746031111	B	175.370	133.6268		- 23,434	23,434	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
10/01/2019 6746031111	B	179.710	124.8435		- 22,436	22,436	
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
10/01/2019 6746031111	B	220,418.060	27.2210		- 6,000,000	6,000,000	
Issue: 9077SMS84 - Ullico - Separate Account J							
10/01/2019 6746031111	S	- 2,884.973	15.6919		45,271	50,776	- 5,505
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
10/01/2019 6746031111	S	- 36,195.000	1.0000		36,195	36,195	
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
10/02/2019 6746031111	B	380,363.000	1.0000		- 380,363	380,363	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
10/03/2019 6746031111	B	148,444.230	1.0000		- 148,444	148,444	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
10/03/2019 6746031111	B	111,669.000	1.0000		- 111,669	111,669	
Issue: 97MSCVPZ6 - Ksl Capital Partners IV							
10/04/2019 6746031111	B	18,812.550	1.0000		- 18,813	18,813	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQJ1 - Towerbrook Investors IV							
10/04/2019 6746031111	S	- 1,032.000	1.0000		1,032	1,032	
Issue: 97MSCVQR3 - Infracapital Partners II							
10/04/2019 6746031111	S	- 7,374.970	1.0000		7,375	7,375	
Issue: 97MSCVPQ6 - Energy & Minerals Group Fund III							
10/07/2019 6746031111	B	62,753.000	1.0000		- 62,753	62,753	
Issue: 97MSCVRZ4 - Veritas Capital Fund VI							
10/07/2019 6746031111	B	124,043.000	1.0000		- 124,043	124,043	
Issue: 97MSCUBK6 - Carlyle Realty Partners VIII LP							
10/09/2019 6746031111	B	376,092.000	1.0000		- 376,092	376,092	
Issue: 97MSCVPR4 - Gamut Investment Fund I							
10/10/2019 6746031111	B	22,676.000	1.0000		- 22,676	22,676	
Issue: 97MSCVPL7 - Dbag Fund VII							
10/11/2019 6746031111	B	23,090.080	1.0000		- 23,090	23,090	
Issue: 97MSCVPL7 - Dbag Fund VII							
10/11/2019 6746031111	B	18,596.870	1.0000		- 18,597	18,597	
Issue: 97MSCVPL7 - Dbag Fund VII							
10/11/2019 6746031111	B	60,514.480	1.0000		- 60,514	60,514	
Issue: 97MSCVPL7 - Dbag Fund VII							
10/11/2019 6746031111	B	2,133.520	1.0000		- 2,134	2,134	
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
10/11/2019 6746031111	S	- 273,786.000	1.0000		273,786	273,786	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQ02 - Landmark Equity Partners Xiv							
10/11/2019 6746031111	S	- 44,951.000	1.0000		44,951	44,951	
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
10/11/2019 6746031111	S	- 127,474.000	1.0000		127,474	127,474	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
10/11/2019 6746031111	B	72,318.840	1.0000		- 72,319	72,319	
Issue: 96MSC0PY9 - Bcp Fund II, L.P.							
10/15/2019 6746031111	B	1,100,805.000	1.0000		- 1,100,805	1,100,805	
Issue: 97MSCVPN3 - Divcowest Fund V							
10/15/2019 6746031111	B	199,564.000	1.0000		- 199,564	199,564	
Issue: 97MSCVPS2 - Gem Realty Fund V							
10/15/2019 6746031111	S	- 969.190	1.0000		969	969	
Issue: 97MSCVR50 - Encap Energy Capital Fund IX							
10/15/2019 6746031111	S	- 11,543.610	1.0000		11,544	11,544	
Issue: 97MSCVR84 - Global Infrastructure Partners II							
10/15/2019 6746031111	S	- 140,853.490	1.0000		140,853	140,853	
Issue: 97MSCVQ93 - Ridgemont Equity Partners II							
10/16/2019 6746031111	B	24,924.950	1.0000		- 24,925	24,925	
Issue: 97MSCVQG7 - Ta Xii							
10/17/2019 6746031111	S	- 217,750.000	1.0000		217,750	217,750	
Issue: 97MSCVQM4 - Waud Capital Partners IV							
10/17/2019 6746031111	B	272,232.000	1.0000		- 272,232	272,232	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRP6 - Vista Equity Partners Fund V							
10/17/2019 6746031111	S	- 349,990.000	1.0000		349,990	349,990	
Issue: 96MSC3YT4 - White Deer Energy LP III							
10/18/2019 6746031111	B	2,084,771.000	1.0000		- 2,084,771	2,084,771	
Issue: 3814GSCF7 - Goldman Sachs Priv Eqty Prtnr X							
10/21/2019 6746031111	S	- 574,380.000	1.0005		574,380	574,380	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
10/21/2019 6746031111	B	332,474.880	1.0000		- 332,475	332,475	
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
10/22/2019 6746031111	B	4,230.000	1.0000		- 4,230	4,230	
Issue: 97MSCVQS1 - Pacific Road Resources Fund II							
10/23/2019 6746031111	B	141,978.000	1.0000		- 141,978	141,978	
Issue: 97MSCVRA9 - Gtis Brazil Real Estate Fund II							
10/23/2019 6746031111	B	10,447.000	1.0000		- 10,447	10,447	
Issue: 97MSCVPL7 - Dbag Fund VII							
10/24/2019 6746031111	B	49,630.160	1.0000		- 49,630	49,630	
Issue: 97MSCVPS2 - Gem Realty Fund V							
10/24/2019 6746031111	S	- 173,552.000	1.0000		173,552	173,552	
Issue: 97MSCVQF9 - Sterling Group Partners IV							
10/24/2019 6746031111	B	2,334.170	1.0000		- 2,334	2,334	
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
10/25/2019 6746031111	B	1,088,163.000	1.0000		- 1,088,163	1,088,163	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPY9 - Kps Special Situations Fund IV							
10/25/2019 6746031111	S	- 18,631.340	1.0000		18,631	18,631	
Issue: 97MSCVQ10 - Linden Capital Partners III							
10/28/2019 6746031111	S	- 7,955.750	1.0000		7,956	7,956	
Issue: 99PNT6480 - Southern Cross La Pe Fd V LP							
10/29/2019 6746031111	S	- 34,078.970	1.0000		34,079	34,079	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
10/29/2019 6746031111	S	- 79,961.040	1.0000		79,961	79,961	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
10/30/2019 6746031111	B	210,308.850	1.0000		- 210,309	210,309	
Issue: 411HPIX95 - Harbourvest Ptnr IX Cay Cr Opp LP							
10/30/2019 6746031111	S	- 454,405.000	1.0000		454,405	454,405	
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
10/31/2019 6746031111	S	- 23,539.000	1.0000		23,539	23,539	
Issue: 97MSCUN49 - Wcm Investment Management							
11/01/2019 6746031111	B	635,951.000	1.0000		- 635,951	635,951	
Issue: 9077SMS84 - Ullico - Separate Account J							
11/01/2019 6746031111	S	- 2,883.530	15.7523		45,422	50,922	- 5,499
Issue: 97MSCVPM5 - Divcowest Fund IV							
11/01/2019 6746031111	S	- 51,634.000	1.0000		51,634	51,634	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
11/01/2019 6746031111	S	- 15,793.000	1.0000		15,793	15,793	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVR92 - Global Infrastructure Partners III							
11/01/2019 6746031111	S	- 6,219.000	1.0000		6,219	6,219	
Issue: 97MSCWAV9 - Accomplice Fund II LP							
11/01/2019 6746031111	B	903,205.000	1.0000		- 903,205	903,205	
Issue: 97MSCVPH6 - Basalt Infrastructure Partners II							
11/04/2019 6746031111	B	324,876.690	1.0000		- 324,877	324,877	
Issue: 97MSCVPH6 - Basalt Infrastructure Partners II							
11/04/2019 6746031111	B	89,474.800	1.0000		- 89,475	89,475	
Issue: 97MSCVRM3 - Riverside Micro-Cap Fund III							
11/04/2019 6746031111	S	- 780,184.000	1.0000		780,184	780,184	
Issue: 97MSCVQH5 - Turnbridge Capital Partners I							
11/05/2019 6746031111	S	- 760,510.560	1.0000		760,511	760,511	
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
11/06/2019 6746031111	S	- 7,512.000	1.0000		7,512	7,512	
Issue: 97MSCVR35 - Exeter Industrial Value Fund III							
11/06/2019 6746031111	S	- 73,119.510	1.0000		73,120	73,120	
Issue: 97MSCVQG7 - Ta Xii							
11/07/2019 6746031111	S	- 22,750.000	1.0000		22,750	22,750	
Issue: 97MSCVQJ1 - Towerbrook Investors IV							
11/07/2019 6746031111	B	12,778.000	1.0000		- 12,778	12,778	
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
11/12/2019 6746031111	S	- 11,396.000	1.0000		11,396	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: 97MSCVPV5 - Hancock Capital Partners V							
11/13/2019 6746031111	S	- 207,905.710	1.0000		207,906	207,906	
Issue: 97MSCVR50 - Encap Energy Capital Fund IX							
11/13/2019 6746031111	B	12,454.800	1.0000		- 12,455	12,455	
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
11/14/2019 6746031111	B	386,175.000	1.0000		- 386,175	386,175	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
11/14/2019 6746031111	B	15,026.000	1.0000		- 15,026	15,026	
Issue: 97MSCVQW2 - Capital Intl Private Equity Fd VI							
11/14/2019 6746031111	B	3,267.000	1.0000		- 3,267	3,267	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
11/14/2019 6746031111	S	- 34,230.000	1.0000		34,230	34,230	
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
11/15/2019 6746031111	S	- 22,859.000	1.0000		22,859	22,859	
Issue: 97MSCVRP6 - Vista Equity Partners Fund V							
11/20/2019 6746031111	S	- 174,485.000	1.0000		174,485	174,485	
Issue: 97MSCVQ10 - Linden Capital Partners III							
11/21/2019 6746031111	S	- 4,888.580	1.0000		4,889	4,889	
Issue: 97MSCW7T8 - Strategic Value Fd IV, LP							
11/21/2019 6746031111	B	1,115,000.000	1.0000		- 1,115,000	1,115,000	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
11/22/2019 6746031111	B	4,186.800	1.0000		- 4,187	4,187	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
11/25/2019 6746031111	B	823,650.889	32.7809		- 27,000,000	27,000,000	
Issue: 97MSCVPV5 - Hancock Capital Partners V							
11/26/2019 6746031111	S	- 91,299.370	1.0000		91,299	91,299	
Issue: 97MSCVQC6 - Rockpoint Real Estate Fund V							
11/26/2019 6746031111	S	- 31,575.000	1.0000		31,575	31,575	
Issue: 97MSCVQQ5 - Kerogen Energy Fund II							
11/26/2019 6746031111	B	61,209.000	1.0000		- 61,209	61,209	
Issue: 97MSCVRT8 - Eif United States Power Fund IV							
11/26/2019 6746031111	S	- 266,651.000	1.0000		266,651	266,651	
Issue: 97MSCEH75 - Harbourvest 2015 Global Fd, LP							
11/26/2019 6746031111	S	- 677,738.000	1.0000		677,738	677,738	
Issue: 97MSCVQY8 - Dra Growth And Income Fund VII							
11/27/2019 6746031111	S	- 70,833.000	1.0000		70,833	70,833	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
12/01/2019 6746031111	S	- 538.980	32.7330		17,642	16,401	1,242
Issue: 97MSCUN49 - Wcm Investment Management							
12/01/2019 6746031111	B	2,069,947.000	1.0000		- 2,069,947	2,069,947	
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
12/01/2019 6746031111	S	- 749.772	27.1470		20,354	18,474	1,880
Issue: 9077SMS84 - Ullico - Separate Account J							
12/01/2019 6746031111	S	- 2,882.088	15.8133		45,575	51,072	- 5,496

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
12/01/2019 6746031111	S	- 12,842.000	1.0000		12,842	12,842	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
12/01/2019 6746031111	S	- 14,802.000	1.0000		14,802	14,802	
Issue: 9SPMTJAW2 - US Short-Term Govt/Credit Bond Indx							
12/01/2019 6746031111	S	- 523.444	11.2770		5,903	5,592	311
Issue: 96MSC5629 - Ullico Infrastructure Fund, LP							
12/01/2019 6746031111	S	- 476.935	190.2275		90,726	88,137	2,589
Issue: 97MSCEH75 - Harbourvest 2015 Global Fd, LP							
12/01/2019 6746031111	S	- 903,779.150	1.0000		903,779	903,779	
Issue: 97MSCVQ36 - Mesa West Real Estate Income Fd III							
12/02/2019 6746031111	S	- 98,080.000	1.0000		98,080	98,080	
Issue: 97MSCVQD4 - Sentinel Capital Partners V							
12/11/2019 6746031111	S	- 25,541.000	1.0000		25,541	25,541	
Issue: 97MSCVRV3 - Msouth Equity Partners III							
12/12/2019 6746031111	S	- 73,259.820	1.0000		73,260	73,260	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
12/13/2019 6746031111	S	- 172,137.300	1.0000		172,137	172,137	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
12/13/2019 6746031111	S	- 25,724.000	1.0000		25,724	25,724	
Issue: 97MSC50E7 - White Oak Summit Fund LP							
12/16/2019 6746031111	S	- 63,869.000	1.0000		63,869	63,869	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRN1 - U.S. Farming Realty Trust II							
12/19/2019 6746031111	S	- 195,675.000	1.0000		195,675	195,675	
Issue: 97MSCVQC6 - Rockpoint Real Estate Fund V							
12/20/2019 6746031111	S	- 55,243.000	1.0000		55,243	55,243	
Issue: 97MSC50E7 - White Oak Summit Fund LP							
12/23/2019 6746031111	S	- 25,875.000	1.0000		25,875	25,875	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
12/23/2019 6746031111	S	- 26,327.000	1.0000		26,327	26,327	
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
12/26/2019 6746031111	S	- 21,784.000	1.0000		21,784	21,784	
Issue: 411HPIX95 - Harbourvest Ptnr IX Cay Cr Opp LP							
12/27/2019 6746031111	S	- 207,194.000	1.0000		207,194	207,194	
Issue: 97MSCV539 - Khosla Ventures Seed B, LP							
12/30/2019 6746031111	S	- 212,462.000	1.0000		212,462	212,462	
Issue: 97MSCVQA0 - Orbimed Royalty Opportunities II							
12/30/2019 6746031111	S	- 21,645.020	1.0000		21,645	21,645	
Issue: 97MSCVU49 - Khosla Ventures IV							
12/30/2019 6746031111	S	- 42,659.000	1.0000		42,659	42,659	
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
12/31/2019 6746031111	B	550,000.000	1.0000		- 550,000	550,000	
Issue: 97MSCUBL4 - Encap Energy Capital Fd Xi, LP							
12/31/2019 6746031111	B	1,616,964.740	1.0000		- 1,616,965	1,616,965	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC1XE2 - K4 Private Investors, L.P.							
12/31/2019 6746031111	B	5,274,928.000	1.0000		- 5,274,928	5,274,928	
Issue: 97MSCV521 - Exeter Industrial Value IV LP							
12/31/2019 6746031111	B	170,000.000	1.0000		- 170,000	170,000	
Issue: 3814GSCF7 - Goldman Sachs Priv Eqty Prtnr X							
12/31/2019 6746031111	S	- 226,980.000	1.0000		226,980	226,980	
Issue: 97MSCXNU5 - Isq Global Infrastructure Fd II, LP							
12/31/2019 6746031111	B	1,443,752.000	1.0000		- 1,443,752	1,443,752	
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
12/31/2019 6746031111	S	- 1,158,524.000	1.0000		1,158,524	847,494	311,030
Issue: 96MSC87K2 - Homestead US Farmland Fd III							
12/31/2019 6746031111	S	- 8,765.000	1.0000		8,765	8,765	
Issue: 96MSC87K2 - Homestead US Farmland Fd III							
12/31/2019 6746031111	B	75,960.000	1.0000		- 75,960	75,960	
Issue: 97MSCTRD8 - Oha Strategic Credit II LP							
12/31/2019 6746031111	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	
Issue: 97MSCVNZ8 - Homestead US Farmland Fd II, LP							
12/31/2019 6746031111	B	81,412.000	1.0000		- 81,412	81,412	
Issue: 97MSCVPJ2 - Bcp Energy Services Fund							
12/31/2019 6746031111	B	32,380.000	1.0000		- 32,380	32,380	
Issue: 97MSCVPL7 - Dbag Fund VII							
12/31/2019 6746031111	S	- 13,774.520	1.0000		13,775	15,380	- 1,606

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPL7 - Dbag Fund VII							
12/31/2019 6746031111	S	- 5,831.160	1.0000		5,831	6,511	- 680
Issue: 97MSCVPR4 - Gamut Investment Fund I							
12/31/2019 6746031111	B	128,021.000	1.0000		- 128,021	128,021	
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
12/31/2019 6746031111	S	- 2,239.000	1.0000		2,239	1,238	1,001
Issue: 97MSCVPY9 - Kps Special Situations Fund IV							
12/31/2019 6746031111	S	- 3,556.470	1.0000		3,556	3,077	480
Issue: 97MSCVQ44 - Mesa West Real Estate Income Fund IV							
12/31/2019 6746031111	B	200,000.000	1.0000		- 200,000	200,000	
Issue: 97MSCVQ51 - Oaktree Opportunities Fund Xb							
12/31/2019 6746031111	B	250,000.000	1.0000		- 250,000	250,000	
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
12/31/2019 6746031111	S	- 16,964.000	1.0000		16,964	21,048	- 4,084
Issue: 97MSCVQ93 - Ridgemont Equity Partners II							
12/31/2019 6746031111	S	- 104,334.450	1.0000		104,334	72,516	31,819
Issue: 97MSCVQC6 - Rockpoint Real Estate Fund V							
12/31/2019 6746031111	B	5,396.000	1.0000		- 5,396	5,396	
Issue: 97MSCVQE2 - Star America Infrastructure Fund							
12/31/2019 6746031111	B	108,276.180	1.0000		- 108,276	108,276	
Issue: 97MSCVQF9 - Sterling Group Partners IV							
12/31/2019 6746031111	S	- 140,241.510	1.0000		140,242	115,845	24,397

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQF9 - Sterling Group Partners IV							
12/31/2019 6746031111	B	342,812.610	1.0000		- 342,813	342,813	
Issue: 97MSCVQG7 - Ta Xii							
12/31/2019 6746031111	B	2,700,000.000	1.0000		- 2,700,000	2,700,000	
Issue: 97MSCVQN2 - White Deer Energy II							
12/31/2019 6746031111	S	- 114,661.000	1.0000		114,661	158,169	- 43,508
Issue: 97MSCVQN2 - White Deer Energy II							
12/31/2019 6746031111	B	11,961.000	1.0000		- 11,961	11,961	
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
12/31/2019 6746031111	B	24,074.000	1.0000		- 24,074	24,074	
Issue: 97MSCVR01 - Dra G&i Fd VIII Co-Invest I							
12/31/2019 6746031111	S	- 17,129.000	1.0000		17,129	17,129	
Issue: 97MSCVR19 - Energy Capital Partners III							
12/31/2019 6746031111	S	- 110,454.000	1.0000		110,454	83,758	26,696
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
12/31/2019 6746031111	S	- 5,581.400	1.0000		5,581		5,581
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
12/31/2019 6746031111	S	- 54,139.540	1.0000		54,140		54,139
Issue: 97MSCVR84 - Global Infrastructure Partners II							
12/31/2019 6746031111	S	- 73,325.410	1.0000		73,325	46,183	27,143
Issue: 97MSCVR92 - Global Infrastructure Partners III							
12/31/2019 6746031111	S	- 87,357.000	1.0000		87,357	76,222	11,135

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVR92 - Global Infrastructure Partners III							
12/31/2019 6746031111	S	- 38,360.000	1.0000		38,360	33,470	4,890
Issue: 97MSCVRA9 - Gtis Brazil Real Estate Fund II							
12/31/2019 6746031111	B	6,529.000	1.0000		- 6,529	6,529	
Issue: 97MSCVRB7 - Homestead US Farmland Fund I							
12/31/2019 6746031111	S	- 14,934.000	1.0000		14,934	13,624	1,310
Issue: 97MSCVRB7 - Homestead US Farmland Fund I							
12/31/2019 6746031111	S	- 35,489.000	1.0000		35,489	32,376	3,113
Issue: 97MSCVRK7 - Ridgewood Energy Oil & Gas Fund II							
12/31/2019 6746031111	B	25,948.000	1.0000		- 25,948	25,948	
Issue: 97MSCVRL5 - Ridgewood Energy Oil & Gas Fund III							
12/31/2019 6746031111	B	103,079.000	1.0000		- 103,079	103,079	
Issue: 97MSCVRQ4 - Vista Foundation Fund III							
12/31/2019 6746031111	B	119,193.000	1.0000		- 119,193	119,193	
Issue: 97MSCVRS0 - Audax Private Equity Fund IV							
12/31/2019 6746031111	S	- 81,868.310	1.0000		81,868	54,673	27,196
Issue: 97MSCVRV3 - Msouth Equity Partners III							
12/31/2019 6746031111	B	15,820.340	1.0000		- 15,820	15,820	
Issue: 97MSCVRX9 - Trilantic Capital Partners V							
12/31/2019 6746031111	S	- 26,510.820	1.0000		26,511	14,199	12,312
Issue: 97MSCVRZ4 - Veritas Capital Fund VI							
12/31/2019 6746031111	B	3,801.000	1.0000		- 3,801	3,801	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVU31 - Khosla Ventures Seed C, LP							
12/31/2019 6746031111	B	25,000.000	1.0000		- 25,000	25,000	
Issue: 97MSCVU56 - Khosla Ventures V							
12/31/2019 6746031111	B	70,000.000	1.0000		- 70,000	70,000	
Issue: 96MSC51X6 - Landmark Equity Partners Xiv Asp							
12/31/2019 6746031111	S	- 69,620.000	1.0000		69,620	60,942	8,678
Issue: 97MSCCK00 - Gso European Senior Debt							
12/31/2019 6746031111	B	326,428.000	1.0000		- 326,428	326,428	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
12/31/2019 6746031111	S	- 260,400.000	1.0000		260,400	203,810	56,590
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
12/31/2019 6746031111	B	319,200.000	1.0000		- 319,200	319,200	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
12/31/2019 6746031111	B	336,000.000	1.0000		- 336,000	336,000	
Issue: 97MSCE8P5 - Gerding Edlen Green Cities III, LP							
12/31/2019 6746031111	B	61,744.830	1.0000		- 61,745	61,745	
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
12/31/2019 6746031111	S	- 79,961.040	1.0000		79,961	5,299	74,662
Issue: 97MSCUN49 - Wcm Investment Management							
01/01/2020 6746031111	B	3,482,486.000	1.0000		- 3,482,486	3,482,486	
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
01/01/2020 6746031111	S	- 158.515	34.9649		5,542	5,174	368

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
01/01/2020 6746031111	B	.033	319,389.3293		- 10,476	10,476	
Issue: 0300ASVF5 - American Core Realty Fund							
01/01/2020 6746031111	B	.078	125,722.8900		- 9,832	9,832	
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
01/01/2020 6746031111	S	- 269.775	28.6170		7,720	6,713	1,008
Issue: 9077SMS84 - Ullico - Separate Account J							
01/01/2020 6746031111	S	- 2,880.648	15.8715		45,720	51,214	- 5,494
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
01/02/2020 6746031111	B	87,500.000	1.0000		- 87,500	87,500	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
01/02/2020 6746031111	B	2,916.000	1.0000		- 2,916	2,916	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
01/03/2020 6746031111	B	87,232.680	1.0000		- 87,233	87,233	
Issue: 97MSCVQN2 - White Deer Energy II							
01/03/2020 6746031111	B	14,123.000	1.0000		- 14,123	14,123	
Issue: 97MSCVRS0 - Audax Private Equity Fund IV							
01/03/2020 6746031111	S	- 65,278.240	1.0000		65,278	43,594	21,685
Issue: 96MSC3YT4 - White Deer Energy LP III							
01/03/2020 6746031111	B	206,732.000	1.0000		- 206,732	206,732	
Issue: 97MSCVQY8 - Dra Growth And Income Fund VII							
01/06/2020 6746031111	S	- 322,526.000	1.0000		322,526		322,526

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRV3 - Msouth Equity Partners III							
01/06/2020 6746031111	B	58,089.920	1.0000		- 58,090	58,090	
Issue: 97MSCVQW2 - Capital Intl Private Equity Fd VI							
01/07/2020 6746031111	B	8,858.000	1.0000		- 8,858	8,858	
Issue: 617MEI995 - Msci Eafe Index Sl							
01/09/2020 6746031111	S	- 171.624	103.4759		17,759	11,802	5,957
Issue: 97MSCVRP6 - Vista Equity Partners Fund V							
01/10/2020 6746031111	B	6,645.000	1.0000		- 6,645	6,645	
Issue: 97MSCVRQ4 - Vista Foundation Fund III							
01/10/2020 6746031111	B	11,643.000	1.0000		- 11,643	11,643	
Issue: 97MSCUBK6 - Carlyle Realty Partners VIII LP							
01/14/2020 6746031111	B	477,077.000	1.0000		- 477,077	477,077	
Issue: 97MSCVQ44 - Mesa West Real Estate Income Fund IV							
01/14/2020 6746031111	S	- 15,208.220	1.0000		15,208	15,208	
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
01/15/2020 6746031111	B	4,122.000	1.0000		- 4,122	4,122	
Issue: 97MSCVPN3 - Divcowest Fund V							
01/15/2020 6746031111	B	27,194.000	1.0000		- 27,194	27,194	
Issue: 97MSCVRP6 - Vista Equity Partners Fund V							
01/16/2020 6746031111	B	82,381.000	1.0000		- 82,381	82,381	
Issue: 97MSCVPR4 - Gamut Investment Fund I							
01/17/2020 6746031111	B	5,778.000	1.0000		- 5,778	5,778	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPT0 - Gem Realty Fund VI							
01/17/2020 6746031111	B	170,000.000	1.0000		- 170,000	170,000	
Issue: 97MSCVRQ4 - Vista Foundation Fund III							
01/17/2020 6746031111	B	4,686.000	1.0000		- 4,686	4,686	
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
01/17/2020 6746031111	B	1,267,508.000	1.0000		- 1,267,508	1,267,508	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
01/21/2020 6746031111	B	126,440.680	1.0000		- 126,441	126,441	
Issue: 97MSCD8M4 - Warburg Pe Xii, LP							
01/22/2020 6746031111	B	336,000.000	1.0000		- 336,000	336,000	
Issue: 96MSC12N6 - Discovery Special Opportunities II							
01/23/2020 6746031111	S	- 29,000.000	820.0957		23,782,775	29,000,000	- 5,217,225
Issue: 97MSCVQF9 - Sterling Group Partners IV							
01/23/2020 6746031111	B	15,766.480	1.0000		- 15,766	15,766	
Issue: 97MSCVQK8 - Vector Capital V							
01/23/2020 6746031111	B	43,098.000	1.0000		- 43,098	43,098	
Issue: 97MSCVRA9 - Gtis Brazil Real Estate Fund II							
01/23/2020 6746031111	B	13,059.000	1.0000		- 13,059	13,059	
Issue: 97MSCVQM4 - Waud Capital Partners IV							
01/24/2020 6746031111	B	146,333.000	1.0000		- 146,333	146,333	
Issue: 96MSC5HP6 - Logan Circle Partners Emg Mrk Debt							
01/27/2020 6746031111	B	23,782,775.400	1.0000		- 23,782,775	23,782,775	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQC6 - Rockpoint Real Estate Fund V							
01/28/2020 6746031111	B	100,110.000	1.0000		- 100,110	100,110	
Issue: 97MSCVR92 - Global Infrastructure Partners III							
01/28/2020 6746031111	B	27,261.000	1.0000		- 27,261	27,261	
Issue: 97MSD12D5 - Tailwater Energy Fund III, LP							
01/29/2020 6746031111	B	1,247,812.000	1.0000		- 1,247,812	1,247,812	
Issue: 97MSCVPS2 - Gem Realty Fund V							
01/30/2020 6746031111	S	- 981.560	1.0000		982	1,100	- 119
Issue: 97MSCVR84 - Global Infrastructure Partners II							
01/31/2020 6746031111	S	- 54,326.630	1.0000		54,327	34,217	20,110
Issue: 97MSCUN49 - Wcm Investment Management							
02/01/2020 6746031111	B	1,003,247.000	1.0000		- 1,003,247	1,003,247	
Issue: 97MSCSMY9 - McMorgan No Ca Value-Add Develop II							
02/01/2020 6746031111	B	171,972.000	1.0000		- 171,972	171,972	
Issue: 98MSCR3V6 - McMorgan No Ca Value-Add Development							
02/01/2020 6746031111	S	- 3,120,359.000	1.0000		3,120,359		3,120,359
Issue: 96MSC5WH7 - Rhumbline Advisers Qsi LLC							
02/06/2020 6746031111	B	17,500,000.000	1.0000		- 17,500,000	17,500,000	
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
02/06/2020 6746031111	B	468,967.735	37.3160		- 17,500,000	17,500,000	
Issue: 97MSCVR50 - Encap Energy Capital Fund IX							
02/06/2020 6746031111	S	- 26,386.590	1.0000		26,387	26,387	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
02/10/2020 6746031111	B	228,670.000	1.0000		- 228,670	228,670	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
02/11/2020 6746031111	S	- 152,162.000	1.0000		152,162	127,884	24,278
Issue: 97MSCVQ44 - Mesa West Real Estate Income Fund IV							
02/11/2020 6746031111	B	100,000.000	1.0000		- 100,000	100,000	
Issue: 96MSC3YT4 - White Deer Energy LP III							
02/11/2020 6746031111	B	342,622.000	1.0000		- 342,622	342,622	
Issue: 97MSCVQT9 - Actis Energy 3							
02/14/2020 6746031111	B	188,066.000	1.0000		- 188,066	188,066	
Issue: 97MSCVRZ4 - Veritas Capital Fund VI							
02/14/2020 6746031111	B	186,305.000	1.0000		- 186,305	186,305	
Issue: 97MSCVU56 - Khosla Ventures V							
02/18/2020 6746031111	B	40,000.000	1.0000		- 40,000	40,000	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
02/19/2020 6746031111	B	11,878.110	1.0000		- 11,878	11,878	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
02/20/2020 6746031111	B	291,428.570	1.0000		- 291,429	291,429	
Issue: 97MSCVQC6 - Rockpoint Real Estate Fund V							
02/20/2020 6746031111	S	- 98,057.000	1.0000		98,057	98,057	
Issue: 97MSCVNZ8 - Homestead US Farmland Fd II, LP							
02/21/2020 6746031111	B	61,583.000	1.0000		- 61,583	61,583	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCSMY9 - McMorgan No Ca Value-Add Develop II							
02/24/2020 6746031111	B	1,421,446.000	1.0000		- 1,421,446	1,421,446	
Issue: 97MSCVRP6 - Vista Equity Partners Fund V							
02/25/2020 6746031111	B	23,741.000	1.0000		- 23,741	23,741	
Issue: 97MSCV539 - Khosla Ventures Seed B, LP							
02/26/2020 6746031111	S	- 90,084.000	1.0000		90,084	42,030	48,054
Issue: 99PNT6480 - Southern Cross La Pe Fd V LP							
02/26/2020 6746031111	B	17,401.830	1.0000		- 17,402	17,402	
Issue: 411HPIX95 - Harbourvest Ptnr IX Cay Cr Opp LP							
02/28/2020 6746031111	S	- 181,334.000	1.0000		181,334	181,334	
Issue: 97MSCVPJ2 - Bcp Energy Services Fund							
02/29/2020 6746031111	S	- 763,033.000	1.0000		763,033	445,651	317,382
Issue: 97MSCVPN3 - Divcowest Fund V							
02/29/2020 6746031111	S	- 31,650.000	1.0000		31,650	29,584	2,066
Issue: 97MSCVPV5 - Hancock Capital Partners V							
02/29/2020 6746031111	S	- 45,393.010	1.0000		45,393	31,976	13,417
Issue: 97MSCVQW2 - Capital Intl Private Equity Fd VI							
02/29/2020 6746031111	S	- 538,004.000	1.0000		538,004	450,700	87,304
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
02/29/2020 6746031111	S	- 29,273.000	1.0000		29,273	24,821	4,452
Issue: 97MSCVQX0 - Dra Growth And Income Fund IX							
02/29/2020 6746031111	B	50,698.000	1.0000		- 50,698	50,698	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRQ4 - Vista Foundation Fund III							
02/29/2020 6746031111	S	- 177,680.000	1.0000		177,680	153,129	24,551
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
03/01/2020 6746031111	S	- 604.076	33.7670		20,398	18,496	1,902
Issue: 97MSCUN49 - Wcm Investment Management							
03/01/2020 6746031111	S	- 5,101,601.000	1.0000		5,101,601	5,101,601	
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
03/01/2020 6746031111	S	- 728.527	28.0330		20,423	17,950	2,472
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
03/01/2020 6746031111	S	- 192.658	33.3180		6,419	6,391	28
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
03/01/2020 6746031111	B	1,719,576.555	34.8923		- 60,000,000	60,000,000	
Issue: 617MEI995 - Msci Eafe Index Sl							
03/01/2020 6746031111	S	- 193.733	97.7140		18,930	13,323	5,608
Issue: 617MEI995 - Msci Eafe Index Sl							
03/01/2020 6746031111	S	- 188,615.187	106.0360		20,000,000	12,970,690	7,029,310
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
03/01/2020 6746031111	B	671,501.477	29.7840		- 20,000,000	20,000,000	
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
03/01/2020 6746031111	S	- 317.513	28.1470		8,937	8,267	670
Issue: 9077SMS84 - Ullico - Separate Account J							
03/01/2020 6746031111	S	- 2,879.207	15.8886		45,746	51,574	- 5,828

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9077SMS84 - Ullico - Separate Account J							
03/01/2020 6746031111	S	- 2,877.768	15.9487		45,897	51,549	- 5,652
Issue: 9SPMTJAW2 - US Short-Term Govt/Credit Bond Indx							
03/01/2020 6746031111	S	- 520.156	11.4230		5,942	5,557	385
Issue: 9SPMTJAW2 - US Short-Term Govt/Credit Bond Indx							
03/01/2020 6746031111	S	- 5,210,713.661	11.5147		60,000,000	55,663,440	4,336,560
Issue: 96MSC5629 - Ullico Infrastructure Fund, LP							
03/01/2020 6746031111	S	- 1,890.572	194.7440		368,177	349,374	18,803
Issue: 96MSC5629 - Ullico Infrastructure Fund, LP							
03/01/2020 6746031111	S	- 474.849	194.7440		92,474	87,751	4,723
Issue: 97MSCVQE2 - Star America Infrastructure Fund							
03/02/2020 6746031111	B	106,928.720	1.0000		- 106,929	106,929	
Issue: 97MSCVPP8 - Drc Euro Real Estate Debt Fund II							
03/03/2020 6746031111	S	- 16,551.750	1.0000		16,552	9,544	7,008
Issue: 97MSCVPS2 - Gem Realty Fund V							
03/03/2020 6746031111	S	- 261,000.000	1.0000		261,000	292,576	- 31,576
Issue: 97MSCVQG7 - Ta Xii							
03/04/2020 6746031111	S	- 78,353.000	1.0000		78,353	66,646	11,707
Issue: 97MSCVRV3 - Msouth Equity Partners III							
03/05/2020 6746031111	S	- 286,988.070	1.0000		286,988	286,988	
Issue: 3814GSCF7 - Goldman Sachs Priv Eqty Prtnr X							
03/06/2020 6746031111	S	- 188,461.000	1.0000		188,461		188,461

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NO CA LABORERS/CONSOLIDATED
ACCOUNT 6746031199

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVPL7 - Dbag Fund VII							
03/06/2020 6746031111	B	18,791.180	1.0000		- 18,791	18,791	
Issue: 97MSCVPU7 - H.I.G. Middle Market Lbo Fund II							
03/09/2020 6746031111	S	- 44,459.780	1.0000		44,460	28,935	15,525
Issue: 97MSCVR19 - Energy Capital Partners III							
03/09/2020 6746031111	B	83,506.000	1.0000		- 83,506	83,506	
Issue: 96MSC5WH7 - Rhumbline Advisers Qsi LLC							
03/10/2020 6746031111	B	17,500,000.000	1.0000		- 17,500,000	17,500,000	
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
03/10/2020 6746031111	B	547,300.707	31.9751		- 17,500,000	17,500,000	
Issue: 617MEI995 - Msci Eafe Index Sl							
03/10/2020 6746031111	S	- 225,118.750	88.8420		20,000,000	15,480,967	4,519,033
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
03/10/2020 6746031111	B	758,207.597	26.3780		- 20,000,000	20,000,000	
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
03/10/2020 6746031111	S	- 32,925.000	1.0000		32,925	14,419	18,506
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
03/10/2020 6746031111	B	17,182.800	1.0000		- 17,183	17,183	
Issue: 411HBHC87 - Harbourvest Hipep VI Cay Fd							
03/11/2020 6746031111	S	- 349,959.060	1.0000		349,959	133,246	216,713
Issue: 97MSCVQ85 - Ridgemont Equity Partners I							
03/11/2020 6746031111	S	- 38,472.340	1.0000		38,472	18,864	19,609

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
03/13/2020 6746031111	B	200,668.896	29.9000		- 6,000,000	6,000,000	
Issue: 617MEI995 - Msci Eafe Index Sl							
03/13/2020 6746031111	B	63,343.257	94.7220		- 6,000,000	6,000,000	
Issue: 617MEI995 - Msci Eafe Index Sl							
03/13/2020 6746031111	S	- 63,343.257	94.7220		6,000,000	4,408,683	1,591,317
Issue: 617MEI995 - Msci Eafe Index Sl							
03/13/2020 6746031111	B	73,816.686	77.7517		- 5,739,375	5,739,375	
Issue: 617MEI995 - Msci Eafe Index Sl							
03/13/2020 6746031111	B	3,353.988	77.7060		- 260,625	260,625	
Issue: 97MSCVPZ6 - Ksl Capital Partners IV							
03/13/2020 6746031111	B	39,552.290	1.0000		- 39,552	39,552	
Issue: 97MSCVRU5 - Merit Energy Partners I							
03/13/2020 6746031111	S	- 94,272.000	1.0000		94,272	58,222	36,050
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
03/16/2020 6746031111	S	- 2,375,604.269	33.6756		80,000,000	73,227,227	6,772,773
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
03/16/2020 6746031111	B	3,049,742.470	26.2317		- 80,000,000	80,000,000	
Issue: 97MSCVPG8 - Atlas Venture Fund X							
03/18/2020 6746031111	B	60,158.000	1.0000		- 60,158	60,158	
Issue: 97MSCVRK7 - Ridgewood Energy Oil & Gas Fund II							
03/18/2020 6746031111	B	43,558.000	1.0000		- 43,558	43,558	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVR76 - Fpa Apartment Opportunity Fund V							
03/20/2020 6746031111	S	- 67,355.990	1.0000		67,356		67,356
Issue: 97MSCVRK7 - Ridgewood Energy Oil & Gas Fund II							
03/24/2020 6746031111	S	- 31,323.000	1.0000		31,323	22,849	8,474
Issue: 97MSCVRL5 - Ridgewood Energy Oil & Gas Fund III							
03/24/2020 6746031111	S	- 8,668.000	1.0000		8,668	7,240	1,428
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
03/24/2020 6746031111	B	2,642,074.000	1.0000		- 2,642,074	2,642,074	
Issue: 97MSCVQB8 - Patria-Brazilian Private Equity Fd V							
03/25/2020 6746031111	B	30,222.390	1.0000		- 30,222	30,222	
Issue: 97MSCVQQ5 - Kerogen Energy Fund II							
03/25/2020 6746031111	B	49,991.000	1.0000		- 49,991	49,991	
Issue: 97MSCVRR2 - Ares Energy Investors Fund V							
03/25/2020 6746031111	B	57,702.000	1.0000		- 57,702	57,702	
Issue: 97MSCCK00 - Gso European Senior Debt							
03/25/2020 6746031111	S	- 203,097.000	1.0000		203,097	127,053	76,044
Issue: 97MSCVPY9 - Kps Special Situations Fund IV							
03/26/2020 6746031111	B	27,951.130	1.0000		- 27,951	27,951	
Issue: 97MSC50E7 - White Oak Summit Fund LP							
03/27/2020 6746031111	S	- 28,858.000	1.0000		28,858	28,858	
Issue: 97MSCVQA0 - Orbimed Royalty Opportunities II							
03/27/2020 6746031111	S	- 216,450.220	10.0000		216,450	115,546	100,904

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 99PNT6480 - Southern Cross La Pe Fd V LP							
03/27/2020 6746031111	B	26,654.110	1.0000		- 26,654	26,654	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
03/31/2020 6746031111	B	606,850.003	34.3052		- 20,818,138	20,818,138	
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
03/31/2020 6746031111	S	- 2,396,210.059	33.3861		80,000,000	73,862,394	6,137,606
Issue: 617MEI995 - Msci Eafe Index Sl							
03/31/2020 6746031111	B	1,059,376.182	75.5161		- 80,000,000	80,000,000	
Issue: 617MEI995 - Msci Eafe Index Sl							
03/31/2020 6746031111	S	- 245,706.283	81.3980		20,000,000	17,528,581	2,471,419
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
03/31/2020 6746031111	B	497,891.455	23.0773		- 11,490,000	11,490,000	
Issue: 617MEMI96 - Msci Emg Mkts Idx Sl Qp Ctf							
03/31/2020 6746031111	B	368,973.292	23.0640		- 8,510,000	8,510,000	
Issue: 97MSCVQ44 - Mesa West Real Estate Income Fund IV							
03/31/2020 6746031111	S	- 18,665.300	1.0000		18,665	18,665	
Issue: 9SPMTJAW2 - US Short-Term Govt/Credit Bond Indx							
03/31/2020 6746031111	S	- 1,806,537.376	11.5238		20,818,138	19,298,333	1,519,805
Issue: 98MSCWG66 - Gerding Edlen Green Cities II, LP							
03/31/2020 6746031111	S	- 66,634.200	1.0000		66,634	4,416	62,218
Issue: 96MSC0PZ6 - Khosla Ventures VI, L.P.							
04/01/2020 6746031111	B	1,210,000.000	1.0000		- 1,210,000	1,210,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCUN49 - Wcm Investment Management							
04/01/2020 6746031111	S	- 8,182,493.000	1.0000		8,182,493	8,182,493	
Issue: 03ASVRFA1 - American Strategic Value Realty Fund							
04/01/2020 6746031111	B	.033	322,495.8084		- 10,771	10,771	
Issue: 0300ASVF5 - American Core Realty Fund							
04/01/2020 6746031111	B	.047	126,284.9462		- 5,872	5,872	
Issue: 9077SMS84 - Ullico - Separate Account J							
04/01/2020 6746031111	S	- 2,876.329	15.9811		45,967	51,835	- 5,868
Issue: 96MSC87K2 - Homestead US Farmland Fd III							
04/01/2020 6746031111	B	2,562,212.000	1.0000		- 2,562,212	2,562,212	
Issue: 97MSCVPP8 - Drc Euro Real Estate Debt Fund II							
04/01/2020 6746031111	S	- 37,403.660	1.0000		37,404	23,726	13,678
Issue: 97MSCVPW3 - Icg-Longbow Uk Real Estate Debt III							
04/01/2020 6746031111	S	- 6,983.410	1.0000		6,983	9,388	- 2,405
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
04/01/2020 6746031111	S	- 3,849.000	1.0000		3,849	2,214	1,635
Issue: 97MSCVQZ5 - Dra Growth And Income Fund VIII							
04/01/2020 6746031111	S	- 16,637.000	1.0000		16,637	9,572	7,065
Issue: 97MSCVR01 - Dra G&i Fd VIII Co-Invest I							
04/01/2020 6746031111	S	- 10,615.000	1.0000		10,615	7,899	2,716
Issue: 97MSCVRB7 - Homestead US Farmland Fund I							
04/01/2020 6746031111	B	13,934.000	1.0000		- 13,934	13,934	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
04/02/2020 6746031111	B	649,150.041	27.7286		- 18,000,000	18,000,000	
Issue: 97MSCVQ51 - Oaktree Opportunities Fund Xb							
04/02/2020 6746031111	B	300,000.000	1.0000		- 300,000	300,000	
Issue: 97MSCVQN2 - White Deer Energy II							
04/02/2020 6746031111	B	20,042.000	1.0000		- 20,042	20,042	
Issue: 97MSCVR50 - Encap Energy Capital Fund IX							
04/02/2020 6746031111	B	10,631.200	1.0000		- 10,631	10,631	
Issue: 97MSCV521 - Exeter Industrial Value IV LP							
04/03/2020 6746031111	B	119,000.000	1.0000		- 119,000	119,000	
Issue: 97MSCVQS1 - Pacific Road Resources Fund II							
04/03/2020 6746031111	B	113,121.000	1.0000		- 113,121	113,121	
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
04/06/2020 6746031111	B	130,928.860	1.0000		- 130,929	130,929	
Issue: 97MSCVQR3 - Infracapital Partners II							
04/06/2020 6746031111	S	- 324.080	1.0000		324	350	- 26
Issue: 97MSCE8P5 - Gerding Edlen Green Cities III, LP							
04/06/2020 6746031111	B	84,128.840	1.0000		- 84,129	84,129	
Issue: 97MSCVPU7 - H.I.G. Middle Market Lbo Fund II							
04/07/2020 6746031111	S	- 92,805.270	1.0000		92,805	60,099	32,706
Issue: 97MSCVQK8 - Vector Capital V							
04/07/2020 6746031111	B	82,205.000	1.0000		- 82,205	82,205	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVQR3 - Infracapital Partners II							
04/07/2020 6746031111	B	23,059.660	1.0000		- 23,060	23,060	
Issue: 96MSC8XW7 - Fs Equity Partners VIII LP							
04/07/2020 6746031111	B	1,913,108.000	1.0000		- 1,913,108	1,913,108	
Issue: 97MSCVPR4 - Gamut Investment Fund I							
04/08/2020 6746031111	B	46,012.000	1.0000		- 46,012	46,012	
Issue: 97MSCVQ28 - Mbk Partners Fund IV							
04/08/2020 6746031111	S	- 3,802.000	1.0000		3,802	3,195	607
Issue: 97MSCVQF9 - Sterling Group Partners IV							
04/09/2020 6746031111	S	- 9,142.070	1.0000		9,142	7,461	1,681
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
04/14/2020 6746031111	B	1,843,377.738	34.1764		- 63,000,000	63,000,000	
Issue: 97MSCUBK6 - Carlyle Realty Partners VIII LP							
04/14/2020 6746031111	B	420,761.000	1.0000		- 420,761	420,761	
Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1							
04/14/2020 6746031111	S	- 2,009,318.143	31.3539		63,000,000	62,159,923	840,077
Issue: 97MSCVPP8 - Drc Euro Real Estate Debt Fund II							
04/14/2020 6746031111	B	26,048.420	1.0000		- 26,048	26,048	
Issue: 97MSCVR92 - Global Infrastructure Partners III							
04/14/2020 6746031111	S	- 49,555.000	1.0000		49,555	42,645	6,910
Issue: 97MSCVRD3 - Insight Venture Partners IX							
04/14/2020 6746031111	B	76,911.500	1.0000		- 76,912	76,912	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf							
04/15/2020 6746031111	B	1,836,048.725	34.3128		- 63,000,000	63,000,000	
Issue: 617MEI995 - Msci Eafe Index Sl							
04/15/2020 6746031111	S	- 751,800.014	83.7989		63,000,000	53,633,092	9,366,908
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
04/17/2020 6746031111	B	1,143,584.000	1.0000		- 1,143,584	1,143,584	
Issue: 97MSCVPK9 - Charlesbank Equity Fund VIII							
04/17/2020 6746031111	B	4,164.000	1.0000		- 4,164	4,164	
Issue: 97MSCVPS2 - Gem Realty Fund V							
04/17/2020 6746031111	S	- 951.600	1.0000		952	1,077	- 126
Issue: 97MSCVPY9 - Kps Special Situations Fund IV							
04/17/2020 6746031111	B	168,483.640	1.0000		- 168,484	168,484	
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
04/21/2020 6746031111	S	- 14,785.000	1.0000		14,785	15,834	- 1,049
Issue: 97MSCVR84 - Global Infrastructure Partners II							
04/21/2020 6746031111	S	- 11,161.020	1.0000		11,161	7,342	3,819
Issue: 97MSCVRV3 - Msouth Equity Partners III							
04/21/2020 6746031111	B	4,557.850	1.0000		- 4,558	4,558	
Issue: 411HPIX95 - Harbourvest Ptnr IX Cay Cr Opp LP							
04/22/2020 6746031111	B	750,000.000	1.0000		- 750,000	750,000	
Issue: 97MSC4CU1 - McMorgan Infrastructure Fund I, LP							
04/22/2020 6746031111	B	6,926,473.000	1.0000		- 6,926,473	6,926,473	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCW7T8 - Strategic Value Fd IV, LP							
04/22/2020 6746031111	B	2,230,000.000	1.0000		- 2,230,000	2,230,000	
Issue: 97MSCVPT0 - Gem Realty Fund VI							
04/24/2020 6746031111	B	85,000.000	1.0000		- 85,000	85,000	
Issue: 97MSCVQ93 - Ridgemont Equity Partners II							
04/28/2020 6746031111	B	20,770.790	1.0000		- 20,771	20,771	
Issue: 97MSCUN49 - Wcm Investment Management							
05/01/2020 6746031111	B	10,907,435.000	1.0000		- 10,907,435	10,907,435	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
05/01/2020 6746031111	B	176.760	134.7956		- 23,826	23,826	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
05/01/2020 6746031111	B	168.830	135.3631		- 22,853	22,853	
Issue: 219CPFPF1 - Barings Core Properties Fd LP							
05/01/2020 6746031111	B	104.000	134.4867		- 13,987	13,987	
Issue: 9077SMS84 - Ullico - Separate Account J							
05/01/2020 6746031111	S	- 2,874.890	15.9125		45,747	51,809	- 6,063
Issue: 96MSC0C56 - Kohinoor Series Three Fd							
05/01/2020 6746031111	S	- 17,028.344	954.3957		16,251,778	13,299,574	2,952,204
Issue: 96MSC5629 - Ullico Infrastructure Fund, LP							
05/01/2020 6746031111	S	- 464.500	199.5725		92,701	85,839	6,863
Issue: 99PNT6480 - Southern Cross La Pe Fd V LP							
05/04/2020 6746031111	S	- 30,544.210	1.0000		30,544	28,149	2,395

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRQ4 - Vista Foundation Fund III							
05/05/2020 6746031111	S	- 1,791.000	1.0000		1,791	1,500	291
Issue: 99PNT6472 - Pag Asia II LP							
05/05/2020 6746031111	B	94,920.480	1.0000		- 94,920	94,920	
Issue: 97MSCVPZ6 - Ksl Capital Partners IV							
05/06/2020 6746031111	S	- 6,862.080	1.0000		6,862	5,226	1,636
Issue: 97MSCU309 - Orion Mine Finance Fd II, LP							
05/07/2020 6746031111	S	- 3,061,923.680	1.0000		3,061,924	2,696,476	365,448
Issue: 97MSCVQA0 - Orbimed Royalty Opportunities II							
05/07/2020 6746031111	S	- 335,895.480	1.0000		335,895	165,583	170,312
Issue: 97MSCVQY8 - Dra Growth And Income Fund VII							
05/08/2020 6746031111	S	- 25,533.000	1.0000		25,533		25,533
Issue: 98MSCR3V6 - McMorgan No Ca Value-Add Development							
05/08/2020 6746031111	S	- 2,958,872.000	1.0000		2,958,872		2,958,872
Issue: 97MSCVQG7 - Ta Xii							
05/15/2020 6746031111	S	- 172,382.000	1.0000		172,382	433,453	- 261,071
Issue: 97MSCVQS1 - Pacific Road Resources Fund II							
05/15/2020 6746031111	S	- 96,775.010	1.0000		96,775	84,018	12,757
Issue: 96MSC0C64 - Bh-Dg Sys Trading Er Fd Ltd							
05/18/2020 6746031111	S	- 6,700,000.000	1.0000		6,700,000	7,024,474	- 324,474
Issue: 97MSCVRN1 - U.S. Farming Realty Trust II							
05/21/2020 6746031111	S	- 2,047.000	1.0000		2,047	1,578	469

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 9SPMTH4Y9 - Ssga US Tips Indx Nl (Cmtp)							
05/27/2020 6746031111	S	- 736.547	28.4870		20,982	18,148	2,834
Issue: 97MSCUN49 - Wcm Investment Management							
05/29/2020 6746031111	B	8,520,193.000	1.0000		- 8,520,193	8,520,193	
Issue: 9077SMS84 - Ullico - Separate Account J							
05/31/2020 6746031111	S	- 2,873.453	15.9846		45,931	51,947	- 6,016
Issue: 96MSC8AA0 - Sentinel Capital Partners VI LP							
05/31/2020 6746031111	B	1,018,858.000	1.0000		- 1,018,858	1,018,858	
Issue: 97MSCVPJ2 - Bcp Energy Services Fund							
05/31/2020 6746031111	B	26,272.000	1.0000		- 26,272	26,272	
Issue: 97MSCVPX1 - Isq Global Infrastructure Fund							
05/31/2020 6746031111	S	- 224,407.000	1.0000		224,407	132,995	91,412
Issue: 97MSCVQ77 - Rialto Real Estate Fund II							
05/31/2020 6746031111	S	- 15,271.000	1.0000		15,271	16,354	- 1,083
Issue: 97MSCVQE2 - Star America Infrastructure Fund							
05/31/2020 6746031111	B	118,856.920	1.0000		- 118,857	118,857	
Issue: 97MSCVQG7 - Ta Xii							
05/31/2020 6746031111	S	- 2,700,000.000	1.0000		2,700,000	2,700,000	
Issue: 97MSCVQW2 - Capital Intl Private Equity Fd VI							
05/31/2020 6746031111	B	1,049.000	1.0000		- 1,049	1,049	
Issue: 97MSCVRD3 - Insight Venture Partners IX							
05/31/2020 6746031111	S	- 150,704.710	1.0000		150,705	76,338	74,367

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 97MSCVRR2 - Ares Energy Investors Fund V							
05/31/2020 6746031111	B	51,520.000	1.0000		- 51,520	51,520	
Issue: 97MSCVU49 - Khosla Ventures IV							
05/31/2020 6746031111	S	- 209,981.000	1.0000		209,981	118,951	91,030
Issue: 97MSCW7T8 - Strategic Value Fd IV, LP							
05/31/2020 6746031111	B	1,561,000.000	1.0000		- 1,561,000	1,561,000	
Issue: 97MSCWAV9 - Accomplice Fund II LP							
05/31/2020 6746031111	B	901,635.000	1.0000		- 901,635	901,635	
Issue: 96MSC3YT4 - White Deer Energy LP III							
05/31/2020 6746031111	B	369,238.000	1.0000		- 369,238	369,238	
Total For Direct From Issuer				**0**	**1,354,411,570**	**1,302,916,283**	**51,495,293**
GRAND TOTAL				**0**	**1,354,411,570**	**1,302,916,283**	**51,495,293**

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

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31846V542 - First Am Treas Ob Fd Cl Z							
06/03/2019 6746031100	B	136,948.130	1.0000		- 136,948	136,948	
06/03/2019 6746031110	B	48,750.000	1.0000		- 48,750	48,750	
06/03/2019 6746031111	B	10,869,903.000	1.0000		- 10,869,903	10,869,903	
06/04/2019 6746031100	B	904,151.780	1.0000		- 904,152	904,152	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/04/2019 6746031110	B	3,458.420	1.0000		- 3,458	3,458	
06/04/2019 6746031111	B	279,597.130	1.0000		- 279,597	279,597	
06/04/2019 6746031114	B	.370	1.0000				
06/04/2019 6746031115	B	2,383.960	1.0000		- 2,384	2,384	
06/05/2019 6746031113	B	218,043.450	1.0000		- 218,043	218,043	
06/06/2019 6746031100	B	917,790.560	1.0000		- 917,791	917,791	
06/06/2019 6746031100	B	5,626.740	1.0000		- 5,627	5,627	
06/06/2019 6746031113	B	267,853.820	1.0000		- 267,854	267,854	
06/06/2019 6746031113	B	6,308.670	1.0000		- 6,309	6,309	
06/07/2019 6746031111	B	13,822.400	1.0000		- 13,822	13,822	
06/07/2019 6746031113	B	99,841.540	1.0000		- 99,842	99,842	
06/10/2019 6746031100	B	4,605.870	1.0000		- 4,606	4,606	
06/10/2019 6746031110	B	90,290.730	1.0000		- 90,291	90,291	
06/10/2019 6746031111	B	2,873.910	1.0000		- 2,874	2,874	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/10/2019 6746031111	B	1,611,792.040	1.0000		- 1,611,792	1,611,792	
06/10/2019 6746031113	B	82,262.650	1.0000		- 82,263	82,263	
06/11/2019 6746031100	B	1,640.740	1.0000		- 1,641	1,641	
06/11/2019 6746031100	B	346,698.080	1.0000		- 346,698	346,698	
06/11/2019 6746031111	B	451,718.910	1.0000		- 451,719	451,719	
06/11/2019 6746031113	B	222,524.040	1.0000		- 222,524	222,524	
06/12/2019 6746031100	B	11,243.480	1.0000		- 11,243	11,243	
06/12/2019 6746031111	B	3,142.000	1.0000		- 3,142	3,142	
06/12/2019 6746031111	B	6,210.000	1.0000		- 6,210	6,210	
06/12/2019 6746031113	B	33,724.830	1.0000		- 33,725	33,725	
06/12/2019 6746031113	B	4,278.400	1.0000		- 4,278	4,278	
06/13/2019 6746031100	B	1,480,492.960	1.0000		- 1,480,493	1,480,493	
06/13/2019 6746031111	B	3,500,000.000	1.0000		- 3,500,000	3,500,000	
06/13/2019 6746031113	B	78,406.360	1.0000		- 78,406	78,406	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/13/2019 6746031113	B	74.180	1.0000		- 74	74	
06/13/2019 6746031114	B	286.930	1.0000		- 287	287	
06/14/2019 6746031111	B	2,694,311.880	1.0000		- 2,694,312	2,694,312	
06/14/2019 6746031111	B	3,016,034.640	1.0000		- 3,016,035	3,016,035	
06/17/2019 6746031100	B	4,683,234.750	1.0000		- 4,683,235	4,683,235	
06/17/2019 6746031100	B	103,409.910	1.0000		- 103,410	103,410	
06/17/2019 6746031111	B	67,447.330	1.0000		- 67,447	67,447	
06/17/2019 6746031113	B	2,230.940	1.0000		- 2,231	2,231	
06/18/2019 6746031111	B	274,642.000	1.0000		- 274,642	274,642	
06/18/2019 6746031113	B	471,371.700	1.0000		- 471,372	471,372	
06/18/2019 6746031113	B	3,187.470	1.0000		- 3,187	3,187	
06/19/2019 6746031100	B	444,329.230	1.0000		- 444,329	444,329	
06/19/2019 6746031100	B	4,670.940	1.0000		- 4,671	4,671	
06/19/2019 6746031111	B	7,034,442.790	1.0000		- 7,034,443	7,034,443	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/19/2019 6746031113	B	185,593.480	1.0000		- 185,593	185,593	
06/20/2019 6746031100	B	828,868.530	1.0000		- 828,869	828,869	
06/20/2019 6746031100	B	275,785.330	1.0000		- 275,785	275,785	
06/21/2019 6746031100	B	580,228.870	1.0000		- 580,229	580,229	
06/21/2019 6746031111	B	304,229.860	1.0000		- 304,230	304,230	
06/24/2019 6746031100	B	168,915.300	1.0000		- 168,915	168,915	
06/24/2019 6746031111	B	7,204,511.810	1.0000		- 7,204,512	7,204,512	
06/24/2019 6746031113	B	23,704.730	1.0000		- 23,705	23,705	
06/25/2019 6746031100	B	697,673.510	1.0000		- 697,674	697,674	
06/25/2019 6746031100	B	957,299.490	1.0000		- 957,299	957,299	
06/26/2019 6746031100	B	1,288,064.780	1.0000		- 1,288,065	1,288,065	
06/26/2019 6746031111	B	1,362,958.110	1.0000		- 1,362,958	1,362,958	
06/27/2019 6746031100	B	1,326,117.230	1.0000		- 1,326,117	1,326,117	
06/27/2019 6746031111	B	403,996.450	1.0000		- 403,996	403,996	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/27/2019 6746031111	B	333,839.000	1.0000		- 333,839	333,839	
06/27/2019 6746031113	B	9,829.600	1.0000		- 9,830	9,830	
06/28/2019 6746031100	B	8,550.190	1.0000		- 8,550	8,550	
06/28/2019 6746031111	B	10,250,083.700	1.0000		- 10,250,084	10,250,084	
07/01/2019 6746031110	B	48,750.000	1.0000		- 48,750	48,750	
07/01/2019 6746031111	B	111,741.410	1.0000		- 111,741	111,741	
07/01/2019 6746031113	B	77,130.760	1.0000		- 77,131	77,131	
07/02/2019 6746031100	B	23,383.500	1.0000		- 23,384	23,384	
07/02/2019 6746031110	B	3,578.850	1.0000		- 3,579	3,579	
07/02/2019 6746031111	B	1,236,633.560	1.0000		- 1,236,634	1,236,634	
07/02/2019 6746031113	B	732,021.980	1.0000		- 732,022	732,022	
07/02/2019 6746031114	B	1.290	1.0000		- 1	1	
07/02/2019 6746031115	B	7,921.720	1.0000		- 7,922	7,922	
07/03/2019 6746031113	B	97,814.520	1.0000		- 97,815	97,815	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/05/2019 6746031100	B	75,328.660	1.0000		- 75,329	75,329	
07/05/2019 6746031111	B	32,735.000	1.0000		- 32,735	32,735	
07/05/2019 6746031113	B	4,620.340	1.0000		- 4,620	4,620	
07/05/2019 6746031113	B	2,215.740	1.0000		- 2,216	2,216	
07/08/2019 6746031111	B	1,038,194.710	1.0000		- 1,038,195	1,038,195	
07/08/2019 6746031111	B	88,333.000	1.0000		- 88,333	88,333	
07/08/2019 6746031113	B	26,311.330	1.0000		- 26,311	26,311	
07/09/2019 6746031113	B	105,851.160	1.0000		- 105,851	105,851	
07/09/2019 6746031113	B	208.850	1.0000		- 209	209	
07/10/2019 6746031100	B	40,906.970	1.0000		- 40,907	40,907	
07/10/2019 6746031100	B	89,803.750	1.0000		- 89,804	89,804	
07/10/2019 6746031110	B	77,272.010	1.0000		- 77,272	77,272	
07/10/2019 6746031111	B	1,273,906.150	1.0000		- 1,273,906	1,273,906	
07/10/2019 6746031113	B	76,014.430	1.0000		- 76,014	76,014	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/11/2019 6746031110	B	14,202.240	1.0000		- 14,202	14,202	
07/11/2019 6746031111	B	1,346,964.520	1.0000		- 1,346,965	1,346,965	
07/11/2019 6746031113	B	87,870.050	1.0000		- 87,870	87,870	
07/12/2019 6746031100	B	1,131,799.710	1.0000		- 1,131,800	1,131,800	
07/12/2019 6746031100	B	1,317,189.390	1.0000		- 1,317,189	1,317,189	
07/12/2019 6746031111	B	1,267,565.590	1.0000		- 1,267,566	1,267,566	
07/12/2019 6746031113	B	53,119.690	1.0000		- 53,120	53,120	
07/12/2019 6746031113	B	8,622.750	1.0000		- 8,623	8,623	
07/15/2019 6746031100	B	53,597.760	1.0000		- 53,598	53,598	
07/15/2019 6746031111	B	948.730	1.0000		- 949	949	
07/16/2019 6746031105	B	1,661.910	1.0000		- 1,662	1,662	
07/16/2019 6746031111	B	3,858,655.690	1.0000		- 3,858,656	3,858,656	
07/16/2019 6746031111	B	14,341.000	1.0000		- 14,341	14,341	
07/16/2019 6746031113	B	378,793.660	1.0000		- 378,794	378,794	

NO CA LABORERS/CONSOLIDATED
ACCOUNT 6746031199

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/17/2019 6746031100	B	594,979.950	1.0000		- 594,980	594,980	
07/17/2019 6746031111	B	3,601,936.270	1.0000		- 3,601,936	3,601,936	
07/17/2019 6746031113	B	297,467.340	1.0000		- 297,467	297,467	
07/18/2019 6746031100	B	21,312.320	1.0000		- 21,312	21,312	
07/18/2019 6746031113	B	14,529.940	1.0000		- 14,530	14,530	
07/18/2019 6746031113	B	6,416.350	1.0000		- 6,416	6,416	
07/19/2019 6746031100	B	27,719.260	1.0000		- 27,719	27,719	
07/19/2019 6746031111	B	2,712,180.380	1.0000		- 2,712,180	2,712,180	
07/19/2019 6746031113	B	353,327.930	1.0000		- 353,328	353,328	
07/22/2019 6746031100	B	1,550,969.120	1.0000		- 1,550,969	1,550,969	
07/22/2019 6746031111	B	5,891,556.040	1.0000		- 5,891,556	5,891,556	
07/22/2019 6746031113	B	5,211.270	1.0000		- 5,211	5,211	
07/22/2019 6746031114	B	121.640	1.0000		- 122	122	
07/23/2019 6746031100	B	86,375.210	1.0000		- 86,375	86,375	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/23/2019 6746031100	B	343.870	1.0000		- 344	344	
07/23/2019 6746031111	B	3,751,429.530	1.0000		- 3,751,430	3,751,430	
07/23/2019 6746031113	B	121,493.830	1.0000		- 121,494	121,494	
07/24/2019 6746031100	B	60,348.710	1.0000		- 60,349	60,349	
07/24/2019 6746031111	B	60,473.000	1.0000		- 60,473	60,473	
07/25/2019 6746031100	B	909,323.290	1.0000		- 909,323	909,323	
07/25/2019 6746031100	B	26,384.620	1.0000		- 26,385	26,385	
07/25/2019 6746031113	B	10,127.160	1.0000		- 10,127	10,127	
07/26/2019 6746031111	B	8,265,833.000	1.0000		- 8,265,833	8,265,833	
07/29/2019 6746031100	B	65,833.760	1.0000		- 65,834	65,834	
07/29/2019 6746031111	B	7,920,399.660	1.0000		- 7,920,400	7,920,400	
07/29/2019 6746031113	B	221,200.380	1.0000		- 221,200	221,200	
07/30/2019 6746031100	B	2,577,158.390	1.0000		- 2,577,158	2,577,158	
07/30/2019 6746031100	B	2,739,993.700	1.0000		- 2,739,994	2,739,994	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/30/2019 6746031111	B	1,100,000.000	1.0000		- 1,100,000	1,100,000	
07/30/2019 6746031113	B	136,562.840	1.0000		- 136,563	136,563	
08/01/2019 6746031100	B	2,104,081.380	1.0000		- 2,104,081	2,104,081	
08/01/2019 6746031113	B	94,117.300	1.0000		- 94,117	94,117	
08/02/2019 6746031105	B	1.490	1.0000		- 1	1	
08/02/2019 6746031110	B	3,945.080	1.0000		- 3,945	3,945	
08/02/2019 6746031111	B	576,085.490	1.0000		- 576,085	576,085	
08/02/2019 6746031113	B	169,263.950	1.0000		- 169,264	169,264	
08/02/2019 6746031114	B	.080	1.0000				
08/02/2019 6746031115	B	6,160.210	1.0000		- 6,160	6,160	
08/05/2019 6746031100	B	100,683.360	1.0000		- 100,683	100,683	
08/05/2019 6746031111	B	1.490	1.0000		- 1	1	
08/05/2019 6746031113	B	190,276.860	1.0000		- 190,277	190,277	
08/06/2019 6746031100	B	47,680.450	1.0000		- 47,680	47,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/06/2019 6746031111	B	1,196,000.000	1.0000		- 1,196,000	1,196,000	
08/07/2019 6746031111	B	2,454,374.500	1.0000		- 2,454,375	2,454,375	
08/08/2019 6746031100	B	56,339.250	1.0000		- 56,339	56,339	
08/08/2019 6746031111	B	9,028,931.520	1.0000		- 9,028,932	9,028,932	
08/09/2019 6746031100	B	1,445.130	1.0000		- 1,445	1,445	
08/09/2019 6746031111	B	1,038,578.580	1.0000		- 1,038,579	1,038,579	
08/12/2019 6746031100	B	126,404.710	1.0000		- 126,405	126,405	
08/12/2019 6746031111	B	2,510.220	1.0000		- 2,510	2,510	
08/12/2019 6746031111	B	7,229.060	1.0000		- 7,229	7,229	
08/13/2019 6746031111	B	1,258,904.770	1.0000		- 1,258,905	1,258,905	
08/14/2019 6746031100	B	1,603,892.370	1.0000		- 1,603,892	1,603,892	
08/14/2019 6746031110	B	55,157.380	1.0000		- 55,157	55,157	
08/14/2019 6746031111	B	2,689.420	1.0000		- 2,689	2,689	
08/14/2019 6746031111	B	20,410.000	1.0000		- 20,410	20,410	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/14/2019 6746031114	B	12,703.540	1.0000		- 12,704	12,704	
08/15/2019 6746031100	B	57,603.370	1.0000		- 57,603	57,603	
08/15/2019 6746031100	B	94,767.340	1.0000		- 94,767	94,767	
08/15/2019 6746031111	B	4,079,148.440	1.0000		- 4,079,148	4,079,148	
08/15/2019 6746031111	B	1,385,347.570	1.0000		- 1,385,348	1,385,348	
08/15/2019 6746031113	B	22,886.210	1.0000		- 22,886	22,886	
08/15/2019 6746031113	B	1,749.440	1.0000		- 1,749	1,749	
08/16/2019 6746031100	B	39,779.100	1.0000		- 39,779	39,779	
08/16/2019 6746031100	B	32,785.850	1.0000		- 32,786	32,786	
08/16/2019 6746031113	B	3,560.370	1.0000		- 3,560	3,560	
08/16/2019 6746031113	B	10,721.000	1.0000		- 10,721	10,721	
08/19/2019 6746031111	B	5,088,135.560	1.0000		- 5,088,136	5,088,136	
08/19/2019 6746031113	B	138,043.050	1.0000		- 138,043	138,043	
08/20/2019 6746031100	B	26,960.060	1.0000		- 26,960	26,960	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/20/2019 6746031110	B	283,029.130	1.0000		- 283,029	283,029	
08/20/2019 6746031111	B	2,922,956.600	1.0000		- 2,922,957	2,922,957	
08/20/2019 6746031111	B	36,929.000	1.0000		- 36,929	36,929	
08/20/2019 6746031113	B	64,020.690	1.0000		- 64,021	64,021	
08/20/2019 6746031113	B	4,782.350	1.0000		- 4,782	4,782	
08/21/2019 6746031100	B	13,688.140	1.0000		- 13,688	13,688	
08/21/2019 6746031111	B	2,136,163.610	1.0000		- 2,136,164	2,136,164	
08/21/2019 6746031113	B	65,707.830	1.0000		- 65,708	65,708	
08/22/2019 6746031100	B	15,984.380	1.0000		- 15,984	15,984	
08/22/2019 6746031111	B	3,200,000.000	1.0000		- 3,200,000	3,200,000	
08/22/2019 6746031113	B	132,165.450	1.0000		- 132,165	132,165	
08/23/2019 6746031100	B	702,837.630	1.0000		- 702,838	702,838	
08/23/2019 6746031111	B	3,129,455.000	1.0000		- 3,129,455	3,129,455	
08/23/2019 6746031113	B	145,648.850	1.0000		- 145,649	145,649	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/26/2019 6746031100	B	1,251,803.440	1.0000		- 1,251,803	1,251,803	
08/26/2019 6746031100	B	106,180.130	1.0000		- 106,180	106,180	
08/26/2019 6746031111	B	885,000.000	1.0000		- 885,000	885,000	
08/26/2019 6746031113	B	201,921.130	1.0000		- 201,921	201,921	
08/27/2019 6746031113	B	2,175.260	1.0000		- 2,175	2,175	
08/28/2019 6746031111	B	3,900,000.000	1.0000		- 3,900,000	3,900,000	
08/29/2019 6746031100	B	2,489,968.160	1.0000		- 2,489,968	2,489,968	
08/29/2019 6746031100	B	15,778.790	1.0000		- 15,779	15,779	
08/29/2019 6746031111	B	903,779.150	1.0000		- 903,779	903,779	
08/30/2019 6746031111	B	323,010.970	1.0000		- 323,011	323,011	
09/03/2019 6746031100	B	2,484,807.300	1.0000		- 2,484,807	2,484,807	
09/03/2019 6746031113	B	55,525.010	1.0000		- 55,525	55,525	
09/04/2019 6746031100	B	26,024.810	1.0000		- 26,025	26,025	
09/04/2019 6746031100	B	11,819.220	1.0000		- 11,819	11,819	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/04/2019 6746031110	B	3,847.990	1.0000		- 3,848	3,848	
09/04/2019 6746031111	B	301,648.390	1.0000		- 301,648	301,648	
09/04/2019 6746031111	B	12,715.920	1.0000		- 12,716	12,716	
09/04/2019 6746031113	B	31,146.090	1.0000		- 31,146	31,146	
09/04/2019 6746031114	B	12.380	1.0000		- 12	12	
09/04/2019 6746031115	B	5,457.200	1.0000		- 5,457	5,457	
09/05/2019 6746031100	B	6.630	1.0000		- 7	7	
09/05/2019 6746031111	B	6,158.000	1.0000		- 6,158	6,158	
09/05/2019 6746031113	B	3,298.680	1.0000		- 3,299	3,299	
09/06/2019 6746031100	B	17,953.140	1.0000		- 17,953	17,953	
09/06/2019 6746031111	B	2,817,181.530	1.0000		- 2,817,182	2,817,182	
09/09/2019 6746031111	B	4,651.410	1.0000		- 4,651	4,651	
09/10/2019 6746031100	B	673,236.010	1.0000		- 673,236	673,236	
09/10/2019 6746031110	B	91,474.250	1.0000		- 91,474	91,474	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/10/2019 6746031111	B	1,723,536.790	1.0000		- 1,723,537	1,723,537	
09/10/2019 6746031113	B	574,002.990	1.0000		- 574,003	574,003	
09/11/2019 6746031113	B	270,397.310	1.0000		- 270,397	270,397	
09/12/2019 6746031111	B	98,330.490	1.0000		- 98,330	98,330	
09/13/2019 6746031100	B	337,083.370	1.0000		- 337,083	337,083	
09/13/2019 6746031111	B	321,070.000	1.0000		- 321,070	321,070	
09/13/2019 6746031111	B	286,323.350	1.0000		- 286,323	286,323	
09/16/2019 6746031100	B	102,120.440	1.0000		- 102,120	102,120	
09/16/2019 6746031110	B	48,700.000	1.0000		- 48,700	48,700	
09/16/2019 6746031113	B	2,917.370	1.0000		- 2,917	2,917	
09/17/2019 6746031100	B	2,873,028.790	1.0000		- 2,873,029	2,873,029	
09/17/2019 6746031111	B	5,670,975.840	1.0000		- 5,670,976	5,670,976	
09/18/2019 6746031100	B	27,032.320	1.0000		- 27,032	27,032	
09/18/2019 6746031111	B	5,493,247.730	1.0000		- 5,493,248	5,493,248	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/18/2019 6746031113	B	5,378.800	1.0000		- 5,379	5,379	
09/19/2019 6746031100	B	5,717.820	1.0000		- 5,718	5,718	
09/19/2019 6746031111	B	4,044,965.230	1.0000		- 4,044,965	4,044,965	
09/20/2019 6746031100	B	122,575.090	1.0000		- 122,575	122,575	
09/20/2019 6746031100	B	34,926.610	1.0000		- 34,927	34,927	
09/20/2019 6746031111	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
09/23/2019 6746031100	B	1,728,201.000	1.0000		- 1,728,201	1,728,201	
09/23/2019 6746031100	B	2,036,695.930	1.0000		- 2,036,696	2,036,696	
09/23/2019 6746031111	B	2,505,953.490	1.0000		- 2,505,953	2,505,953	
09/23/2019 6746031113	B	203,612.430	1.0000		- 203,612	203,612	
09/23/2019 6746031113	B	15,105.090	1.0000		- 15,105	15,105	
09/24/2019 6746031100	B	40,222.500	1.0000		- 40,223	40,223	
09/24/2019 6746031100	B	36,173.850	1.0000		- 36,174	36,174	
09/24/2019 6746031111	B	3,519,880.920	1.0000		- 3,519,881	3,519,881	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/25/2019 6746031100	B	1,204,971.530	1.0000		- 1,204,972	1,204,972	
09/25/2019 6746031100	B	147,661.090	1.0000		- 147,661	147,661	
09/25/2019 6746031111	B	3,730,025.240	1.0000		- 3,730,025	3,730,025	
09/25/2019 6746031113	B	386,747.020	1.0000		- 386,747	386,747	
09/26/2019 6746031111	B	44,270.610	1.0000		- 44,271	44,271	
09/26/2019 6746031113	B	190,764.540	1.0000		- 190,765	190,765	
09/27/2019 6746031110	B	48,700.000	1.0000		- 48,700	48,700	
09/27/2019 6746031111	B	6,420,645.400	1.0000		- 6,420,645	6,420,645	
09/30/2019 6746031100	B	1,114,925.370	1.0000		- 1,114,925	1,114,925	
09/30/2019 6746031111	B	2,100,164.420	1.0000		- 2,100,164	2,100,164	
09/30/2019 6746031111	B	958,628.220	1.0000		- 958,628	958,628	
09/30/2019 6746031113	B	447,539.120	1.0000		- 447,539	447,539	
10/01/2019 6746031100	B	140,177.490	1.0000		- 140,177	140,177	
10/01/2019 6746031100	B	4,485.100	1.0000		- 4,485	4,485	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2019 6746031111	B	28,986.000	1.0000		- 28,986	28,986	
10/01/2019 6746031111	B	368,177.370	1.0000		- 368,177	368,177	
10/01/2019 6746031114	B	35.730	1.0000		- 36	36	
10/02/2019 6746031100	B	29,323.140	1.0000		- 29,323	29,323	
10/02/2019 6746031100	B	7,110.940	1.0000		- 7,111	7,111	
10/02/2019 6746031110	B	4,139.260	1.0000		- 4,139	4,139	
10/02/2019 6746031111	B	292,801.110	1.0000		- 292,801	292,801	
10/02/2019 6746031113	B	403,147.320	1.0000		- 403,147	403,147	
10/02/2019 6746031114	B	2.070	1.0000		- 2	2	
10/02/2019 6746031115	B	2,172.780	1.0000		- 2,173	2,173	
10/03/2019 6746031111	B	3,027,387.230	1.0000		- 3,027,387	3,027,387	
10/03/2019 6746031113	B	80,777.980	1.0000		- 80,778	80,778	
10/04/2019 6746031100	B	37,469.270	1.0000		- 37,469	37,469	
10/04/2019 6746031100	B	71,827.870	1.0000		- 71,828	71,828	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/04/2019 6746031111	B	143,053.860	1.0000		- 143,054	143,054	
10/04/2019 6746031113	B	3,323.610	1.0000		- 3,324	3,324	
10/07/2019 6746031100	B	12,788.650	1.0000		- 12,789	12,789	
10/07/2019 6746031110	B	191,554.880	1.0000		- 191,555	191,555	
10/07/2019 6746031111	B	10,943.210	1.0000		- 10,943	10,943	
10/07/2019 6746031113	B	9,863.070	1.0000		- 9,863	9,863	
10/08/2019 6746031100	B	2,127.970	1.0000		- 2,128	2,128	
10/09/2019 6746031100	B	625,863.400	1.0000		- 625,863	625,863	
10/09/2019 6746031100	B	31,110.180	1.0000		- 31,110	31,110	
10/09/2019 6746031111	B	1,475,508.740	1.0000		- 1,475,509	1,475,509	
10/10/2019 6746031100	B	821,965.570	1.0000		- 821,966	821,966	
10/10/2019 6746031113	B	16,191.510	1.0000		- 16,192	16,192	
10/11/2019 6746031100	B	19,675.630	1.0000		- 19,676	19,676	
10/11/2019 6746031113	B	642,903.740	1.0000		- 642,904	642,904	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/11/2019 6746031113	B	10,053.750	1.0000		- 10,054	10,054	
10/15/2019 6746031100	B	2,560,648.870	1.0000		- 2,560,649	2,560,649	
10/15/2019 6746031100	B	8,149.340	1.0000		- 8,149	8,149	
10/15/2019 6746031111	B	446,211.000	1.0000		- 446,211	446,211	
10/15/2019 6746031113	B	223,814.190	1.0000		- 223,814	223,814	
10/16/2019 6746031100	B	445,045.000	1.0000		- 445,045	445,045	
10/16/2019 6746031111	B	7,369,505.850	1.0000		- 7,369,506	7,369,506	
10/16/2019 6746031113	B	24,218.050	1.0000		- 24,218	24,218	
10/16/2019 6746031114	B	35.110	1.0000		- 35	35	
10/17/2019 6746031100	B	15,202.260	1.0000		- 15,202	15,202	
10/17/2019 6746031111	B	6,088,841.070	1.0000		- 6,088,841	6,088,841	
10/18/2019 6746031100	B	840,807.700	1.0000		- 840,808	840,808	
10/18/2019 6746031100	B	1,421.530	1.0000		- 1,422	1,422	
10/18/2019 6746031111	B	2,711,365.210	1.0000		- 2,711,365	2,711,365	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/18/2019 6746031113	B	10,127.160	1.0000		- 10,127	10,127	
10/21/2019 6746031100	B	426,887.470	1.0000		- 426,887	426,887	
10/21/2019 6746031100	B	56,067.660	1.0000		- 56,068	56,068	
10/21/2019 6746031113	B	5,980.520	1.0000		- 5,981	5,981	
10/21/2019 6746031113	B	394,313.220	1.0000		- 394,313	394,313	
10/22/2019 6746031111	B	4,645,043.530	1.0000		- 4,645,044	4,645,044	
10/23/2019 6746031100	B	11,296.070	1.0000		- 11,296	11,296	
10/23/2019 6746031111	B	315,515.000	1.0000		- 315,515	315,515	
10/23/2019 6746031113	B	118,448.870	1.0000		- 118,449	118,449	
10/24/2019 6746031100	B	124,136.440	1.0000		- 124,136	124,136	
10/24/2019 6746031111	B	5,900,928.900	1.0000		- 5,900,929	5,900,929	
10/24/2019 6746031111	B	121,587.670	1.0000		- 121,588	121,588	
10/24/2019 6746031113	B	637,563.280	1.0000		- 637,563	637,563	
10/25/2019 6746031100	B	1,687,617.300	1.0000		- 1,687,617	1,687,617	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/25/2019 6746031100	B	75,438.620	1.0000		- 75,439	75,439	
10/28/2019 6746031100	B	4,798,359.970	1.0000		- 4,798,360	4,798,360	
10/28/2019 6746031111	B	21,767.340	1.0000		- 21,767	21,767	
10/29/2019 6746031111	B	5,007,955.750	1.0000		- 5,007,956	5,007,956	
10/30/2019 6746031100	B	971,699.980	1.0000		- 971,700	971,700	
10/30/2019 6746031111	B	136,052.010	1.0000		- 136,052	136,052	
10/30/2019 6746031111	B	244,096.150	1.0000		- 244,096	244,096	
10/30/2019 6746031113	B	164,070.430	1.0000		- 164,070	164,070	
10/31/2019 6746031111	B	2,100,000.000	1.0000		- 2,100,000	2,100,000	
10/31/2019 6746031113	B	33,085.960	1.0000		- 33,086	33,086	
11/01/2019 6746031111	B	23,539.000	1.0000		- 23,539	23,539	
11/01/2019 6746031113	B	25,343.280	1.0000		- 25,343	25,343	
11/04/2019 6746031100	B	791,853.950	1.0000		- 791,854	791,854	
11/04/2019 6746031110	B	95,373.880	1.0000		- 95,374	95,374	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/04/2019 6746031111	B	218,707.760	1.0000		- 218,708	218,708	
11/04/2019 6746031113	B	17,056.550	1.0000		- 17,057	17,057	
11/04/2019 6746031114	B	.030	1.0000				
11/04/2019 6746031115	B	1,025.760	1.0000		- 1,026	1,026	
11/05/2019 6746031100	B	3,234,451.320	1.0000		- 3,234,451	3,234,451	
11/05/2019 6746031111	B	780,184.000	1.0000		- 780,184	780,184	
11/06/2019 6746031100	B	200,300.470	1.0000		- 200,300	200,300	
11/06/2019 6746031100	B	380,533.670	1.0000		- 380,534	380,534	
11/06/2019 6746031111	B	912,317.160	1.0000		- 912,317	912,317	
11/06/2019 6746031111	B	80,631.510	1.0000		- 80,632	80,632	
11/06/2019 6746031113	B	37,747.730	1.0000		- 37,748	37,748	
11/07/2019 6746031100	B	3,595.060	1.0000		- 3,595	3,595	
11/07/2019 6746031100	B	30,105.980	1.0000		- 30,106	30,106	
11/07/2019 6746031111	B	91,474.250	1.0000		- 91,474	91,474	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/07/2019 6746031111	B	9,972.000	1.0000		- 9,972	9,972	
11/07/2019 6746031113	B	7,226.730	1.0000		- 7,227	7,227	
11/08/2019 6746031100	B	301,335.020	1.0000		- 301,335	301,335	
11/08/2019 6746031111	B	28,056.000	1.0000		- 28,056	28,056	
11/12/2019 6746031100	B	9,387,450.250	1.0000		- 9,387,450	9,387,450	
11/13/2019 6746031100	B	100,937.030	1.0000		- 100,937	100,937	
11/13/2019 6746031100	B	131,735.200	1.0000		- 131,735	131,735	
11/13/2019 6746031111	B	11,396.000	1.0000		- 11,396	11,396	
11/14/2019 6746031100	B	805,364.240	1.0000		- 805,364	805,364	
11/14/2019 6746031100	B	21,976.580	1.0000		- 21,977	21,977	
11/14/2019 6746031110	B	91,474.250	1.0000		- 91,474	91,474	
11/14/2019 6746031111	B	5,251,756.480	1.0000		- 5,251,756	5,251,756	
11/15/2019 6746031100	B	97,784.350	1.0000		- 97,784	97,784	
11/15/2019 6746031111	B	34,230.000	1.0000		- 34,230	34,230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/15/2019 6746031113	B	8,039.700	1.0000		- 8,040	8,040	
11/18/2019 6746031100	B	266,366.190	1.0000		- 266,366	266,366	
11/18/2019 6746031100	B	51,917.490	1.0000		- 51,917	51,917	
11/18/2019 6746031111	B	22,859.000	1.0000		- 22,859	22,859	
11/18/2019 6746031113	B	214.140	1.0000		- 214	214	
11/19/2019 6746031100	B	1,851.570	1.0000		- 1,852	1,852	
11/19/2019 6746031111	B	9,575,059.910	1.0000		- 9,575,060	9,575,060	
11/20/2019 6746031100	B	109,801.340	1.0000		- 109,801	109,801	
11/20/2019 6746031100	B	32,400.860	1.0000		- 32,401	32,401	
11/21/2019 6746031100	B	34,451.330	1.0000		- 34,451	34,451	
11/21/2019 6746031111	B	3,174,485.000	1.0000		- 3,174,485	3,174,485	
11/21/2019 6746031115	B	12,000,000.000	1.0000		- 12,000,000	12,000,000	
11/22/2019 6746031100	B	8,939.250	1.0000		- 8,939	8,939	
11/22/2019 6746031111	B	5,522,354.050	1.0000		- 5,522,354	5,522,354	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/22/2019 6746031111	B	11,934,604.200	1.0000		- 11,934,604	11,934,604	
11/25/2019 6746031100	B	597,350.780	1.0000		- 597,351	597,351	
11/25/2019 6746031100	B	85,072.690	1.0000		- 85,073	85,073	
11/25/2019 6746031111	B	746,688.430	1.0000		- 746,688	746,688	
11/25/2019 6746031113	B	151,667.570	1.0000		- 151,668	151,668	
11/26/2019 6746031100	B	8,554.670	1.0000		- 8,555	8,555	
11/26/2019 6746031111	B	744,755.000	1.0000		- 744,755	744,755	
11/26/2019 6746031113	B	832,335.140	1.0000		- 832,335	832,335	
11/27/2019 6746031100	B	3,929.850	1.0000		- 3,930	3,930	
11/27/2019 6746031110	B	6,494.410	1.0000		- 6,494	6,494	
11/27/2019 6746031111	B	4,746,218.240	1.0000		- 4,746,218	4,746,218	
11/27/2019 6746031111	B	4,834,783.990	1.0000		- 4,834,784	4,834,784	
11/27/2019 6746031113	B	404,879.720	1.0000		- 404,880	404,880	
11/29/2019 6746031100	B	48,660.280	1.0000		- 48,660	48,660	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/02/2019 6746031100	B	144,556.460	1.0000		- 144,556	144,556	
12/03/2019 6746031100	B	692,885.330	1.0000		- 692,885	692,885	
12/03/2019 6746031110	B	3,609.020	1.0000		- 3,609	3,609	
12/03/2019 6746031111	B	504,037.460	1.0000		- 504,037	504,037	
12/03/2019 6746031115	B	1,205.310	1.0000		- 1,205	1,205	
12/05/2019 6746031100	B	3,377.860	1.0000		- 3,378	3,378	
12/05/2019 6746031113	B	3,298.680	1.0000		- 3,299	3,299	
12/06/2019 6746031100	B	44,561.100	1.0000		- 44,561	44,561	
12/06/2019 6746031100	B	361.020	1.0000		- 361	361	
12/06/2019 6746031113	B	153,660.220	1.0000		- 153,660	153,660	
12/09/2019 6746031111	B	1,287,120.980	1.0000		- 1,287,121	1,287,121	
12/09/2019 6746031113	B	430,482.220	1.0000		- 430,482	430,482	
12/10/2019 6746031100	B	468.780	1.0000		- 469	469	
12/10/2019 6746031110	B	91,474.250	1.0000		- 91,474	91,474	

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ACCOUNT 6746031199

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/10/2019 6746031111	B	2,373,456.880	1.0000		- 2,373,457	2,373,457	
12/10/2019 6746031113	B	310,203.810	1.0000		- 310,204	310,204	
12/10/2019 6746031113	B	8,695.940	1.0000		- 8,696	8,696	
12/11/2019 6746031111	B	114,661.000	1.0000		- 114,661	114,661	
12/12/2019 6746031100	B	30,911.250	1.0000		- 30,911	30,911	
12/12/2019 6746031111	B	87,357.000	1.0000		- 87,357	87,357	
12/12/2019 6746031111	B	25,541.000	1.0000		- 25,541	25,541	
12/12/2019 6746031113	B	16,811.790	1.0000		- 16,812	16,812	
12/13/2019 6746031111	B	260,400.000	1.0000		- 260,400	260,400	
12/13/2019 6746031113	B	210,950.980	1.0000		- 210,951	210,951	
12/16/2019 6746031100	B	1,359,956.560	1.0000		- 1,359,957	1,359,957	
12/16/2019 6746031100	B	55,724.730	1.0000		- 55,725	55,725	
12/16/2019 6746031111	B	4,754,211.720	1.0000		- 4,754,212	4,754,212	
12/17/2019 6746031100	B	19,679.570	1.0000		- 19,680	19,680	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/17/2019 6746031100	B	12,281.040	1.0000		- 12,281	12,281	
12/17/2019 6746031111	B	69,620.000	1.0000		- 69,620	69,620	
12/17/2019 6746031113	B	230,384.340	1.0000		- 230,384	230,384	
12/17/2019 6746031113	B	3,646.710	1.0000		- 3,647	3,647	
12/18/2019 6746031100	B	2,305.220	1.0000		- 2,305	2,305	
12/18/2019 6746031111	B	17,129.000	1.0000		- 17,129	17,129	
12/18/2019 6746031113	B	142,607.430	1.0000		- 142,607	142,607	
12/18/2019 6746031113	B	15,145.340	1.0000		- 15,145	15,145	
12/19/2019 6746031100	B	28,578.750	1.0000		- 28,579	28,579	
12/19/2019 6746031113	B	265,317.390	1.0000		- 265,317	265,317	
12/20/2019 6746031100	B	222,316.300	1.0000		- 222,316	222,316	
12/20/2019 6746031100	B	18,783.250	1.0000		- 18,783	18,783	
12/20/2019 6746031111	B	10,026,510.820	1.0000		- 10,026,511	10,026,511	
12/23/2019 6746031100	B	4,882.540	1.0000		- 4,883	4,883	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/23/2019 6746031111	B	4,950,773.670	1.0000		- 4,950,774	4,950,774	
12/23/2019 6746031113	B	163,004.120	1.0000		- 163,004	163,004	
12/24/2019 6746031111	B	249,220.060	1.0000		- 249,220	249,220	
12/24/2019 6746031113	B	56,467.480	1.0000		- 56,467	56,467	
12/26/2019 6746031100	B	2,135,733.780	1.0000		- 2,135,734	2,135,734	
12/26/2019 6746031100	B	7,103.220	1.0000		- 7,103	7,103	
12/26/2019 6746031111	B	45,040.000	1.0000		- 45,040	45,040	
12/26/2019 6746031113	B	53,909.440	1.0000		- 53,909	53,909	
12/27/2019 6746031111	B	66,824.000	1.0000		- 66,824	66,824	
12/27/2019 6746031111	B	8,606,108.260	1.0000		- 8,606,108	8,606,108	
12/27/2019 6746031113	B	22,825.620	1.0000		- 22,826	22,826	
12/30/2019 6746031100	B	17,210.930	1.0000		- 17,211	17,211	
12/30/2019 6746031111	B	34,921.040	1.0000		- 34,921	34,921	
12/30/2019 6746031113	B	8,370.870	1.0000		- 8,371	8,371	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/31/2019 6746031100	B	38,649.670	1.0000		- 38,650	38,650	
12/31/2019 6746031111	B	1,449,134.000	1.0000		- 1,449,134	1,449,134	
12/31/2019 6746031111	B	269,145.490	1.0000		- 269,145	269,145	
12/31/2019 6746031113	B	8,963.650	1.0000		- 8,964	8,964	
01/02/2020 6746031100	B	1,706.790	1.0000		- 1,707	1,707	
01/02/2020 6746031113	B	7,297.010	1.0000		- 7,297	7,297	
01/03/2020 6746031110	B	3,731.970	1.0000		- 3,732	3,732	
01/03/2020 6746031111	B	143,446.830	1.0000		- 143,447	143,447	
01/03/2020 6746031113	B	4,464.070	1.0000		- 4,464	4,464	
01/03/2020 6746031115	B	633.560	1.0000		- 634	634	
01/06/2020 6746031100	B	409,916.830	1.0000		- 409,917	409,917	
01/06/2020 6746031100	B	9,740.960	1.0000		- 9,741	9,741	
01/06/2020 6746031105	B	311.950	1.0000		- 312	312	
01/06/2020 6746031111	B	65,278.240	1.0000		- 65,278	65,278	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/06/2020 6746031111	B	264,436.080	1.0000		- 264,436	264,436	
01/06/2020 6746031113	B	3,323.610	1.0000		- 3,324	3,324	
01/07/2020 6746031111	B	121,931.200	1.0000		- 121,931	121,931	
01/08/2020 6746031100	B	666,176.070	1.0000		- 666,176	666,176	
01/08/2020 6746031100	B	744.130	1.0000		- 744	744	
01/09/2020 6746031111	B	2,452,953.610	1.0000		- 2,452,954	2,452,954	
01/10/2020 6746031100	B	342,820.670	1.0000		- 342,821	342,821	
01/10/2020 6746031100	B	7,187.330	1.0000		- 7,187	7,187	
01/10/2020 6746031113	B	11,644.500	1.0000		- 11,645	11,645	
01/13/2020 6746031100	B	277,175.540	1.0000		- 277,176	277,176	
01/14/2020 6746031100	B	1,622,065.650	1.0000		- 1,622,066	1,622,066	
01/14/2020 6746031110	B	93,173.880	1.0000		- 93,174	93,174	
01/14/2020 6746031111	B	3,491,798.590	1.0000		- 3,491,799	3,491,799	
01/15/2020 6746031100	B	24,627.680	1.0000		- 24,628	24,628	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/15/2020 6746031100	B	83,077.990	1.0000		- 83,078	83,078	
01/16/2020 6746031100	B	20,835.200	1.0000		- 20,835	20,835	
01/16/2020 6746031110	B	21,200.860	1.0000		- 21,201	21,201	
01/17/2020 6746031100	B	786,837.740	1.0000		- 786,838	786,838	
01/17/2020 6746031100	B	18,069.760	1.0000		- 18,070	18,070	
01/17/2020 6746031113	B	10,127.160	1.0000		- 10,127	10,127	
01/21/2020 6746031100	B	129,078.290	1.0000		- 129,078	129,078	
01/21/2020 6746031110	B	21,200.860	1.0000		- 21,201	21,201	
01/21/2020 6746031113	B	48,162.380	1.0000		- 48,162	48,162	
01/22/2020 6746031100	B	4,777.310	1.0000		- 4,777	4,777	
01/22/2020 6746031111	B	8,840,113.790	1.0000		- 8,840,114	8,840,114	
01/22/2020 6746031113	B	79,151.840	1.0000		- 79,152	79,152	
01/23/2020 6746031100	B	99,052.160	1.0000		- 99,052	99,052	
01/23/2020 6746031100	B	14,701.880	1.0000		- 14,702	14,702	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/23/2020 6746031110	B	2,479.400	1.0000		- 2,479	2,479	
01/23/2020 6746031113	B	73,783.630	1.0000		- 73,784	73,784	
01/24/2020 6746031100	B	270,861.060	1.0000		- 270,861	270,861	
01/24/2020 6746031110	B	804.750	1.0000		- 805	805	
01/24/2020 6746031111	B	23,782,775.400	1.0000		- 23,782,775	23,782,775	
01/24/2020 6746031113	B	72,945.990	1.0000		- 72,946	72,946	
01/27/2020 6746031100	B	2,132,828.700	1.0000		- 2,132,829	2,132,829	
01/27/2020 6746031100	B	13,067.420	1.0000		- 13,067	13,067	
01/27/2020 6746031111	B	4,526,401.600	1.0000		- 4,526,402	4,526,402	
01/28/2020 6746031113	B	17,587.860	1.0000		- 17,588	17,588	
01/29/2020 6746031100	B	13,472,217.020	1.0000		- 13,472,217	13,472,217	
01/29/2020 6746031113	B	397,159.140	1.0000		- 397,159	397,159	
01/30/2020 6746031100	B	792,484.400	1.0000		- 792,484	792,484	
01/30/2020 6746031100	B	3,689,022.380	1.0000		- 3,689,022	3,689,022	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/31/2020 6746031100	B	3,823,560.610	1.0000		- 3,823,561	3,823,561	
01/31/2020 6746031110	B	1,129,977.030	1.0000		- 1,129,977	1,129,977	
01/31/2020 6746031111	B	3,986,345.430	1.0000		- 3,986,345	3,986,345	
01/31/2020 6746031113	B	149,010.540	1.0000		- 149,011	149,011	
02/03/2020 6746031100	B	30,069.730	1.0000		- 30,070	30,070	
02/03/2020 6746031111	B	60,078.630	1.0000		- 60,079	60,079	
02/03/2020 6746031113	B	183,715.300	1.0000		- 183,715	183,715	
02/04/2020 6746031105	B	.330	1.0000				
02/04/2020 6746031110	B	3,806.600	1.0000		- 3,807	3,807	
02/04/2020 6746031111	B	1,234,726.020	1.0000		- 1,234,726	1,234,726	
02/04/2020 6746031113	B	59,602.050	1.0000		- 59,602	59,602	
02/04/2020 6746031115	B	619.090	1.0000		- 619	619	
02/05/2020 6746031100	B	410,233.440	1.0000		- 410,233	410,233	
02/05/2020 6746031100	B	25,504.960	1.0000		- 25,505	25,505	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/05/2020 6746031111	B	41,252.660	1.0000		- 41,253	41,253	
02/05/2020 6746031113	B	268,320.680	1.0000		- 268,321	268,321	
02/06/2020 6746031100	B	24,515.750	1.0000		- 24,516	24,516	
02/06/2020 6746031111	B	35,026,386.590	1.0000		- 35,026,387	35,026,387	
02/06/2020 6746031113	B	33,479,038.460	1.0000		- 33,479,038	33,479,038	
02/07/2020 6746031100	B	732,726.760	1.0000		- 732,727	732,727	
02/07/2020 6746031100	B	77.800	1.0000		- 78	78	
02/07/2020 6746031111	B	45,393.010	1.0000		- 45,393	45,393	
02/07/2020 6746031113	B	434,982.010	1.0000		- 434,982	434,982	
02/11/2020 6746031100	B	5,387.850	1.0000		- 5,388	5,388	
02/11/2020 6746031100	B	554,433.680	1.0000		- 554,434	554,434	
02/11/2020 6746031110	B	154,130.050	1.0000		- 154,130	154,130	
02/11/2020 6746031111	B	1,844,445.100	1.0000		- 1,844,445	1,844,445	
02/12/2020 6746031100	B	6,789.440	1.0000		- 6,789	6,789	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/12/2020 6746031100	B	19,886.000	1.0000		- 19,886	19,886	
02/13/2020 6746031111	B	10,615.000	1.0000		- 10,615	10,615	
02/13/2020 6746031111	B	6,983.410	1.0000		- 6,983	6,983	
02/14/2020 6746031100	B	1,897,880.990	1.0000		- 1,897,881	1,897,881	
02/14/2020 6746031111	B	3,215,226.210	1.0000		- 3,215,226	3,215,226	
02/14/2020 6746031113	B	767.800	1.0000		- 768	768	
02/18/2020 6746031100	B	38,851.110	1.0000		- 38,851	38,851	
02/18/2020 6746031111	B	2,100,537.980	1.0000		- 2,100,538	2,100,538	
02/19/2020 6746031111	B	1,363,800.910	1.0000		- 1,363,801	1,363,801	
02/20/2020 6746031100	B	1,030,637.350	1.0000		- 1,030,637	1,030,637	
02/20/2020 6746031100	B	17,277.560	1.0000		- 17,278	17,278	
02/20/2020 6746031111	B	2,959,586.860	1.0000		- 2,959,587	2,959,587	
02/20/2020 6746031113	B	87,177.150	1.0000		- 87,177	87,177	
02/21/2020 6746031100	B	868,020.490	1.0000		- 868,020	868,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/21/2020 6746031111	B	2,199,977.970	1.0000		- 2,199,978	2,199,978	
02/21/2020 6746031113	B	126,091.290	1.0000		- 126,091	126,091	
02/24/2020 6746031111	B	3,178,906.500	1.0000		- 3,178,907	3,178,907	
02/24/2020 6746031113	B	17,162.890	1.0000		- 17,163	17,163	
02/25/2020 6746031100	B	1,087,921.350	1.0000		- 1,087,921	1,087,921	
02/25/2020 6746031111	B	3,020,000.000	1.0000		- 3,020,000	3,020,000	
02/25/2020 6746031113	B	317,289.000	1.0000		- 317,289	317,289	
02/26/2020 6746031113	B	472,116.590	1.0000		- 472,117	472,117	
02/27/2020 6746031111	B	3,090,084.000	1.0000		- 3,090,084	3,090,084	
02/28/2020 6746031100	B	16,212.360	1.0000		- 16,212	16,212	
02/28/2020 6746031111	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	
02/28/2020 6746031113	B	76,924.780	1.0000		- 76,925	76,925	
03/02/2020 6746031100	B	120,102.680	1.0000		- 120,103	120,103	
03/02/2020 6746031113	B	42,026.620	1.0000		- 42,027	42,027	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/03/2020 6746031105	B	.040	1.0000				
03/03/2020 6746031110	B	5,006.980	1.0000		- 5,007	5,007	
03/03/2020 6746031111	B	139,578.680	1.0000		- 139,579	139,579	
03/03/2020 6746031111	B	.040	1.0000				
03/03/2020 6746031115	B	578.160	1.0000		- 578	578	
03/04/2020 6746031110	B	138,354.970	1.0000		- 138,355	138,355	
03/04/2020 6746031111	B	277,551.750	1.0000		- 277,552	277,552	
03/05/2020 6746031111	B	78,353.000	1.0000		- 78,353	78,353	
03/05/2020 6746031111	B	286,988.070	1.0000		- 286,988	286,988	
03/06/2020 6746031100	B	726,230.870	1.0000		- 726,231	726,231	
03/06/2020 6746031111	B	169,669.820	1.0000		- 169,670	169,670	
03/06/2020 6746031113	B	58,229.830	1.0000		- 58,230	58,230	
03/09/2020 6746031100	B	3,483,690.650	1.0000		- 3,483,691	3,483,691	
03/09/2020 6746031100	B	178,339.210	1.0000		- 178,339	178,339	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/09/2020 6746031111	B	790,157.530	1.0000		- 790,158	790,158	
03/09/2020 6746031113	B	33,821.970	1.0000		- 33,822	33,822	
03/10/2020 6746031111	B	34,982,817.200	1.0000		- 34,982,817	34,982,817	
03/10/2020 6746031113	B	27,657,486.160	1.0000		- 27,657,486	27,657,486	
03/11/2020 6746031100	B	75,347.890	1.0000		- 75,348	75,348	
03/11/2020 6746031100	B	127,430.130	1.0000		- 127,430	127,430	
03/11/2020 6746031111	B	32,925.000	1.0000		- 32,925	32,925	
03/11/2020 6746031111	B	349,959.060	1.0000		- 349,959	349,959	
03/12/2020 6746031111	B	38,472.340	1.0000		- 38,472	38,472	
03/12/2020 6746031113	B	112,759.080	1.0000		- 112,759	112,759	
03/13/2020 6746031100	B	100,078.400	1.0000		- 100,078	100,078	
03/13/2020 6746031111	B	8,000,000.000	1.0000		- 8,000,000	8,000,000	
03/13/2020 6746031113	B	177,207.880	1.0000		- 177,208	177,208	
03/16/2020 6746031100	B	3,191,307.680	1.0000		- 3,191,308	3,191,308	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/16/2020 6746031100	B	95,973.810	1.0000		- 95,974	95,974	
03/16/2020 6746031111	B	571,715.810	1.0000		- 571,716	571,716	
03/16/2020 6746031113	B	8,549.920	1.0000		- 8,550	8,550	
03/17/2020 6746031111	B	3,923,500.700	1.0000		- 3,923,501	3,923,501	
03/18/2020 6746031100	B	108,699.900	1.0000		- 108,700	108,700	
03/18/2020 6746031100	B	227,515.460	1.0000		- 227,515	227,515	
03/18/2020 6746031111	B	5,818,411.990	1.0000		- 5,818,412	5,818,412	
03/18/2020 6746031113	B	375,685.680	1.0000		- 375,686	375,686	
03/19/2020 6746031113	B	24,858.190	1.0000		- 24,858	24,858	
03/20/2020 6746031100	B	1,089,551.840	1.0000		- 1,089,552	1,089,552	
03/20/2020 6746031100	B	285,096.000	1.0000		- 285,096	285,096	
03/20/2020 6746031111	B	2,500,000.000	1.0000		- 2,500,000	2,500,000	
03/20/2020 6746031113	B	21,058.480	1.0000		- 21,058	21,058	
03/23/2020 6746031111	B	1,000,000.000	1.0000		- 1,000,000	1,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2020 6746031100	B	22,766.740	1.0000		- 22,767	22,767	
03/25/2020 6746031100	B	1,915,450.110	1.0000		- 1,915,450	1,915,450	
03/25/2020 6746031111	B	65,181.610	1.0000		- 65,182	65,182	
03/26/2020 6746031100	B	279,311.840	1.0000		- 279,312	279,312	
03/26/2020 6746031100	B	55,140.780	1.0000		- 55,141	55,141	
03/26/2020 6746031111	B	3,500,000.000	1.0000		- 3,500,000	3,500,000	
03/26/2020 6746031113	B	137,159.430	1.0000		- 137,159	137,159	
03/27/2020 6746031111	B	2,700,000.000	1.0000		- 2,700,000	2,700,000	
03/27/2020 6746031111	B	16,945.930	1.0000		- 16,946	16,946	
03/27/2020 6746031113	B	17,161,919.850	1.0000		- 17,161,920	17,161,920	
03/27/2020 6746031113	B	590,054.230	1.0000		- 590,054	590,054	
03/30/2020 6746031100	B	1,151,006.860	1.0000		- 1,151,007	1,151,007	
03/30/2020 6746031111	B	216,450.220	1.0000		- 216,450	216,450	
03/30/2020 6746031113	B	3,416.320	1.0000		- 3,416	3,416	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/30/2020 6746031113	B	1,811.950	1.0000		- 1,812	1,812	
03/31/2020 6746031100	B	328,950.310	1.0000		- 328,950	328,950	
03/31/2020 6746031111	B	750,000.000	1.0000		- 750,000	750,000	
03/31/2020 6746031113	B	8,088.430	1.0000		- 8,088	8,088	
04/01/2020 6746031100	B	15,400,752.150	1.0000		- 15,400,752	15,400,752	
04/01/2020 6746031100	B	797,759.380	1.0000		- 797,759	797,759	
04/01/2020 6746031111	B	85,299.500	1.0000		- 85,300	85,300	
04/01/2020 6746031111	B	14,349,241.800	1.0000		- 14,349,242	14,349,242	
04/01/2020 6746031113	B	4,991.990	1.0000		- 4,992	4,992	
04/02/2020 6746031100	B	8,387.440	1.0000		- 8,387	8,387	
04/02/2020 6746031110	B	2,874.140	1.0000		- 2,874	2,874	
04/02/2020 6746031113	B	3,382.310	1.0000		- 3,382	3,382	
04/02/2020 6746031115	B	276.410	1.0000		- 276	276	
04/03/2020 6746031100	B	502,599.120	1.0000		- 502,599	502,599	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/03/2020 6746031100	B	652,349.180	1.0000		- 652,349	652,349	
04/03/2020 6746031110	B	138,354.970	1.0000		- 138,355	138,355	
04/03/2020 6746031113	B	2,468.400	1.0000		- 2,468	2,468	
04/06/2020 6746031100	B	8,608.750	1.0000		- 8,609	8,609	
04/06/2020 6746031111	B	1,251,725.020	1.0000		- 1,251,725	1,251,725	
04/06/2020 6746031113	B	958.720	1.0000		- 959	959	
04/07/2020 6746031100	B	15,335.370	1.0000		- 15,335	15,335	
04/07/2020 6746031111	B	1,200,048.920	1.0000		- 1,200,049	1,200,049	
04/07/2020 6746031113	B	2,358.260	1.0000		- 2,358	2,358	
04/08/2020 6746031100	B	2,623.700	1.0000		- 2,624	2,624	
04/08/2020 6746031111	B	1,092,805.270	1.0000		- 1,092,805	1,092,805	
04/08/2020 6746031113	B	2,325.850	1.0000		- 2,326	2,326	
04/09/2020 6746031100	B	105,811.710	1.0000		- 105,812	105,812	
04/09/2020 6746031111	B	3,802.000	1.0000		- 3,802	3,802	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/09/2020 6746031113	B	3,555.450	1.0000		- 3,555	3,555	
04/13/2020 6746031100	B	3,276.500	1.0000		- 3,277	3,277	
04/13/2020 6746031111	B	959,142.070	1.0000		- 959,142	959,142	
04/13/2020 6746031113	B	15,495.190	1.0000		- 15,495	15,495	
04/14/2020 6746031100	B	17,794.000	1.0000		- 17,794	17,794	
04/14/2020 6746031111	B	1,500,000.000	1.0000		- 1,500,000	1,500,000	
04/15/2020 6746031100	B	138,508.840	1.0000		- 138,509	138,509	
04/15/2020 6746031100	B	40,200.630	1.0000		- 40,201	40,201	
04/15/2020 6746031111	B	49,555.000	1.0000		- 49,555	49,555	
04/16/2020 6746031111	B	2,700,000.000	1.0000		- 2,700,000	2,700,000	
04/17/2020 6746031100	B	456,307.570	1.0000		- 456,308	456,308	
04/17/2020 6746031111	B	3,195,206.090	1.0000		- 3,195,206	3,195,206	
04/20/2020 6746031100	B	18,906,693.260	1.0000		- 18,906,693	18,906,693	
04/20/2020 6746031111	B	2,000,951.600	1.0000		- 2,000,952	2,000,952	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/20/2020 6746031111	B	35,536.170	1.0000		- 35,536	35,536	
04/21/2020 6746031111	B	3,639,468.450	1.0000		- 3,639,468	3,639,468	
04/22/2020 6746031100	B	167,717.630	1.0000		- 167,718	167,718	
04/22/2020 6746031111	B	14,785.000	1.0000		- 14,785	14,785	
04/23/2020 6746031100	B	84,326.610	1.0000		- 84,327	84,327	
04/23/2020 6746031111	B	3,610,064.470	1.0000		- 3,610,064	3,610,064	
04/27/2020 6746031100	B	372,561.980	1.0000		- 372,562	372,562	
04/28/2020 6746031100	B	211,035.790	1.0000		- 211,036	211,036	
04/28/2020 6746031111	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	
04/29/2020 6746031100	B	424,216.030	1.0000		- 424,216	424,216	
04/29/2020 6746031100	B	18,038,532.750	1.0000		- 18,038,533	18,038,533	
04/29/2020 6746031111	B	500,000.000	1.0000		- 500,000	500,000	
04/30/2020 6746031100	B	2,453,306.490	1.0000		- 2,453,306	2,453,306	
05/01/2020 6746031100	B	87,325.380	1.0000		- 87,325	87,325	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/04/2020 6746031110	B	617.130	1.0000		- 617	617	
05/04/2020 6746031111	B	15,403.310	1.0000		- 15,403	15,403	
05/04/2020 6746031113	B	1.970	1.0000		- 2	2	
05/04/2020 6746031115	B	43.100	1.0000		- 43	43	
05/05/2020 6746031111	B	30,544.210	1.0000		- 30,544	30,544	
05/05/2020 6746031113	B	3,646.700	1.0000		- 3,647	3,647	
05/06/2020 6746031100	B	5,757.430	1.0000		- 5,757	5,757	
05/06/2020 6746031111	B	1,248,526.160	1.0000		- 1,248,526	1,248,526	
05/06/2020 6746031111	B	1,527.470	1.0000		- 1,527	1,527	
05/07/2020 6746031100	B	79,965.770	1.0000		- 79,966	79,966	
05/07/2020 6746031110	B	1,282,117.340	1.0000		- 1,282,117	1,282,117	
05/07/2020 6746031111	B	220,039.500	1.0000		- 220,040	220,040	
05/07/2020 6746031111	B	3,397,819.160	1.0000		- 3,397,819	3,397,819	
05/08/2020 6746031100	B	625,860.560	1.0000		- 625,861	625,861	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/08/2020 6746031111	B	25,533.000	1.0000		- 25,533	25,533	
05/11/2020 6746031100	B	478,983.160	1.0000		- 478,983	478,983	
05/11/2020 6746031111	B	1,499,678.250	1.0000		- 1,499,678	1,499,678	
05/12/2020 6746031100	B	60,662.370	1.0000		- 60,662	60,662	
05/12/2020 6746031111	B	2,958,872.000	1.0000		- 2,958,872	2,958,872	
05/14/2020 6746031100	B	700,556.180	1.0000		- 700,556	700,556	
05/14/2020 6746031110	B	138,354.970	1.0000		- 138,355	138,355	
05/14/2020 6746031111	B	2,000,000.000	1.0000		- 2,000,000	2,000,000	
05/15/2020 6746031100	B	1,699,178.390	1.0000		- 1,699,178	1,699,178	
05/15/2020 6746031100	B	824,389.980	1.0000		- 824,390	824,390	
05/15/2020 6746031111	B	150,704.710	1.0000		- 150,705	150,705	
05/15/2020 6746031111	B	191,365.010	1.0000		- 191,365	191,365	
05/18/2020 6746031100	B	774,441.820	1.0000		- 774,442	774,442	
05/18/2020 6746031111	B	2,868,242.140	1.0000		- 2,868,242	2,868,242	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/19/2020 6746031100	B	139,609.660	1.0000		- 139,610	139,610	
05/19/2020 6746031111	B	25,649,136.480	1.0000		- 25,649,136	25,649,136	
05/20/2020 6746031100	B	765,313.360	1.0000		- 765,313	765,313	
05/20/2020 6746031111	B	2,155,626.170	1.0000		- 2,155,626	2,155,626	
05/21/2020 6746031100	B	198,820.820	1.0000		- 198,821	198,821	
05/21/2020 6746031111	B	1,450,000.000	1.0000		- 1,450,000	1,450,000	
05/21/2020 6746031111	B	2,047.000	1.0000		- 2,047	2,047	
05/26/2020 6746031100	B	3,956,406.680	1.0000		- 3,956,407	3,956,407	
05/26/2020 6746031100	B	7,555.840	1.0000		- 7,556	7,556	
05/26/2020 6746031111	B	3,024,407.000	1.0000		- 3,024,407	3,024,407	
05/27/2020 6746031100	B	93,548.400	1.0000		- 93,548	93,548	
05/28/2020 6746031100	B	544,675.500	1.0000		- 544,676	544,676	
05/28/2020 6746031115	B	3,000,000.000	1.0000		- 3,000,000	3,000,000	
05/29/2020 6746031111	B	2,300,000.000	1.0000		- 2,300,000	2,300,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Buys			**0**	**885,388,229**	**885,388,229**	**0**
06/03/2019 6746031113	S	- 32,610.870	1.0000		32,611	32,611	
06/04/2019 6746031100	S	- 838,688.750	1.0000		838,689	838,689	
06/04/2019 6746031111	S	- 30,509.980	1.0000		30,510	30,510	
06/04/2019 6746031113	S	- 81,552.870	1.0000		81,553	81,553	
06/04/2019 6746031114	S	- 5,240.020	1.0000		5,240	5,240	
06/04/2019 6746031115	S	- 1,500,000.000	1.0000		1,500,000	1,500,000	
06/05/2019 6746031100	S	- 372,950.060	1.0000		372,950	372,950	
06/05/2019 6746031100	S	- 2,264.520	1.0000		2,265	2,265	
06/05/2019 6746031113	S	- 609,972.030	1.0000		609,972	609,972	
06/07/2019 6746031100	S	- 889,803.300	1.0000		889,803	889,803	
06/07/2019 6746031111	S	- 124,139.900	1.0000		124,140	124,140	
06/10/2019 6746031100	S	- 1,672.980	1.0000		1,673	1,673	
06/11/2019 6746031111	S	- 1,618,911.560	1.0000		1,618,912	1,618,912	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/12/2019 6746031100	S	- 490.480	1.0000		490	490	
06/13/2019 6746031100	S	- 203,341.670	1.0000		203,342	203,342	
06/13/2019 6746031111	S	- 2,666,777.000	1.0000		2,666,777	2,666,777	
06/14/2019 6746031100	S	- 364,898.230	1.0000		364,898	364,898	
06/14/2019 6746031113	S	- 25,716.460	1.0000		25,716	25,716	
06/17/2019 6746031113	S	- 32,989.470	1.0000		32,989	32,989	
06/18/2019 6746031100	S	- 16,602.040	1.0000		16,602	16,602	
06/18/2019 6746031100	S	- 8,570.800	1.0000		8,571	8,571	
06/18/2019 6746031111	S	- 93,987.680	1.0000		93,988	93,988	
06/19/2019 6746031111	S	- 122,515.810	1.0000		122,516	122,516	
06/20/2019 6746031111	S	- 17,000,000.000	1.0000		17,000,000	17,000,000	
06/20/2019 6746031113	S	- 573,344.910	1.0000		573,345	573,345	
06/21/2019 6746031100	S	- 597,886.510	1.0000		597,887	597,887	
06/21/2019 6746031111	S	- 2,959,033.920	1.0000		2,959,034	2,959,034	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/21/2019 6746031113	S	- 171,316.010	1.0000		171,316	171,316	
06/24/2019 6746031100	S	- 283,323.280	1.0000		283,323	283,323	
06/24/2019 6746031111	S	- 858,432.730	1.0000		858,433	858,433	
06/24/2019 6746031113	S	- 47,828.430	1.0000		47,828	47,828	
06/25/2019 6746031111	S	- 3,235,032.000	1.0000		3,235,032	3,235,032	
06/25/2019 6746031113	S	- 15,540.950	1.0000		15,541	15,541	
06/26/2019 6746031111	S	- 357,911.790	1.0000		357,912	357,912	
06/26/2019 6746031113	S	- 8,774.220	1.0000		8,774	8,774	
06/27/2019 6746031100	S	- 20,296.760	1.0000		20,297	20,297	
06/28/2019 6746031100	S	- 573,673.480	1.0000		573,673	573,673	
06/28/2019 6746031111	S	- 1,494,355.590	1.0000		1,494,356	1,494,356	
06/28/2019 6746031113	S	- 18,177.690	1.0000		18,178	18,178	
06/28/2019 6746031115	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
07/01/2019 6746031100	S	- 2,229,197.260	1.0000		2,229,197	2,229,197	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2019 6746031100	S	- 14,251.670	1.0000		14,252	14,252	
07/01/2019 6746031111	S	- 5,120.000	1.0000		5,120	5,120	
07/02/2019 6746031100	S	- 11,443.560	1.0000		11,444	11,444	
07/02/2019 6746031111	S	- 987,631.740	1.0000		987,632	987,632	
07/02/2019 6746031114	S	- 288.220	1.0000		288	288	
07/03/2019 6746031111	S	- 4,828.000	1.0000		4,828	4,828	
07/05/2019 6746031100	S	- 381,498.500	1.0000		381,499	381,499	
07/05/2019 6746031111	S	- 55,960.480	1.0000		55,960	55,960	
07/08/2019 6746031100	S	- 494,852.910	1.0000		494,853	494,853	
07/08/2019 6746031100	S	- 92,938.260	1.0000		92,938	92,938	
07/09/2019 6746031100	S	- 212,059.390	1.0000		212,059	212,059	
07/09/2019 6746031100	S	- 8,562.990	1.0000		8,563	8,563	
07/10/2019 6746031111	S	- 1,343,636.470	1.0000		1,343,636	1,343,636	
07/11/2019 6746031100	S	- 775,839.340	1.0000		775,839	775,839	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/11/2019 6746031100	S	- 13,749.920	1.0000		13,750	13,750	
07/11/2019 6746031111	S	- 1,051,228.080	1.0000		1,051,228	1,051,228	
07/12/2019 6746031111	S	- 952,183.000	1.0000		952,183	952,183	
07/15/2019 6746031100	S	- 3,056,906.090	1.0000		3,056,906	3,056,906	
07/15/2019 6746031111	S	- 65,464.000	1.0000		65,464	65,464	
07/15/2019 6746031113	S	- 448,125.260	1.0000		448,125	448,125	
07/16/2019 6746031100	S	- 754,503.050	1.0000		754,503	754,503	
07/16/2019 6746031100	S	- 515.190	1.0000		515	515	
07/17/2019 6746031100	S	- 6,475.550	1.0000		6,476	6,476	
07/17/2019 6746031111	S	- 9,719.000	1.0000		9,719	9,719	
07/18/2019 6746031100	S	- 830,771.400	1.0000		830,771	830,771	
07/18/2019 6746031111	S	- 1,783,376.470	1.0000		1,783,376	1,783,376	
07/19/2019 6746031100	S	- 962,653.810	1.0000		962,654	962,654	
07/22/2019 6746031100	S	- 2,826.880	1.0000		2,827	2,827	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/22/2019 6746031111	S	- 1,858,753.220	1.0000		1,858,753	1,858,753	
07/22/2019 6746031113	S	- 147,337.470	1.0000		147,337	147,337	
07/23/2019 6746031111	S	- 16,994,892.150	1.0000		16,994,892	16,994,892	
07/24/2019 6746031100	S	- 762,850.700	1.0000		762,851	762,851	
07/24/2019 6746031113	S	- 168,589.010	1.0000		168,589	168,589	
07/25/2019 6746031111	S	- 360,830.810	1.0000		360,831	360,831	
07/25/2019 6746031113	S	- 688,952.520	1.0000		688,953	688,953	
07/26/2019 6746031100	S	- 7,861.320	1.0000		7,861	7,861	
07/26/2019 6746031113	S	- 1,302,302.220	1.0000		1,302,302	1,302,302	
07/29/2019 6746031100	S	- 8,984.330	1.0000		8,984	8,984	
07/29/2019 6746031111	S	- 284,263.980	1.0000		284,264	284,264	
07/30/2019 6746031111	S	- 8,545.000	1.0000		8,545	8,545	
07/31/2019 6746031100	S	- 3,731,051.000	1.0000		3,731,051	3,731,051	
07/31/2019 6746031100	S	- 2,210,073.110	1.0000		2,210,073	2,210,073	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/31/2019 6746031105	S	- 1,661.910	1.0000		1,662	1,662	
07/31/2019 6746031111	S	- 2,279.170	1.0000		2,279	2,279	
07/31/2019 6746031113	S	- 59,844.580	1.0000		59,845	59,845	
07/31/2019 6746031114	S	- 121.640	1.0000		122	122	
08/01/2019 6746031100	S	- 335,348.800	1.0000		335,349	335,349	
08/01/2019 6746031111	S	- 3,088,259.000	1.0000		3,088,259	3,088,259	
08/01/2019 6746031111	S	- 2,138,407.400	1.0000		2,138,407	2,138,407	
08/02/2019 6746031100	S	- 220,218.200	1.0000		220,218	220,218	
08/02/2019 6746031111	S	- 7,145,999.920	1.0000		7,146,000	7,146,000	
08/02/2019 6746031114	S	-.080	1.0000				
08/05/2019 6746031100	S	- 13,631.990	1.0000		13,632	13,632	
08/05/2019 6746031105	S	- 1.490	1.0000		1	1	
08/06/2019 6746031100	S	- 968,989.680	1.0000		968,990	968,990	
08/06/2019 6746031111	S	- 321,795.960	1.0000		321,796	321,796	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/06/2019 6746031113	S	- 48,684.110	1.0000		48,684	48,684	
08/07/2019 6746031100	S	- 191,321.930	1.0000		191,322	191,322	
08/07/2019 6746031100	S	- 9,785.800	1.0000		9,786	9,786	
08/07/2019 6746031111	S	- 488,359.300	1.0000		488,359	488,359	
08/07/2019 6746031113	S	- 173,100.230	1.0000		173,100	173,100	
08/08/2019 6746031100	S	- 937,633.230	1.0000		937,633	937,633	
08/08/2019 6746031113	S	- 477,855.060	1.0000		477,855	477,855	
08/09/2019 6746031100	S	- 10,811.880	1.0000		10,812	10,812	
08/09/2019 6746031111	S	- 989,121.090	1.0000		989,121	989,121	
08/09/2019 6746031113	S	- 59,084.990	1.0000		59,085	59,085	
08/12/2019 6746031100	S	- 6,900.530	1.0000		6,901	6,901	
08/12/2019 6746031113	S	- 63,823.040	1.0000		63,823	63,823	
08/13/2019 6746031100	S	- 968,874.840	1.0000		968,875	968,875	
08/13/2019 6746031113	S	- 141,487.990	1.0000		141,488	141,488	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/14/2019 6746031100	S	- 34,741.880	1.0000		34,742	34,742	
08/14/2019 6746031113	S	- 56,599.290	1.0000		56,599	56,599	
08/19/2019 6746031100	S	- 197,641.300	1.0000		197,641	197,641	
08/19/2019 6746031100	S	- 4,281.170	1.0000		4,281	4,281	
08/20/2019 6746031100	S	- 16,879.340	1.0000		16,879	16,879	
08/21/2019 6746031100	S	- 243,319.100	1.0000		243,319	243,319	
08/22/2019 6746031100	S	- 15,196.540	1.0000		15,197	15,197	
08/22/2019 6746031111	S	- 17,046,962.000	1.0000		17,046,962	17,046,962	
08/23/2019 6746031100	S	- 7,602.760	1.0000		7,603	7,603	
08/27/2019 6746031100	S	- 8,904.830	1.0000		8,905	8,905	
08/27/2019 6746031111	S	- 1,321,292.000	1.0000		1,321,292	1,321,292	
08/27/2019 6746031113	S	- 177,222.790	1.0000		177,223	177,223	
08/28/2019 6746031100	S	- 3,046.380	1.0000		3,046	3,046	
08/28/2019 6746031111	S	- 107,161.000	1.0000		107,161	107,161	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/28/2019 6746031113	S	- 65,423.690	1.0000		65,424	65,424	
08/29/2019 6746031111	S	- 3,007.950	1.0000		3,008	3,008	
08/29/2019 6746031113	S	- 108,091.590	1.0000		108,092	108,092	
08/30/2019 6746031100	S	- 2,291,477.420	1.0000		2,291,477	2,291,477	
08/30/2019 6746031111	S	- 328,188.070	1.0000		328,188	328,188	
08/30/2019 6746031113	S	- 40,360.500	1.0000		40,361	40,361	
08/30/2019 6746031115	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
09/03/2019 6746031100	S	- 31,370.770	1.0000		31,371	31,371	
09/03/2019 6746031111	S	- 372,340.000	1.0000		372,340	372,340	
09/03/2019 6746031111	S	- 1,628,237.000	1.0000		1,628,237	1,628,237	
09/04/2019 6746031114	S	- 12,715.920	1.0000		12,716	12,716	
09/05/2019 6746031100	S	- 1,990,005.540	1.0000		1,990,006	1,990,006	
09/05/2019 6746031111	S	- 139,052.000	1.0000		139,052	139,052	
09/06/2019 6746031100	S	- 88,186.570	1.0000		88,187	88,187	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/06/2019 6746031115	S	- 1,000,000.000	1.0000		1,000,000	1,000,000	
09/09/2019 6746031100	S	- 139,245.570	1.0000		139,246	139,246	
09/10/2019 6746031100	S	- 485,247.400	1.0000		485,247	485,247	
09/11/2019 6746031100	S	- 351,869.290	1.0000		351,869	351,869	
09/11/2019 6746031100	S	- 92,452.930	1.0000		92,453	92,453	
09/12/2019 6746031100	S	- 158,871.260	1.0000		158,871	158,871	
09/12/2019 6746031100	S	- 8,550.460	1.0000		8,550	8,550	
09/12/2019 6746031113	S	- 107,622.270	1.0000		107,622	107,622	
09/13/2019 6746031100	S	- 58,968.750	1.0000		58,969	58,969	
09/13/2019 6746031113	S	- 173,094.180	1.0000		173,094	173,094	
09/16/2019 6746031100	S	- 26,979.960	1.0000		26,980	26,980	
09/16/2019 6746031111	S	- 912,232.000	1.0000		912,232	912,232	
09/16/2019 6746031113	S	- 223,306.360	1.0000		223,306	223,306	
09/17/2019 6746031100	S	- 2,808,830.090	1.0000		2,808,830	2,808,830	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/17/2019 6746031111	S	- 162,097.790	1.0000		162,098	162,098	
09/17/2019 6746031113	S	- 107,559.560	1.0000		107,560	107,560	
09/18/2019 6746031111	S	- 131,858.000	1.0000		131,858	131,858	
09/18/2019 6746031113	S	- 278,111.210	1.0000		278,111	278,111	
09/19/2019 6746031111	S	- 177,982.000	1.0000		177,982	177,982	
09/19/2019 6746031113	S	- 131,133.380	1.0000		131,133	131,133	
09/20/2019 6746031111	S	- 17,000,000.000	1.0000		17,000,000	17,000,000	
09/20/2019 6746031113	S	- 33,520.640	1.0000		33,521	33,521	
09/23/2019 6746031111	S	- 22,750.000	1.0000		22,750	22,750	
09/24/2019 6746031111	S	- 14,194.000	1.0000		14,194	14,194	
09/24/2019 6746031113	S	- 49,572.020	1.0000		49,572	49,572	
09/25/2019 6746031111	S	- 582,874.490	1.0000		582,874	582,874	
09/25/2019 6746031115	S	- 600,000.000	1.0000		600,000	600,000	
09/26/2019 6746031100	S	- 882,805.200	1.0000		882,805	882,805	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
09/26/2019 6746031100	S	- 53,848.260	1.0000		53,848	53,848	
09/27/2019 6746031100	S	- 520,980.650	1.0000		520,981	520,981	
09/27/2019 6746031100	S	- 281,400.170	1.0000		281,400	281,400	
09/27/2019 6746031111	S	- 72,605,760.430	1.0000		72,605,760	72,605,760	
09/27/2019 6746031113	S	- 179,303.210	1.0000		179,303	179,303	
09/30/2019 6746031100	S	- 4,054,186.360	1.0000		4,054,186	4,054,186	
10/01/2019 6746031113	S	- 366,347.320	1.0000		366,347	366,347	
10/02/2019 6746031111	S	- 380,325.200	1.0000		380,325	380,325	
10/02/2019 6746031114	S	- 37.800	1.0000		38	38	
10/03/2019 6746031110	S	- 191,554.880	1.0000		191,555	191,555	
10/03/2019 6746031111	S	- 260,113.230	1.0000		260,113	260,113	
10/03/2019 6746031113	S	- 110.110	1.0000		110	110	
10/04/2019 6746031113	S	- 90,946.670	1.0000		90,947	90,947	
10/07/2019 6746031100	S	- 13,577.660	1.0000		13,578	13,578	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/07/2019 6746031111	S	- 186,796.000	1.0000		186,796	186,796	
10/08/2019 6746031100	S	- 52,391.630	1.0000		52,392	52,392	
10/08/2019 6746031113	S	- 80,310.360	1.0000		80,310	80,310	
10/09/2019 6746031111	S	- 3,643,041.160	1.0000		3,643,041	3,643,041	
10/09/2019 6746031113	S	- 124,778.090	1.0000		124,778	124,778	
10/10/2019 6746031100	S	- 35,563.960	1.0000		35,564	35,564	
10/10/2019 6746031111	S	- 22,676.000	1.0000		22,676	22,676	
10/11/2019 6746031100	S	- 39,894.390	1.0000		39,894	39,894	
10/11/2019 6746031111	S	- 176,653.790	1.0000		176,654	176,654	
10/15/2019 6746031111	S	- 1,300,369.000	1.0000		1,300,369	1,300,369	
10/16/2019 6746031100	S	- 1,423,222.640	1.0000		1,423,223	1,423,223	
10/16/2019 6746031111	S	- 340,439.950	1.0000		340,440	340,440	
10/17/2019 6746031111	S	- 7,489,654.790	1.0000		7,489,655	7,489,655	
10/17/2019 6746031113	S	- 14,260.340	1.0000		14,260	14,260	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/18/2019 6746031111	S	- 2,084,771.000	1.0000		2,084,771	2,084,771	
10/18/2019 6746031113	S	- 55,190.680	1.0000		55,191	55,191	
10/21/2019 6746031111	S	- 332,474.880	1.0000		332,475	332,475	
10/22/2019 6746031100	S	- 18,386.480	1.0000		18,386	18,386	
10/22/2019 6746031111	S	- 4,230.000	1.0000		4,230	4,230	
10/22/2019 6746031113	S	- 410,473.330	1.0000		410,473	410,473	
10/23/2019 6746031100	S	- 2,554,242.680	1.0000		2,554,243	2,554,243	
10/23/2019 6746031111	S	- 17,152,425.000	1.0000		17,152,425	17,152,425	
10/24/2019 6746031100	S	- 5,009.350	1.0000		5,009	5,009	
10/25/2019 6746031111	S	- 1,088,163.000	1.0000		1,088,163	1,088,163	
10/25/2019 6746031113	S	- 64,162.470	1.0000		64,162	64,162	
10/28/2019 6746031100	S	- 33,156.060	1.0000		33,156	33,156	
10/28/2019 6746031113	S	- 365,354.560	1.0000		365,355	365,355	
10/29/2019 6746031100	S	- 683,171.610	1.0000		683,172	683,172	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/29/2019 6746031100	S	- 13,280.880	1.0000		13,281	13,281	
10/29/2019 6746031113	S	- 109,426.830	1.0000		109,427	109,427	
10/30/2019 6746031100	S	- 1,508.580	1.0000		1,509	1,509	
10/31/2019 6746031100	S	- 1,562,287.650	1.0000		1,562,288	1,562,288	
10/31/2019 6746031100	S	- 2,801,852.040	1.0000		2,801,852	2,801,852	
10/31/2019 6746031111	S	- 3,136.000	1.0000		3,136	3,136	
11/01/2019 6746031100	S	- 9,762,785.460	1.0000		9,762,785	9,762,785	
11/01/2019 6746031100	S	- 721,868.190	1.0000		721,868	721,868	
11/01/2019 6746031111	S	- 903,205.000	1.0000		903,205	903,205	
11/04/2019 6746031100	S	- 28,534.670	1.0000		28,535	28,535	
11/04/2019 6746031111	S	- 414,316.350	1.0000		414,316	414,316	
11/04/2019 6746031114	S	- 35.140	1.0000		35	35	
11/05/2019 6746031100	S	- 3,084,592.800	1.0000		3,084,593	3,084,593	
11/05/2019 6746031113	S	- 33,470.250	1.0000		33,470	33,470	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/08/2019 6746031100	S	- 40,529.070	1.0000		40,529	40,529	
11/08/2019 6746031113	S	- 92,049.740	1.0000		92,050	92,050	
11/08/2019 6746031115	S	- 200,000.000	1.0000		200,000	200,000	
11/12/2019 6746031100	S	- 11,328.390	1.0000		11,328	11,328	
11/12/2019 6746031113	S	- 934,341.160	1.0000		934,341	934,341	
11/13/2019 6746031111	S	- 12,454.800	1.0000		12,455	12,455	
11/13/2019 6746031113	S	- 389,445.410	1.0000		389,445	389,445	
11/14/2019 6746031111	S	- 404,468.000	1.0000		404,468	404,468	
11/14/2019 6746031113	S	- 69,939.310	1.0000		69,939	69,939	
11/15/2019 6746031100	S	- 8,971,816.480	1.0000		8,971,816	8,971,816	
11/15/2019 6746031113	S	- 96,328.950	1.0000		96,329	96,329	
11/19/2019 6746031100	S	- 968,806.130	1.0000		968,806	968,806	
11/19/2019 6746031113	S	- 151,615.840	1.0000		151,616	151,616	
11/20/2019 6746031111	S	- 17,000,000.000	1.0000		17,000,000	17,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/20/2019 6746031113	S	- 64,134.940	1.0000		64,135	64,135	
11/21/2019 6746031100	S	- 1,999,310.100	1.0000		1,999,310	1,999,310	
11/21/2019 6746031111	S	- 1,110,111.420	1.0000		1,110,111	1,110,111	
11/22/2019 6746031100	S	- 7,850.660	1.0000		7,851	7,851	
11/22/2019 6746031113	S	- 327,089.380	1.0000		327,089	327,089	
11/22/2019 6746031115	S	- 12,000,000.000	1.0000		12,000,000	12,000,000	
11/25/2019 6746031111	S	- 27,000,000.000	1.0000		27,000,000	27,000,000	
11/26/2019 6746031100	S	- 579,805.650	1.0000		579,806	579,806	
11/29/2019 6746031100	S	- 3,739,779.670	1.0000		3,739,780	3,739,780	
11/29/2019 6746031113	S	- 435,857.120	1.0000		435,857	435,857	
12/02/2019 6746031100	S	- 610.060	1.0000		610	610	
12/02/2019 6746031111	S	- 3,750,000.000	1.0000		3,750,000	3,750,000	
12/02/2019 6746031113	S	- 162,099.320	1.0000		162,099	162,099	
12/03/2019 6746031100	S	- 16,192.340	1.0000		16,192	16,192	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/03/2019 6746031113	S	- 110,260.520	1.0000		110,261	110,261	
12/04/2019 6746031111	S	- 1,609,757.440	1.0000		1,609,757	1,609,757	
12/04/2019 6746031113	S	- 163,666.890	1.0000		163,667	163,667	
12/05/2019 6746031100	S	- 33,149.240	1.0000		33,149	33,149	
12/06/2019 6746031111	S	- 27,781.340	1.0000		27,781	27,781	
12/09/2019 6746031100	S	- 80,958.770	1.0000		80,959	80,959	
12/09/2019 6746031100	S	- 19,227.170	1.0000		19,227	19,227	
12/10/2019 6746031100	S	- 36,289.130	1.0000		36,289	36,289	
12/11/2019 6746031100	S	- 557,432.850	1.0000		557,433	557,433	
12/11/2019 6746031100	S	- 8,851.750	1.0000		8,852	8,852	
12/11/2019 6746031111	S	- 6,529.000	1.0000		6,529	6,529	
12/11/2019 6746031113	S	- 41,366.430	1.0000		41,366	41,366	
12/12/2019 6746031100	S	- 391,921.580	1.0000		391,922	391,922	
12/13/2019 6746031100	S	- 20,733.050	1.0000		20,733	20,733	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
12/13/2019 6746031111	S	- 457,401.880	1.0000		457,402	457,402	
12/16/2019 6746031111	S	- 2,636,131.000	1.0000		2,636,131	2,636,131	
12/16/2019 6746031113	S	- 147,033.540	1.0000		147,034	147,034	
12/17/2019 6746031111	S	- 17,119,193.000	1.0000		17,119,193	17,119,193	
12/18/2019 6746031111	S	- 1,493,024.610	1.0000		1,493,025	1,493,025	
12/19/2019 6746031111	S	- 5,408,280.000	1.0000		5,408,280	5,408,280	
12/20/2019 6746031111	S	- 149,460.930	1.0000		149,461	149,461	
12/20/2019 6746031113	S	- 211,722.370	1.0000		211,722	211,722	
12/23/2019 6746031100	S	- 5,359.780	1.0000		5,360	5,360	
12/23/2019 6746031111	S	- 3,006,505.000	1.0000		3,006,505	3,006,505	
12/24/2019 6746031100	S	- 7,703.530	1.0000		7,704	7,704	
12/27/2019 6746031100	S	- 4,858.970	1.0000		4,859	4,859	
12/30/2019 6746031100	S	- 269,000.000	1.0000		269,000	269,000	
12/30/2019 6746031111	S	- 1,435,868.470	1.0000		1,435,868	1,435,868	

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FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/02/2020 6746031100	S	- 3,970,451.060	1.0000		3,970,451	3,970,451	
01/02/2020 6746031111	S	- 90,416.000	1.0000		90,416	90,416	
01/03/2020 6746031100	S	- 276,889.570	1.0000		276,890	276,890	
01/03/2020 6746031100	S	- 6,054.390	1.0000		6,054	6,054	
01/03/2020 6746031111	S	- 308,087.680	1.0000		308,088	308,088	
01/07/2020 6746031100	S	- 11,566.780	1.0000		11,567	11,567	
01/07/2020 6746031113	S	- 137,464.320	1.0000		137,464	137,464	
01/08/2020 6746031113	S	- 381,049.570	1.0000		381,050	381,050	
01/09/2020 6746031100	S	- 72,972.860	1.0000		72,973	72,973	
01/09/2020 6746031100	S	- 13,711.710	1.0000		13,712	13,712	
01/09/2020 6746031113	S	- 41,444.680	1.0000		41,445	41,445	
01/09/2020 6746031115	S	- 544.000	1.0000		544	544	
01/10/2020 6746031111	S	- 18,288.000	1.0000		18,288	18,288	
01/10/2020 6746031113	S	- 16,759.940	1.0000		16,760	16,760	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/13/2020 6746031100	S	- 1,168,667.580	1.0000		1,168,668	1,168,668	
01/13/2020 6746031113	S	- 469,634.290	1.0000		469,634	469,634	
01/14/2020 6746031100	S	- 730,766.800	1.0000		730,767	730,767	
01/14/2020 6746031111	S	- 461,868.780	1.0000		461,869	461,869	
01/14/2020 6746031113	S	- 147,244.940	1.0000		147,245	147,245	
01/15/2020 6746031111	S	- 31,316.000	1.0000		31,316	31,316	
01/15/2020 6746031113	S	- 21,221.940	1.0000		21,222	21,222	
01/16/2020 6746031100	S	- 1,547,562.810	1.0000		1,547,563	1,547,563	
01/16/2020 6746031111	S	- 82,381.000	1.0000		82,381	82,381	
01/16/2020 6746031113	S	- 267,688.390	1.0000		267,688	267,688	
01/17/2020 6746031110	S	- 21,200.860	1.0000		21,201	21,201	
01/17/2020 6746031111	S	- 1,447,972.000	1.0000		1,447,972	1,447,972	
01/17/2020 6746031113	S	- 12,567.490	1.0000		12,567	12,567	
01/21/2020 6746031100	S	- 7,508.320	1.0000		7,508	7,508	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/21/2020 6746031111	S	- 126,440.680	1.0000		126,441	126,441	
01/22/2020 6746031100	S	- 767,844.000	1.0000		767,844	767,844	
01/22/2020 6746031111	S	- 17,336,000.000	1.0000		17,336,000	17,336,000	
01/23/2020 6746031111	S	- 71,923.480	1.0000		71,923	71,923	
01/24/2020 6746031100	S	- 1,162.420	1.0000		1,162	1,162	
01/24/2020 6746031111	S	- 146,333.000	1.0000		146,333	146,333	
01/27/2020 6746031111	S	- 23,782,775.400	1.0000		23,782,775	23,782,775	
01/27/2020 6746031113	S	- 448,316.900	1.0000		448,317	448,317	
01/28/2020 6746031100	S	- 159,599.470	1.0000		159,599	159,599	
01/28/2020 6746031100	S	- 7,094.870	1.0000		7,095	7,095	
01/28/2020 6746031111	S	- 127,371.000	1.0000		127,371	127,371	
01/28/2020 6746031113	S	- 109,592.230	1.0000		109,592	109,592	
01/29/2020 6746031100	S	- 611,059.330	1.0000		611,059	611,059	
01/29/2020 6746031111	S	- 1,247,812.000	1.0000		1,247,812	1,247,812	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/30/2020 6746031113	S	- 92,919.430	1.0000		92,919	92,919	
01/31/2020 6746031100	S	- 19,225,163.720	1.0000		19,225,164	19,225,164	
01/31/2020 6746031111	S	- 309,382.000	1.0000		309,382	309,382	
02/03/2020 6746031100	S	- 19,266.480	1.0000		19,266	19,266	
02/04/2020 6746031100	S	- 572,531.570	1.0000		572,532	572,532	
02/04/2020 6746031100	S	- 24,865.650	1.0000		24,866	24,866	
02/04/2020 6746031105	S	- 312.280	1.0000		312	312	
02/04/2020 6746031111	S	- 200,299.470	1.0000		200,299	200,299	
02/06/2020 6746031100	S	- 246,697.820	1.0000		246,698	246,698	
02/06/2020 6746031111	S	- 34,968,350.000	1.0000		34,968,350	34,968,350	
02/06/2020 6746031113	S	- 35,000,000.000	1.0000		35,000,000	35,000,000	
02/10/2020 6746031100	S	- 208,874.390	1.0000		208,874	208,874	
02/10/2020 6746031100	S	- 13,175.430	1.0000		13,175	13,175	
02/10/2020 6746031111	S	- 228,670.000	1.0000		228,670	228,670	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/10/2020 6746031113	S	- 392,179.310	1.0000		392,179	392,179	
02/11/2020 6746031111	S	- 307,861.830	1.0000		307,862	307,862	
02/11/2020 6746031113	S	- 158,071.230	1.0000		158,071	158,071	
02/12/2020 6746031113	S	- 24,708.290	1.0000		24,708	24,708	
02/12/2020 6746031115	S	- 196.000	1.0000		196	196	
02/13/2020 6746031100	S	- 754,670.970	1.0000		754,671	754,671	
02/13/2020 6746031113	S	- 123,721.840	1.0000		123,722	123,722	
02/14/2020 6746031100	S	- 574,711.420	1.0000		574,711	574,711	
02/14/2020 6746031111	S	- 425,069.000	1.0000		425,069	425,069	
02/14/2020 6746031113	S	- 85,005.780	1.0000		85,006	85,006	
02/18/2020 6746031100	S	- 1,035,545.660	1.0000		1,035,546	1,035,546	
02/18/2020 6746031111	S	- 40,000.000	1.0000		40,000	40,000	
02/18/2020 6746031113	S	- 49,013.580	1.0000		49,014	49,014	
02/19/2020 6746031100	S	- 504.430	1.0000		504	504	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/19/2020 6746031111	S	- 17,011,878.110	1.0000		17,011,878	17,011,878	
02/19/2020 6746031113	S	- 56,606.810	1.0000		56,607	56,607	
02/20/2020 6746031111	S	- 193,371.570	1.0000		193,372	193,372	
02/21/2020 6746031100	S	- 15,780.740	1.0000		15,781	15,781	
02/21/2020 6746031111	S	- 61,583.000	1.0000		61,583	61,583	
02/24/2020 6746031100	S	- 350,079.920	1.0000		350,080	350,080	
02/24/2020 6746031100	S	- 61,377.660	1.0000		61,378	61,378	
02/24/2020 6746031111	S	- 648,252.000	1.0000		648,252	648,252	
02/25/2020 6746031100	S	- 28,791.490	1.0000		28,791	28,791	
02/25/2020 6746031111	S	- 23,741.000	1.0000		23,741	23,741	
02/26/2020 6746031100	S	- 48,118.590	1.0000		48,119	48,119	
02/26/2020 6746031100	S	- 48,806.050	1.0000		48,806	48,806	
02/26/2020 6746031111	S	- 17,401.830	1.0000		17,402	17,402	
02/27/2020 6746031100	S	- 308,661.650	1.0000		308,662	308,662	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
02/27/2020 6746031100	S	- 1,011,585.910	1.0000		1,011,586	1,011,586	
02/27/2020 6746031113	S	- 256,856.400	1.0000		256,856	256,856	
02/28/2020 6746031100	S	- 3,113,035.430	1.0000		3,113,035	3,113,035	
02/28/2020 6746031111	S	- 3,554,621.880	1.0000		3,554,622	3,554,622	
03/02/2020 6746031100	S	- 35,822.310	1.0000		35,822	35,822	
03/02/2020 6746031111	S	- 106,928.720	1.0000		106,929	106,929	
03/02/2020 6746031113	S	- 159,689.370	1.0000		159,689	159,689	
03/03/2020 6746031100	S	- 55,789.680	1.0000		55,790	55,790	
03/03/2020 6746031100	S	- 16,375.350	1.0000		16,375	16,375	
03/03/2020 6746031105	S	-.040	1.0000				
03/03/2020 6746031113	S	- 383,729.450	1.0000		383,729	383,729	
03/04/2020 6746031100	S	- 149,071.250	1.0000		149,071	149,071	
03/04/2020 6746031100	S	- 49,409.230	1.0000		49,409	49,409	
03/04/2020 6746031113	S	- 46,538.670	1.0000		46,539	46,539	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/05/2020 6746031113	S	- 225,974.440	1.0000		225,974	225,974	
03/06/2020 6746031100	S	- 32,372.400	1.0000		32,372	32,372	
03/09/2020 6746031111	S	- 39,046.220	1.0000		39,046	39,046	
03/09/2020 6746031113	S	- 875,162.120	1.0000		875,162	875,162	
03/10/2020 6746031100	S	- 437,982.960	1.0000		437,983	437,983	
03/10/2020 6746031100	S	- 122,609.070	1.0000		122,609	122,609	
03/10/2020 6746031111	S	- 34,281,824.340	1.0000		34,281,824	34,281,824	
03/10/2020 6746031113	S	- 28,387,152.580	1.0000		28,387,153	28,387,153	
03/12/2020 6746031100	S	- 306,506.000	1.0000		306,506	306,506	
03/12/2020 6746031100	S	- 313,656.930	1.0000		313,657	313,657	
03/13/2020 6746031100	S	- 192,890.470	1.0000		192,890	192,890	
03/13/2020 6746031111	S	- 6,039,552.290	1.0000		6,039,552	6,039,552	
03/13/2020 6746031115	S	- 175,000.000	1.0000		175,000	175,000	
03/16/2020 6746031113	S	- 142,747.500	1.0000		142,748	142,748	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/17/2020 6746031100	S	- 2,526,632.240	1.0000		2,526,632	2,526,632	
03/17/2020 6746031100	S	- 725,763.380	1.0000		725,763	725,763	
03/17/2020 6746031113	S	- 155,769.380	1.0000		155,769	155,769	
03/19/2020 6746031100	S	- 1,360,024.480	1.0000		1,360,024	1,360,024	
03/20/2020 6746031111	S	- 18,387,496.010	1.0000		18,387,496	18,387,496	
03/23/2020 6746031100	S	- 250,153.540	1.0000		250,154	250,154	
03/23/2020 6746031100	S	- 206,235.450	1.0000		206,235	206,235	
03/23/2020 6746031113	S	- 40,357.310	1.0000		40,357	40,357	
03/24/2020 6746031100	S	- 136,125.560	1.0000		136,126	136,126	
03/24/2020 6746031111	S	- 2,602,083.000	1.0000		2,602,083	2,602,083	
03/24/2020 6746031113	S	- 108,486.910	1.0000		108,487	108,487	
03/25/2020 6746031100	S	- 1,299,497.370	1.0000		1,299,497	1,299,497	
03/25/2020 6746031113	S	- 39,820.540	1.0000		39,821	39,821	
03/26/2020 6746031111	S	- 27,951.130	1.0000		27,951	27,951	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/27/2020 6746031100	S	- 230,226.870	1.0000		230,227	230,227	
03/27/2020 6746031100	S	- 32,373.700	1.0000		32,374	32,374	
03/30/2020 6746031100	S	- 97,719.220	1.0000		97,719	97,719	
03/30/2020 6746031111	S	- 3,923,476.000	1.0000		3,923,476	3,923,476	
03/31/2020 6746031100	S	- 8,728,071.670	1.0000		8,728,072	8,728,072	
03/31/2020 6746031111	S	- 1,541,737.850	1.0000		1,541,738	1,541,738	
04/01/2020 6746031113	S	- 18,135,387.800	1.0000		18,135,388	18,135,388	
04/02/2020 6746031100	S	- 67,145.630	1.0000		67,146	67,146	
04/02/2020 6746031111	S	- 17,920,598.810	1.0000		17,920,599	17,920,599	
04/02/2020 6746031111	S	- 330,673.200	1.0000		330,673	330,673	
04/03/2020 6746031111	S	- 232,121.000	1.0000		232,121	232,121	
04/06/2020 6746031100	S	- 12,250.480	1.0000		12,250	12,250	
04/06/2020 6746031111	S	- 215,057.700	1.0000		215,058	215,058	
04/07/2020 6746031100	S	- 533,859.470	1.0000		533,859	533,859	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/07/2020 6746031111	S	- 2,018,372.660	1.0000		2,018,373	2,018,373	
04/08/2020 6746031100	S	- 147,476.060	1.0000		147,476	147,476	
04/08/2020 6746031111	S	- 46,012.000	1.0000		46,012	46,012	
04/09/2020 6746031100	S	- 1,591,342.710	1.0000		1,591,343	1,591,343	
04/13/2020 6746031100	S	- 881,723.680	1.0000		881,724	881,724	
04/14/2020 6746031100	S	- 100,951.320	1.0000		100,951	100,951	
04/14/2020 6746031111	S	- 523,720.920	1.0000		523,721	523,721	
04/16/2020 6746031100	S	- 446,956.820	1.0000		446,957	446,957	
04/16/2020 6746031100	S	- 197,224.610	1.0000		197,225	197,225	
04/17/2020 6746031100	S	- 2,316,104.880	1.0000		2,316,105	2,316,105	
04/17/2020 6746031111	S	- 1,870,231.640	1.0000		1,870,232	1,870,232	
04/20/2020 6746031100	S	- 19,218,444.820	1.0000		19,218,445	19,218,445	
04/20/2020 6746031113	S	- 35,536.170	1.0000		35,536	35,536	
04/21/2020 6746031100	S	- 21,145.430	1.0000		21,145	21,145	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/21/2020 6746031100	S	- 64,225.010	1.0000		64,225	64,225	
04/21/2020 6746031111	S	- 16,993,396.830	1.0000		16,993,397	16,993,397	
04/22/2020 6746031100	S	- 4,641,363.650	1.0000		4,641,364	4,641,364	
04/22/2020 6746031111	S	- 9,906,473.000	1.0000		9,906,473	9,906,473	
04/23/2020 6746031100	S	- 1,078,645.100	1.0000		1,078,645	1,078,645	
04/24/2020 6746031100	S	- 99,373.750	1.0000		99,374	99,374	
04/24/2020 6746031100	S	- 18,281.160	1.0000		18,281	18,281	
04/24/2020 6746031111	S	- 8,513,710.200	1.0000		8,513,710	8,513,710	
04/27/2020 6746031100	S	- 715,167.970	1.0000		715,168	715,168	
04/28/2020 6746031100	S	- 1,177,428.610	1.0000		1,177,429	1,177,429	
04/28/2020 6746031111	S	- 20,770.790	1.0000		20,771	20,771	
04/30/2020 6746031100	S	- 18,892,511.060	1.0000		18,892,511	18,892,511	
04/30/2020 6746031111	S	- 2,000,000.000	1.0000		2,000,000	2,000,000	
05/01/2020 6746031100	S	- 4,867,171.230	1.0000		4,867,171	4,867,171	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/01/2020 6746031111	S	- 901,635.000	1.0000		901,635	901,635	
05/04/2020 6746031100	S	- 734,197.630	1.0000		734,198	734,198	
05/04/2020 6746031100	S	- 524,070.130	1.0000		524,070	524,070	
05/04/2020 6746031111	S	- 1,018,858.000	1.0000		1,018,858	1,018,858	
05/05/2020 6746031100	S	- 567,790.800	1.0000		567,791	567,791	
05/05/2020 6746031100	S	- 3,765.380	1.0000		3,765	3,765	
05/05/2020 6746031111	S	- 464,158.480	1.0000		464,158	464,158	
05/06/2020 6746031100	S	- 916,555.050	1.0000		916,555	916,555	
05/08/2020 6746031100	S	- 768,952.800	1.0000		768,953	768,953	
05/11/2020 6746031100	S	- 380,835.080	1.0000		380,835	380,835	
05/11/2020 6746031111	S	- 118,856.920	1.0000		118,857	118,857	
05/12/2020 6746031100	S	- 251,184.230	1.0000		251,184	251,184	
05/12/2020 6746031111	S	- 1,040,000.000	1.0000		1,040,000	1,040,000	
05/13/2020 6746031100	S	- 2,588,029.880	1.0000		2,588,030	2,588,030	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/13/2020 6746031100	S	- 69,741.830	1.0000		69,742	69,742	
05/13/2020 6746031111	S	- 1,044.750	1.0000		1,045	1,045	
05/14/2020 6746031100	S	- 55,416.430	1.0000		55,416	55,416	
05/18/2020 6746031100	S	- 2,368,342.990	1.0000		2,368,343	2,368,343	
05/18/2020 6746031111	S	- 1,049.000	1.0000		1,049	1,049	
05/19/2020 6746031100	S	- 102,816.110	1.0000		102,816	102,816	
05/19/2020 6746031111	S	- 17,000,000.000	1.0000		17,000,000	17,000,000	
05/20/2020 6746031100	S	- 677,020.980	1.0000		677,021	677,021	
05/21/2020 6746031100	S	- 97,567.530	1.0000		97,568	97,568	
05/22/2020 6746031100	S	- 596,101.230	1.0000		596,101	596,101	
05/22/2020 6746031115	S	- 320,000.000	1.0000		320,000	320,000	
05/27/2020 6746031100	S	- 5,510,283.030	1.0000		5,510,283	5,510,283	
05/28/2020 6746031100	S	- 32,242.460	1.0000		32,242	32,242	
05/28/2020 6746031111	S	- 4,545,729.000	1.0000		4,545,729	4,545,729	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
05/29/2020 6746031100	S	- 944,621.250	1.0000		944,621	944,621	
05/29/2020 6746031100	S	- 709,321.200	1.0000		709,321	709,321	
Total For Sells				**0**	**883,846,769**	**883,846,769**	**0**
Total First Am Treas Ob Fd Cl Z				**0**	**1,769,234,998**	**1,769,234,998**	**0**
Issue: 617MEI995 - Msci Eafe Index Sl							
03/13/2020 6746031111	B	63,343.257	94.7220		- 6,000,000	6,000,000	
03/13/2020 6746031111	B	73,816.686	77.7517		- 5,739,375	5,739,375	
03/13/2020 6746031111	B	3,353.988	77.7060		- 260,625	260,625	
03/31/2020 6746031111	B	1,059,376.182	75.5161		- 80,000,000	80,000,000	
Total For Buys				**0**	**92,000,000**	**92,000,000**	**0**
06/30/2019 6746031111	S	- 178.358	96.2610		17,169	12,265	4,904
08/31/2019 6746031111	S	- 47.081	94.6150		4,455	3,238	1,217
01/09/2020 6746031111	S	- 171.624	103.4759		17,759	11,802	5,957
03/01/2020 6746031111	S	- 193.733	97.7140		18,930	13,323	5,608

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/01/2020 6746031111	S	- 188,615.187	106.0360		20,000,000	12,970,690	7,029,310
03/10/2020 6746031111	S	- 225,118.750	88.8420		20,000,000	15,480,967	4,519,033
03/13/2020 6746031111	S	- 63,343.257	94.7220		6,000,000	4,408,683	1,591,317
03/31/2020 6746031111	S	- 245,706.283	81.3980		20,000,000	17,528,581	2,471,419
04/15/2020 6746031111	S	- 751,800.014	83.7989		63,000,000	53,633,092	9,366,908
	Total For Sells			**0**	**129,058,313**	**104,062,641**	**24,995,673**
	Total Msci Eafe Index Sl			**0**	**221,058,313**	**196,062,641**	**24,995,673**

Issue: 9SPMTJ9C8 - Ssga U.S. Aggregate Bond Indx Nl Ctf

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
10/01/2019 6746031111	B	1,101,052.989	32.6960		- 36,000,000	36,000,000	
11/25/2019 6746031111	B	823,650.889	32.7809		- 27,000,000	27,000,000	
03/31/2020 6746031111	B	606,850.003	34.3052		- 20,818,138	20,818,138	
04/14/2020 6746031111	B	1,843,377.738	34.1764		- 63,000,000	63,000,000	
04/15/2020 6746031111	B	1,836,048.725	34.3128		- 63,000,000	63,000,000	
	Total For Buys			**0**	**209,818,138**	**209,818,138**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/30/2019 6746031111	S	- 413.566	31.7130		13,115	12,460	655
10/01/2019 6746031111	S	- 471.350	32.7220		15,424	14,201	1,223
12/01/2019 6746031111	S	- 538.980	32.7330		17,642	16,401	1,242
03/01/2020 6746031111	S	- 604.076	33.7670		20,398	18,496	1,902
03/16/2020 6746031111	S	- 2,375,604.269	33.6756		80,000,000	73,227,227	6,772,773
03/31/2020 6746031111	S	- 2,396,210.059	33.3861		80,000,000	73,862,394	6,137,606
	Total For Sells			**0**	**160,066,579**	**147,151,179**	**12,915,401**
	Total Ssga U.S. Aggregate Bond Indx Nl Ctf			**0**	**369,884,717**	**356,969,317**	**12,915,401**
	Issue: 96MSC6270 - Ssga Russell 3000 R Idx Cmv1						
10/01/2019 6746031111	B	456,537.619	32.8560		- 15,000,000	15,000,000	
02/06/2020 6746031111	B	468,967.735	37.3160		- 17,500,000	17,500,000	
03/01/2020 6746031111	B	1,719,576.555	34.8923		- 60,000,000	60,000,000	
03/10/2020 6746031111	B	547,300.707	31.9751		- 17,500,000	17,500,000	
03/13/2020 6746031111	B	200,668.896	29.9000		- 6,000,000	6,000,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/16/2020 6746031111	B	3,049,742.470	26.2317		- 80,000,000	80,000,000	
04/02/2020 6746031111	B	649,150.041	27.7286		- 18,000,000	18,000,000	
	Total For Buys			**0**	**214,000,000**	**214,000,000**	**0**
10/01/2019 6746031111	S	- 105.735	33.0201		3,491	3,448	43
01/01/2020 6746031111	S	- 158.515	34.9649		5,542	5,174	368
03/01/2020 6746031111	S	- 192.658	33.3180		6,419	6,391	28
04/14/2020 6746031111	S	- 2,009,318.143	31.3539		63,000,000	62,159,923	840,077
	Total For Sells			**0**	**63,015,452**	**62,174,936**	**840,516**
	Total Ssga Russell 3000 R Idx Cmv1			**0**	**277,015,452**	**276,174,936**	**840,516**
	GRAND TOTAL			**0**	**2,637,193,480**	**2,598,441,892**	**38,751,590**

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

NO TRANSACTIONS QUALIFIED FOR THIS SECTION

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 **2019** **This Form is Open to Public Inspection**

For calendar plan year 2019 or fiscal plan year beginning 06/01/2019 and ending 05/31/2020

▶ **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
LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA

B Three-digit plan number (PN) ▶ 001

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

D Employer Identification Number (EIN)
94-6277608

E Type of plan: **(1)** ☒ Multiemployer Defined Benefit **(2)** ☐ Money Purchase (see instructions)

1a Enter the valuation date: Month 06 Day 01 Year 2019

b Assets		
(1) Current value of assets	**1b(1)**	3,089,480,031
(2) Actuarial value of assets for funding standard account	**1b(2)**	3,193,720,342
c (1) Accrued liability for plan using immediate gain methods	**1c(1)**	3,279,765,209
(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)**	3,279,765,209
d Information on current liabilities of the plan:		
(1) Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2) "RPA '94" information:		
(a) Current liability	**1d(2)(a)**	5,820,652,772
(b) Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	209,586,724
(c) Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	214,544,055
(3) Expected plan disbursements for the plan year	**1d(3)**	220,544,055

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 — 12/07/2020

Signature of actuary — Date

MARK HAMWEE, FSA, MAAA, EA — 2005829

Type or print name of actuary — Most recent enrollment number

SEGAL — 415-263-8200

Firm name — Telephone number (including area code)

180 HOWARD STREET, SUITE 1100
SAN FRANCISCO CA 94105-6147

Address of the firm

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

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions) **2a** 3,089,480,031

b "RPA '94" current liability/participant count breakdown:

	(1) Number of participants	(2) Current liability
(1) For retired participants and beneficiaries receiving payment	11,792	2,715,404,395
(2) For terminated vested participants	8,032	808,740,650
(3) For active participants:		
(a) Non-vested benefits		481,416,059
(b) Vested benefits		1,815,091,668
(c) Total active	21,125	2,296,507,727
(4) Total	40,949	5,820,652,772

c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage ..... **2c** 53.07 %

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
	333,685,122	0			
			Totals ► 3(b)	333,685,122	3(c) 0

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)) ..... **4a** 97.4 %

b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5 ..... **4b** N

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

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

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date **4e**

f If the rehabilitation plan projects emergence from critical status or critical and declining status, enter the plan year in which it is projected to emerge.
If the rehabilitation plan is based on forestalling possible insolvency, enter the plan year in which insolvency is expected and check here ..... ☐ **4f**

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

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate
e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	**5j**	
k Has a change been made in funding method for this plan year?		☐ Yes ☒ No
l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval?		☐ Yes ☐ No
m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method	**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	3.08 %			
		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)**	13P		13P	
(2) Females	**6c(2)**	13FP		13FP	
d Valuation liability interest rate	**6d**	7.50 %		7.50 %	
e Expense loading	**6e**	7.2 %	☐ N/A	%	☒ N/A
f Salary scale	**6f**	%	☒ N/A		
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	5.6 %			
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	3.2 %			

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
3	2,776,500	2,776,500
1	3,151,732	332,140

8 Miscellaneous information:

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

9 Funding standard account statement for this plan year:

Charges to funding standard account:

a Prior year funding deficiency, if any	**9a**	0
b Employer's normal cost for plan year as of valuation date	**9b**	85,635,349

			Outstanding balance	
c	Amortization charges as of valuation date:			
	(1) All bases except funding waivers and certain bases for which the amortization period has been extended	9c(1)	852,708,601	138,585,458
	(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		16,816,561
e	Total charges. Add lines 9a through 9d	9e		241,037,368
	Credits to funding standard account:			
f	Prior year credit balance, if any	9f		689,430,443
g	Employer contributions. Total from column (b) of line 3	9g		333,685,122
			Outstanding balance	
h	Amortization credits as of valuation date	9h	77,233,291	10,667,302
i	Interest as applicable to end of plan year on lines 9f, 9g, and 9h	9i		65,020,523
j	Full funding limitation (FFL) and credits:			
	(1) ERISA FFL (accrued liability FFL)	9j(1)	1,037,752,293	
	(2) “RPA ‘94” override (90% current liability FFL)	9j(2)	2,193,854,202	
	(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		1,098,803,390
m	Credit balance: If line 9l is greater than line 9e, enter the difference	9m		857,766,022
n	Funding deficiency: If line 9e is greater than line 9l, enter the difference	9n		
9 o	Current year’s accumulated reconciliation account:			
	(1) Due to waived funding deficiency accumulated prior to the 2019 plan year	9o(1)		0
	(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:			
	(a) Reconciliation outstanding balance as of valuation date	9o(2)(a)		0
	(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))	9o(2)(b)		0
	(3) Total as of valuation date	9o(3)		0
10	Contribution necessary to avoid an accumulated funding deficiency. (See instructions.)	10		

11 Has a change been made in the actuarial assumptions for the current plan year? If “Yes,” see instructions. ☒ Yes ☐ No